

Package ‘fdapace’

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Type Package

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Description Provides implementation of various methods of Functional Data Analysis (FDA) and Empirical Dynamics. The core of this package is Functional Principal Component Analysis (FPCA), a key technique for functional data analysis, for sparsely or densely sampled random trajectories and time courses, via the Principal Analysis by Conditional Estimation (PACE) algorithm or numerical integration. PACE is useful for the analysis of data that have been generated by a sample of underlying (but usually not fully observed) random trajectories. It does not rely on pre-smoothing of trajectories, which is problematic if functional data are sparsely sampled. PACE provides options for functional regression and correlation, for Longitudinal Data Analysis, the analysis of stochastic processes from samples of realized trajectories, and for the analysis of underlying dynamics. The core computational algorithms are implemented using the 'Eigen' C++ library for numerical linear algebra and 'RcppEigen' ``glue".

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BwNN

Minimum bandwidth based on kNN criterion.

Description

Input a list of time points L_t , and the number of unique neighbors k and get the minimum bandwidth guaranteeing k unique neighbours.

Usage

```
BwNN(Lt, k = 3, onlyMean = FALSE, onlyCov = FALSE)
```

Arguments

L_t	n-by-1 list of vectors
k	number of unique neighbors for cov and mu (default = 3)
onlyMean	Indicator to return only the minimum bandwidth for the mean
onlyCov	Indicator to return only the minimum bandwidth for the covariance

Examples

```
tinyGrid = list(c(1,7), c(2,3), 6, c(2,4), c(4,5))
BwNN(tinyGrid, k = 2) # c(3,2)
```

 CheckData

Check data format

Description

Check if there are problems with the form and basic structure of the functional data 'y' and the recorded times 't'.

Usage

```
CheckData(y, t)
```

Arguments

y is a n-by-1 list of vectors
 t is a n-by-1 list of vectors

 CheckOptions

Check option format

Description

Check if the options structure is valid and set the ones that are NULL

Usage

```
CheckOptions(t, optns, n)
```

Arguments

t is a n-by-1 list of vectors
 optns is an initialized option list
 n is a total number of sample curves

ConvertSupport	<i>Convert support of a mu/phi/cov etc. to and from obsGrid and work-Grid</i>
----------------	---

Description

Convert the support of a given function 1-D or 2-D function from 'fromGrid' to 'toGrid'. Both grids need to be sorted. This is an interpolation/convenience function.

Usage

```
ConvertSupport(fromGrid, toGrid, mu = NULL, Cov = NULL, phi = NULL,
  isCrossCov = FALSE)
```

Arguments

fromGrid	vector of points with input grid to interpolate from
toGrid	vector of points with the target grid to interpolate on
mu	any vector of function to be interpolated
Cov	a square matrix supported on fromGrid * fromGrid, to be interpolated to toGrid * toGrid.
phi	any matrix, each column containing a function to be interpolated
isCrossCov	logical, indicating whether the input covariance is a cross-covariance. If so then the output is not made symmetric.

CreateBasis	<i>Create an orthogonal basis of K functions in [0, 1], with nGrid points.</i>
-------------	--

Description

Create an orthogonal basis of K functions in [0, 1], with nGrid points.

Usage

```
CreateBasis(K, pts = seq(0, 1, length.out = 50), type = c("cos", "sin",
  "fourier", "legendre01", "poly"))
```

Arguments

K	A positive integer specifying the number of eigenfunctions to generate.
pts	A vector specifying the time points to evaluate the basis functions.
type	A string for the type of orthogonal basis.

Value

A K by nGrid matrix, each column containing an basis function.

Examples

```
basis <- CreateBasis(3, type='fourier')
head(basis)
```

CreateBWPlot	<i>Functional Principal Component Analysis Bandwidth Diagnostics plot</i>
--------------	---

Description

This function by default creates the mean and first principal modes of variation plots for 50. If provided with a derivative options object (?FPCAder) it will return the differentiated mean and first two principal modes of variations for 50.

Usage

```
CreateBWPlot(fpcaObj, derOptns = NULL, bwMultipliers = NULL)
```

Arguments

fpcaObj	An FPCA class object returned by FPCA().
derOptns	A list of options to control the derivation parameters; see ?FPCAder. If NULL standard diagnostics are returned
bwMultipliers	A vector of multipliers that the original 'bwMu' and 'bwCov' will be multiplied by. (default: c(0.50, 0.75, 1.00, 1.25, 1.50)) - default: NULL

Examples

```
set.seed(1)
n <- 20
pts <- seq(0, 1, by=0.05)
sampWiener <- Wiener(n, pts)
sampWiener <- Sparsify(sampWiener, pts, 10)
res1 <- FPCA(sampWiener$Ly, sampWiener$Lt,
             list(dataType='Sparse', error=FALSE, kernel='epan', verbose=FALSE))
CreateBWPlot(res1)
```

CreateCovPlot *Create the covariance surface plot based on the results from FPCA() or FPCder().*

Description

This function will open a new device if not instructed otherwise.

Usage

```
CreateCovPlot(fpcaObj, covPlotType = "Fitted", isInteractive = FALSE,
              colSpectrum = NULL, ...)
```

Arguments

fpcaObj	returned object from FPCA().
covPlotType	a string specifying the type of covariance surface to be plotted: 'Smoothed': plot the smoothed cov surface 'Fitted': plot the fitted cov surface
isInteractive	an option for interactive plot: TRUE: interactive plot; FALSE: printable plot
colSpectrum	character vector to be use as input in the 'colorRampPalette' function defining the colouring scheme (default: c('blue','red'))
...	other arguments passed into persp3d, persp3D, plot3d or points3D for plotting options

Examples

```
set.seed(1)
n <- 20
pts <- seq(0, 1, by=0.05)
sampWiener <- Wiener(n, pts)
sampWiener <- Sparsify(sampWiener, pts, 10)
res <- FPCA(sampWiener$Ly, sampWiener$Lt,
            list(dataType='Sparse', error=FALSE, kernel='epan', verbose=TRUE))
CreateCovPlot(res)
```

CreateDesignPlot *Create the design plot of the functional data.*

Description

This function will open a new device if not instructed otherwise.

Usage

```
CreateDesignPlot(Lt, obsGrid = NULL, isColorPlot = TRUE,
                 noDiagonal = TRUE, addLegend = TRUE, ...)
```

Arguments

Lt	a list of observed time points for functional data
obsGrid	a vector of sorted observed time points. Default to the unique time points in Lt.
isColorPlot	an option for colorful plot: TRUE: create color plot with color indicating counts FALSE: create black and white plot with dots indicating observed time pairs
noDiagonal	an option specifying plotting the diagonal design points: TRUE: remove diagonal time pairs FALSE: do not remove diagonal time pairs
addLegend	Logical, default TRUE
...	Other arguments passed into plot().

Examples

```
set.seed(1)
n <- 20
pts <- seq(0, 1, by=0.05)
sampWiener <- Wiener(n, pts)
sampWiener <- Sparsify(sampWiener, pts, 10)
CreateDesignPlot(sampWiener$Lt, sort(unique(unlist(sampWiener$Lt))))
```

CreateDiagnosticsPlot *Functional Principal Component Analysis Diagnostics plot*

Description

Deprecated. Use plot.FPCA instead.

This function plot the results for an FPCA. It prints the design plot, mean function, scree-plot and the first three eigenfunctions of a sample. If provided with a derivative options object (?FPCAderv) it will return the differentiated mean and first two principal modes of variations for 50%, 75%, 100%, 125% and 150% of the defined bandwidth choice.

Usage

```
CreateDiagnosticsPlot(...)

## S3 method for class 'FPCA'
plot(x, openNewDev = FALSE, addLegend = TRUE, ...)
```

Arguments

...	passed into plot.FPCA.
x	An FPCA class object returned by FPCA().
openNewDev	A logical specifying if a new device should be opened - default: FALSE
addLegend	A logical specifying whether to add legend.

Details

The black, red, and green curves stand for the first, second, and third eigenfunctions, respectively. `plot.FPCA` is currently implemented only for the original function, but not a derivative FPCA object.

Examples

```
set.seed(1)
n <- 20
pts <- seq(0, 1, by=0.05)
sampWiener <- Wiener(n, pts)
sampWiener <- Sparsify(sampWiener, pts, 10)
res1 <- FPCA(sampWiener$Ly, sampWiener$Lt,
             list(dataType='Sparse', error=FALSE, kernel='epan', verbose=FALSE))
plot(res1)
```

CreateFuncBoxPlot	<i>Create functional boxplot using 'bagplot', 'KDE' or 'pointwise' methodology</i>
-------------------	--

Description

Using an FPCA object create a functional box-plot based on the function scores. The green line corresponds to the functional median, the dark grey area to the area spanned by the curves within the 25th and 75-th percentile and the light grey to the area spanned by the curves within the 2.5th and 97.5-th percentile.

Usage

```
CreateFuncBoxPlot(fpcaObj, optns = list(), ...)
```

Arguments

<code>fpcaObj</code>	An object of class FPCA returned by the function <code>FPCA()</code> .
<code>optns</code>	A list of options control parameters specified by <code>list(name=value)</code> . See 'Details'.
<code>...</code>	Additional arguments for the 'plot' function.

Details

Available control options are

ifactor inflation ifactor for the bag-plot defining the loop of bag-plot or multiplying ifactor the KDE pilot bandwidth matrix. (see `?aplpack::compute.bagplot`; `?ks::Hpi` respectively; default: 2.58; 2 respectively).

variant string defining the method used ('KDE', 'pointwise' or 'bagplot') (default: 'bagplot')

unimodal logical specifying if the KDE estimate should be unimodal (default: FALSE, relevant only for variant='KDE')

addIndx vector of indices corresponding to which samples one should overlay (Default: NULL)

K integer number of the first K components used for the representation. (default: length(fPCAObj\$lambda))

References

P. J. Rousseeuw, I. Ruts, J. W. Tukey (1999): The bagplot: a bivariate boxplot, The American Statistician, vol. 53, no. 4, 382-387

Examples

```
set.seed(1)
n <- 20
pts <- seq(0, 1, by=0.05)
sampWiener <- Wiener(n, pts)
sampWiener <- Sparsify(sampWiener, pts, 10)
res <- FPCA(sampWiener$Ly, sampWiener$Lt,
            list(dataType='Sparse', error=FALSE, kernel='epan', verbose=TRUE))
CreateFuncBoxPlot(res, list(addIndx=c(1:3)) )
```

CreateModeOfVarPlot *Functional Principal Component Analysis mode of variation plot*

Description

Create the k-th mode of variation plot around the mean. The red-line is the functional mean, the grey shaded areas show the range of variations around the mean: $\pm Q\sqrt{\lambda_k}\phi_k$ for the dark grey area $Q = 1$, and for the light grey are $Q = 2$. In the case of 'rainbowPlot' the blue edge corresponds to $Q = -3$, the green edge to $Q = +3$ and the red-line to $Q = 0$ (the mean).

Usage

```
CreateModeOfVarPlot(fPCAObj, k = 1, rainbowPlot = FALSE,
                    colSpectrum = NULL, ...)
```

Arguments

fPCAObj	An FPCA class object returned by FPCA().
k	The k-th mode of variation to plot (default k = 1)
rainbowPlot	Indicator to create a rainbow-plot instead of a shaded plot (default: FALSE)
colSpectrum	Character vector to be use as input in the 'colorRampPalette' function defining the outliers colours (default: c("blue", "red", "green"), relevant only for rainbow-Plot=TRUE)
...	Additional arguments for the plot function.

Examples

```

set.seed(1)
n <- 20
pts <- seq(0, 1, by=0.05)
sampWiener <- Wiener(n, pts)
sampWiener <- Sparsify(sampWiener, pts, 10)
res <- FPCA(sampWiener$Ly, sampWiener$Lt,
            list(dataType='Sparse', error=FALSE, kernel='epan', verbose=TRUE))
CreateModeOfVarPlot(res)

```

CreateOutliersPlot *Functional Principal Component or Functional Singular Value Decomposition Scores Plot using 'bagplot' or 'KDE' methodology*

Description

This function will create, using the first components scores, a set of convex hulls of the scores based on 'bagplot' or 'KDE' methodology.

Usage

```
CreateOutliersPlot(fObj, optns = NULL, ...)
```

Arguments

fObj	A class object returned by FPCA() or FSVD().
optns	A list of options control parameters specified by list(name=value). See 'Details'.
...	Additional arguments for the 'plot' function.

Details

Available control options are

ifactor inflation ifactor for the bag-plot defining the loop of bag-plot or multiplying ifactor the KDE pilot bandwidth matrix. (see ?aplpack::compute.bagplot; ?ks::Hpi respectively; default: 2.58; 2 respectively).

variant string defining the outlier method used ('KDE', 'NN' or 'bagplot') (default: 'KDE')

unimodal logical specifying if the KDE estimate should be unimodal (default: FALSE, relevant only for variant='KDE')

maxVar logical specifying if during slicing we should use the directions of maximum variance (default: FALSE for FPCA, TRUE for FSVD)

nSlices integer between 3 and 16, denoting the number of slices to be used (default: 4, relevant only for groupingType='slice')

showSlices logical specifying if during slicing we should show the outline of the slice (default: FALSE)

colSpectrum character vector to be use as input in the 'colorRampPalette' function defining the outliers colours (default: c("red", "yellow", "blue"), relevant only for groupingType='slice')

groupingType string specifying if a slice grouping ('slice') or a standard percentile/bagplot grouping ('standard') should be returned (default: 'standard')

fIndices a two-component vector with the index of the mode of variation to consider (default: c(1,2) for FPCA and c(1,1) for FSVD)

Value

An (temporarily) invisible copy of a list containing the labels associated with each of sample curves.

References

P. J. Rousseeuw, I. Ruts, J. W. Tukey (1999): The bagplot: a bivariate boxplot, The American Statistician, vol. 53, no. 4, 382-387
R. J. Hyndman and H. L. Shang. (2010) Rainbow plots, bagplots, and boxplots for functional data, Journal of Computational and Graphical Statistics, 19(1), 29-45

Examples

```
## Not run:
set.seed(1)
n <- 420
pts <- seq(0, 1, by=0.05)
sampWiener <- Wiener(n, pts)
sampWiener <- Sparsify(sampWiener, pts, 10)
res <- FPCA(sampWiener$Ly, sampWiener$Lt,
            list(dataType='Sparse', error=FALSE, kernel='epan', verbose=TRUE))
CreateOutliersPlot(res)

## End(Not run)
```

CreatePathPlot

Create the fitted sample path plot based on the results from FPCA().

Description

Create the fitted sample path plot based on the results from FPCA().

Usage

```
CreatePathPlot(fpcaObj, subset, K = NULL,
               inputData = fpcaObj[["inputData"]], showObs = !is.null(inputData),
               obsOnly = FALSE, showMean = FALSE, derOptns = list(p = 0), ...)
```

Arguments

fpcaObj	Returned object from FPCA().
subset	A vector of indices or a logical vector for subsetting the observations.
K	The number of components to reconstruct the fitted sample paths.
inputData	A list of length 2 containing the sparse/dense (unsupported yet) observations. inputData needs to contain two fields: Lt for a list of time points and Ly for a list of observations. Default to the 'inputData' field within 'fpcaObj'.
showObs	Whether to plot the original observations for each subject.
obsOnly	Whether to show only the original curves.
showMean	Whether to plot the mean function as a bold solid curve.
derOptns	A list of options to control derivation parameters; see 'fitted.FPCA'. (default = NULL)
...	other arguments passed into matplot for plotting options

Examples

```

set.seed(1)
n <- 20
pts <- seq(0, 1, by=0.05)
sampWiener <- Wiener(n, pts)
sampWiener <- Sparsify(sampWiener, pts, 10)
res <- FPCA(sampWiener$Ly, sampWiener$Lt,
            list(dataType='Sparse', error=FALSE, kernel='epan',
                 verbose=TRUE))
CreatePathPlot(res, subset=1:5)

# CreatePathPlot has a lot of usages:
## Not run:
CreatePathPlot(res)
CreatePathPlot(res, 1:20)
CreatePathPlot(res, 1:20, showObs=FALSE)
CreatePathPlot(res, 1:20, showMean=TRUE, showObs=FALSE)
CreatePathPlot(res, 1:20, obsOnly=TRUE)
CreatePathPlot(res, 1:20, obsOnly=TRUE, showObs=FALSE)
CreatePathPlot(inputData=sampWiener, subset=1:20, obsOnly=TRUE)
## End(Not run)

```

CreateScreePlot

Create the scree plot for the fitted eigenvalues

Description

This function will open a new device if not instructed otherwise.

Usage

```
CreateScreePlot(fpcaObj, ...)
```

Arguments

`fpcaObj` A object of class FPCA returned by the function FPCA().

`...` Additional arguments for the 'plot' function.

Examples

```
set.seed(1)
n <- 20
pts <- seq(0, 1, by=0.05)
sampWiener <- Wiener(n, pts)
sampWiener <- Sparsify(sampWiener, pts, 10)
res <- FPCA(sampWiener$Ly, sampWiener$Lt,
            list(dataType='Sparse', error=FALSE, kernel='epan', verbose=TRUE))
CreateScreePlot(res)
```

CreateStringingPlot *Create plots for observed and stringed high dimensional data*

Description

The function produces the following three plots: 1) A plot of predictors (standardized if specified so during stringing) in original order for a subset of observations; 2) A plot of predictors in stringed order for the same subset of observations; 3) A plot of the stringing function, which is the stringed order vs. the original order.

Usage

```
CreateStringingPlot(stringingObj, subset, ...)
```

Arguments

`stringingObj` A stringing object of class "Stringing", returned by the function Stringing.

`subset` A vector of indices or a logical vector for subsetting the observations. If missing, first $\min(n,50)$ observations will be plotted where n is the sample size.

`...` Other arguments passed into `matplot` for plotting options

Examples

```

set.seed(1)
n <- 50
wiener = Wiener(n = n)[,-1]
p = ncol(wiener)
rdmorder = sample(size = p, x=1:p, replace = FALSE)
stringingfit = Stringing(X = wiener[,rdmorder], disOptns = "correlation")
diff_norev = sum(abs(rdmorder[stringingfit$stringingOrder] - 1:p))
diff_rev = sum(abs(rdmorder[stringingfit$stringingOrder] - p:1))
if(diff_rev <= diff_norev){
  stringingfit$stringingOrder = rev(stringingfit$stringingOrder)
  stringingfit$Ly = lapply(stringingfit$Ly, rev)
}
CreateStringingPlot(stringingfit, 1:20)

```

cumtrapzRcpp

Cumulative Trapezoid Rule Numerical Integration

Description

Cumulative Trapezoid Rule Numerical Integration using Rcpp

Usage

```
cumtrapzRcpp(X, Y)
```

Arguments

X	Sorted vector of X values
Y	Vector of Y values.

FAM

Functional Additive Models

Description

Functional additive models with a single predictor process

Usage

```

FAM(Y, Lx, Lt, nEval = 51, newLx = NULL, newLt = NULL, bwMethod = 0,
  alpha = 0.7, supp = c(-2, 2), optns = NULL)

```

Arguments

<code>Y</code>	An n -dimensional vector whose elements consist of scalar responses.
<code>Lx</code>	A list of n vectors containing the observed values for each individual. See <code>FPCA</code> for detail.
<code>Lt</code>	A list of n vectors containing the observation time points for each individual. Each vector should be sorted in ascending order. See <code>FPCA</code> for detail.
<code>nEval</code>	The number of evaluation grid points for kernel smoothing (default is 51. If it is specified as 0, then estimated FPC scores in the training set are used for evaluation grid instead of equal grid).
<code>newLx</code>	A list of the observed values for test set. See <code>predict.FPCA</code> for detail.
<code>newLt</code>	A list of the observed time points for test set. See <code>predict.FPCA</code> for detail.
<code>bwMethod</code>	The method of bandwidth selection for kernel smoothing, a positive value for designating K-fold cross-validation and zero for GCV (default is 50)
<code>alpha</code>	The shrinkage factor (positive number) for bandwidth selection. See Han et al. (2016) (default is 0.7).
<code>supp</code>	The lower and upper limits of kernel smoothing domain for studentized FPC scores, which FPC scores are divided by the square roots of eigenvalues (default is [-2,2]).
<code>optns</code>	A list of options control parameters specified by <code>list(name=value)</code> . See <code>FPCA</code> .

Details

FAM fits functional additive models for a scalar response and single predictor process proposed by Mueller and Yao (2007) that

$$E(Y|\mathbf{X}) = \sum_{k=1}^K g_k(\xi_k),$$

where ξ_k stand for the k -th FPC score of the the predictor process.

Value

A list containing the following fields:

<code>mu</code>	Mean estimator of EY
<code>fam</code>	A N by K matrix whose column vectors consist of the component function estimators at the given estimation points.
<code>xi</code>	An N by K matrix whose column vectors consist of N vectors of estimation points for each component function.
<code>bw</code>	A K -dimensional bandwidth vector.
<code>lambda</code>	A K -dimensional vector containing eigenvalues.
<code>phi</code>	An $nWorkGrid$ by K matrix containing eigenfunctions, supported by <code>WorkGrid</code> . See <code>FPCA</code> .
<code>workGrid</code>	An $nWorkGrid$ by K_j working grid, the internal regular grid on which the eigen analysis is carried on. See <code>FPCA</code> .

References

Mueller, H.-G. and Yao, F. (2005), "Functional additive models", *JASA*, Vol.103, No.484, p.1534-1544.

Examples

```

set.seed(1000)

library(MASS)

f1 <- function(t) 0.5*t
f2 <- function(t) 2*cos(2*pi*t/4)
f3 <- function(t) 1.5*sin(2*pi*t/4)
f4 <- function(t) 2*atan(2*pi*t/4)

n<-250
N<-500

sig <- diag(c(4.0,2.0,1.5,1.2))

scoreX <- mvrnorm(n,mu=rep(0,4),Sigma=sig)
scoreXTest <- mvrnorm(N,mu=rep(0,4),Sigma=sig)

Y <- f1(scoreX[,1]) + f2(scoreX[,2]) + f3(scoreX[,3]) + f4(scoreX[,4]) + rnorm(n,0,0.1)
YTest <- f1(scoreXTest[,1]) + f2(scoreXTest[,2]) +
  f3(scoreXTest[,3]) + f4(scoreXTest[,4]) + rnorm(N,0,0.1)

phi1 <- function(t) sqrt(2)*sin(2*pi*t)
phi2 <- function(t) sqrt(2)*sin(4*pi*t)
phi3 <- function(t) sqrt(2)*cos(2*pi*t)
phi4 <- function(t) sqrt(2)*cos(4*pi*t)

grid <- seq(0,1,length.out=21)
Lt <- Lx <- list()
for (i in 1:n) {
  Lt[[i]] <- grid
  Lx[[i]] <- scoreX[i,1]*phi1(grid) + scoreX[i,2]*phi2(grid) +
    scoreX[i,3]*phi3(grid) + scoreX[i,4]*phi4(grid) + rnorm(1,0,0.01)
}

LtTest <- LxTest <- list()
for (i in 1:N) {
  LtTest[[i]] <- grid
  LxTest[[i]] <- scoreXTest[i,1]*phi1(grid) + scoreXTest[i,2]*phi2(grid) +
    scoreXTest[i,3]*phi3(grid) + scoreXTest[i,4]*phi4(grid) + rnorm(1,0,0.01)
}

# estimation
fit <- FAM(Y=Y,Lx=Lx,Lt=Lt)

xi <- fit$xi

```

```

par(mfrow=c(2,2))
j <- 1
g1 <- f1(sort(xi[,j]))
tmpSgn <- sign(sum(g1*fit$fam[,j]))
plot(sort(xi[,j]),g1,type='l',col=2,ylim=c(-2.5,2.5),xlab='xi1')
points(sort(xi[,j]),tmpSgn*fit$fam[order(xi[,j]),j],type='l')

j <- 2
g2 <- f2(sort(xi[,j]))
tmpSgn <- sign(sum(g2*fit$fam[,j]))
plot(sort(xi[,j]),g2,type='l',col=2,ylim=c(-2.5,2.5),xlab='xi2')
points(sort(xi[,j]),tmpSgn*fit$fam[order(xi[,j]),j],type='l')

j <- 3
g3 <- f3(sort(xi[,j]))
tmpSgn <- sign(sum(g3*fit$fam[,j]))
plot(sort(xi[,j]),g3,type='l',col=2,ylim=c(-2.5,2.5),xlab='xi3')
points(sort(xi[,j]),tmpSgn*fit$fam[order(xi[,j]),j],type='l')

j <- 4
g4 <- f4(sort(xi[,j]))
tmpSgn <- sign(sum(g4*fit$fam[,j]))
plot(sort(xi[,j]),g4,type='l',col=2,ylim=c(-2.5,2.5),xlab='xi4')
points(sort(xi[,j]),tmpSgn*fit$fam[order(xi[,j]),j],type='l')

# fitting
fit <- FAM(Y=Y,Lx=Lx,Lt=Lt,nEval=0)
yHat <- fit$mu+apply(fit$fam,1,'sum')
par(mfrow=c(1,1))
plot(yHat,Y)
abline(coef=c(0,1),col=2)

# R^2
R2 <- 1-sum((Y-yHat)^2)/sum((Y-mean(Y))^2)
R2

# prediction
fit <- FAM(Y=Y,Lx=Lx,Lt=Lt,newLx=LxTest,newLt=LtTest)
yHat <- fit$mu+apply(fit$fam,1,'sum')
par(mfrow=c(1,1))
plot(yHat,YTest,xlim=c(-10,10))
abline(coef=c(0,1),col=2)

```

Description

Calculate functional correlation between two simultaneously observed processes.

Usage

```
FCCor(x, y, Lt, bw = stop("bw missing"), kern = "epan",
      Tout = sort(unique(unlist(Lt))))
```

Arguments

x	A list of function values corresponding to the first process.
y	A list of function values corresponding to the second process.
Lt	A list of time points for both x and y.
bw	A numeric vector for bandwidth of length either 5 or 1, specifying the bandwidths for $E(X)$, $E(Y)$, $\text{var}(X)$, $\text{var}(Y)$, and $\text{cov}(X, Y)$. If bw is a scalar then all five bandwidths are chosen to be the same.
kern	Smoothing kernel for mu and covariance; "rect", "gauss", "epan", "gausvar", "quar" (default: "gauss")
Tout	Output time points. Default to the sorted unique time points.

Details

FCCor calculate only the concurrent correlation $\text{corr}(X(t), Y(t))$ (note that the time points t are the same). It assumes no measurement error in the observed values.

Value

A list with the following components:

corr	A vector of the correlation $\text{corr}(X(t), Y(t))$ evaluated at Tout.
Tout	Same as the input Tout.
bw	The bandwidths used for $E(X)$, $E(Y)$, $\text{var}(X)$, $\text{var}(Y)$, and $\text{cov}(X, Y)$.

Examples

```
set.seed(1)
n <- 200
nGridIn <- 50
sparsity <- 1:5 # must have length > 1
bw <- 0.2
kern <- 'epan'
T <- matrix(seq(0.5, 1, length.out=nGridIn))

## Corr(X(t), Y(t)) = 1/2
A <- Wiener(n, T)
B <- Wiener(n, T)
C <- Wiener(n, T) + matrix((1:nGridIn), n, nGridIn, byrow=TRUE)
X <- A + B
```

```

Y <- A + C
indEach <- lapply(1:n, function(x) sort(sample(nGridIn, sample(sparsity, 1))))
tAll <- lapply(1:n, function(i) T[indEach[[i]]])
Xsp <- lapply(1:n, function(i) X[i, indEach[[i]]])
Ysp <- lapply(1:n, function(i) Y[i, indEach[[i]]])

plot(T, FCCor(Xsp, Ysp, tAll, bw)[['corr']], ylim=c(-1, 1))
abline(h=0.5)

```

FClust

Functional clustering and identifying substructures of longitudinal data

Description

By default the function will cluster the data using the functional principal component (FPC) scores from the data's FPC analysis using EMCluster (Chen and Maitra, 2015) or directly clustering the functional data using kCFC (Chiou and Li, 2007).

Usage

```

FClust(Ly, Lt, k = 3, cmethod = "EMCluster", optnsFPCA = NULL,
       optnsCS = NULL)

```

Arguments

Ly	A list of n vectors containing the observed values for each individual. Missing values specified by NAs are supported for dense case (<code>dataType='dense'</code>).
Lt	A list of n vectors containing the observation time points for each individual corresponding to y .
k	A scalar defining the number of clusters to define; default 3.
cmethod	A string specifying the clustering method to use ('EMCluster' or 'kCFC'); default: 'EMCluster'.
optnsFPCA	A list of options control parameters specified by <code>list(name=value)</code> to be used for by FPCA on the sample y ; by default: " <code>list(methodMuCovEst = 'smooth', FVEthreshold= 0.90, methodBwCov = 'GCV', methodBwMu = 'GCV')</code> ". See 'Details in ?FPCA'.
optnsCS	A list of options control parameters specified by <code>list(name=value)</code> to be used for cluster-specific FPCA from kCFC; by default: " <code>list(methodMuCovEst = 'smooth', FVEthreshold= 0.70, methodBwCov = 'GCV', methodBwMu = 'GCV')</code> ". See 'Details in ?FPCA' and '?kCFC'. This is not used by Rmixmod!

Details

Within EMCluster we examine the model initiated "EMCluster::em.EM" and return the optimal model based on 'EMCluster::emcluster'. See ?EMCluster::emcluster for details.

Value

A list containing the following fields:

cluster	A vector of levels 1:k, indicating the cluster to which each curve is allocated.
fpca	An FPCA object derived from the sample used by Rmixmod, otherwise NULL.
clusterObj	Either a EMCluster object or kCFC object.

References

Wei-Chen Chen and Ranjan Maitra, "EMCluster: EM Algorithm for Model-Based Clustering of Finite Mixture Gaussian Distribution". (2015)

Julien Jacques and Cristian Preda, "Funclust: A curves clustering method using functional random variables density approximation". Neurocomputing 112 (2013): 164-171

Jeng-Min Chiou and Pai-Ling Li, "Functional clustering and identifying substructures of longitudinal data". Journal of the Royal Statistical Society B 69 (2007): 679-699

Examples

```
## Not run:
data(medfly25)
Flies <- MakeFPCAInputs(medfly25$ID, medfly25$Days, medfly25$nEggs)
newClust <- FClust(Flies$Ly, Flies$Lt, k = 2, optnsFPCA =
  list(methodMuCovEst = 'smooth', userBwCov = 2, FVEthreshold = 0.90))

# We denote as 'veryLowCount' the group of flies that lay less
# than twenty-five eggs during the 25-day period examined.

veryLowCount = ifelse( sapply( unique(medfly25$ID), function(u)
  sum( medfly25$nEggs[medfly25$ID == u] )) < 25, 0, 1)
N <- length(unique(medfly25$ID))
(correctRate <- sum( (1 + veryLowCount) == newClust$cluster) / N) # 99.6%

## End(Not run)
```

FCReg

Functional Concurrent Regression by 2D smoothing method.

Description

Functional concurrent regression with dense or sparse functional data for scalar or functional dependent variable.

Usage

```
FCReg(vars, userBwMu, userBwCov, outGrid, kern = "gauss",
  measurementError = TRUE, diag1D = "none", useGAM = FALSE,
  returnCov = TRUE)
```

Arguments

vars	A list of input functional/scalar covariates. Each field corresponds to a functional (a list) or scalar (a vector) covariate. The last entry is assumed to be the response if no entry is names 'Y'. If a field corresponds to a functional covariate, it should have two fields: 'Lt', a list of time points, and 'Ly', a list of function values.
userBwMu	A scalar with bandwidth used for smoothing the mean
userBwCov	A scalar with bandwidth used for smoothing the auto- and cross-covariances
outGrid	A vector with the output time points
kern	Smoothing kernel choice, common for mu and covariance; "rect", "gauss", "epan", "gausvar", "quar" (default: "gauss")
measurementError	Indicator measurement errors on the functional observations should be assumed. If TRUE the diagonal raw covariance will be removed when smoothing. (default: TRUE)
diag1D	A string specifying whether to use 1D smoothing for the diagonal line of the covariance. 'none': don't use 1D smoothing; 'cross': use 1D only for cross-covariances; 'all': use 1D for both auto- and cross-covariances. (default: 'none')
useGAM	Indicator to use gam smoothing instead of local-linear smoothing (semi-parametric option) (default: FALSE)
returnCov	Indicator to return the covariance surfaces, which is a four dimensional array. The first two dimensions correspond to outGrid and the last two correspond to the covariates and the response, i.e. (i, j, k, l) entry being $\text{Cov}(X_k(t_i), X_l(t_j))$ (default: FALSE)
...	Additional arguments

Details

If measurement error is assumed, the diagonal elements of the raw covariance will be removed. This could result in highly unstable estimate if the design is very sparse, or strong seasonality presents.

References

- Yao, F., Mueller, H.G., Wang, J.L. "Functional Linear Regression Analysis for Longitudinal Data." *Annals of Statistics* 33, (2005): 2873-2903. (Dense data)
- Senturk, D., Nguyen, D.V. "Varying Coefficient Models for Sparse Noise-contaminated Longitudinal Data", *Statistica Sinica* 21(4), (2011): 1831-1856. (Sparse data)

Examples

```
#  $Y(t) = \beta_0(t) + \beta_1(t) X_1(t) + \beta_2(t) Z_2 + \epsilon$ 

# Settings
set.seed(1)
n <- 75
nGridIn <- 150
```

```

sparsity <- 5:10 # Sparse data sparsity
T <- round(seq(0, 1, length.out=nGridIn), 4) # Functional data support
bw <- 0.1
outGrid <- round(seq(min(T), 1, by=0.05), 2)

# Simulate functional data
mu <- T * 2 # mean function for X_1
sigma <- 1

beta_0 <- 0
beta_1 <- 1
beta_2 <- 1

Z <- MASS::mvrnorm(n, rep(0, 2), diag(2))
X_1 <- Z[, 1, drop=FALSE] %*% matrix(1, 1, nGridIn) + matrix(mu, n, nGridIn, byrow=TRUE)
epsilon <- rnorm(n, sd=sigma)
Y <- matrix(NA, n, nGridIn)
for (i in seq_len(n)) {
  Y[i, ] <- beta_0 + beta_1 * X_1[i, ] + beta_2 * Z[i, 2] + epsilon[i]
}

# Sparsify functional data
set.seed(1)
X_1sp <- Sparsify(X_1, T, sparsity)
set.seed(1)
Ysp <- Sparsify(Y, T, sparsity)
vars <- list(X_1=X_1sp, Z_2=Z[, 2], Y=Ysp)
withError2D <- FCReg(vars, bw, bw, outGrid)

```

Description

PACE package for Functional Data Analysis and Empirical Dynamics.

Details

PACE is a versatile package that provides implementation of various methods of Functional Data Analysis (FDA) and Empirical Dynamics. The core of this package is Functional Principal Component Analysis (FPCA), a key technique for functional data analysis, for sparsely or densely sampled random trajectories and time courses, via the Principal Analysis by Conditional Estimation (PACE) algorithm. PACE is useful for the analysis of data that have been generated by a sample of underlying (but usually not fully observed) random trajectories. It does not rely on pre-smoothing of trajectories, which is problematic if functional data are sparsely sampled. PACE provides options for functional regression and correlation, for Longitudinal Data Analysis, the analysis of stochastic processes from samples of realized trajectories, and for the analysis of underlying dynamics.

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 fitted.FPCA

Fitted functional sample from FPCA object

Description

Combine the zero-meaned fitted values and the interpolated mean to get the fitted values for the trajectories or the derivatives of these trajectories. Estimates are given on the work-grid, not on the observation grid. Use ConvertSupport to map the estimates to your desired domain.

Usage

```
## S3 method for class 'FPCA'
fitted(object, K = NULL, derOptns = list(p = 0), ...)
```

Arguments

object	A object of class FPCA returned by the function FPCA().
K	The integer number of the first K components used for the representation. (default: length(fpcaObj\$lambda))
derOptns	A list of options to control the derivation parameters specified by list(name=value). See ‘Details’. (default = NULL)
...	Additional arguments

Details

Available derivation control options are

p The order of the derivatives returned (default: 0, max: 2)

method The method used to produce the sample of derivatives (‘FPC’ (default) or ‘QUO’). See Liu and Mueller (2009) for more details

bw Bandwidth for smoothing the derivatives (default: $p * 0.10 * S$)

kernelType Smoothing kernel choice; same available types are FPCA(). default(‘epan’)

Value

An n by length(workGrid) matrix, each row of which contains a sample.

References

Liu, Bitao, and Hans-Georg Mueller. "Estimating derivatives for samples of sparsely observed functions, with application to online auction dynamics." *Journal of the American Statistical Association* 104, no. 486 (2009): 704-717. (Sparse data FPCA)

Examples

```

set.seed(1)
n <- 20
pts <- seq(0, 1, by=0.05)
sampWiener <- Wiener(n, pts)
sampWiener <- Sparsify(sampWiener, pts, 10)
res <- FPCA(sampWiener$Ly, sampWiener$Lt,
            list(dataType='Sparse', error=FALSE, kernel='epan', verbose=TRUE))
fittedY <- fitted(res)

```

fitted.FPCAder

Fitted functional sample from FPCAder object

Description

Combine the zero-meanded fitted values and the mean derivative to get the fitted values for the derivatives trajectories. Estimates are given on the work-grid, not on the observation grid. Use `ConvertSupport` to map the estimates to your desired domain.

Usage

```

## S3 method for class 'FPCAder'
fitted(object, K = NULL, ...)

```

Arguments

<code>object</code>	A object of class <code>FPCA</code> returned by the function <code>FPCA()</code> .
<code>K</code>	The integer number of the first <code>K</code> components used for the representation. (default: <code>length(derObj\$lambda)</code>)
<code>...</code>	Additional arguments

Value

An `n` by `length(workGrid)` matrix, each row of which contains a sample.

References

Liu, Bitao, and Hans-Georg Mueller. "Estimating derivatives for samples of sparsely observed functions, with application to online auction dynamics." Journal of the American Statistical Association 104, no. 486 (2009): 704-717. (Sparse data FPCA)

Examples

```

set.seed(1)
n <- 20
pts <- seq(0, 1, by=0.05)
sampWiener <- Wiener(n, pts)
sampWiener <- Sparsify(sampWiener, pts, 10)

```

FOptDes

Optimal Designs for Functional and Longitudinal Data for Trajectory Recovery or Scalar Response Prediction

Description

Optimal Designs for Functional and Longitudinal Data for Trajectory Recovery or Scalar Response Prediction

Usage

```
FOptDes(Ly, Lt, Resp, p = 3, optns = list(),
        isRegression = !missing(Resp), isSequential = FALSE, RidgeCand = NULL)
```

Arguments

Ly	A list of n vectors containing the observed values for each individual. Missing values specified by NAs are supported for dense case (dataType='dense').
Lt	A list of n vectors containing the observation time points for each individual corresponding to y . Each vector should be sorted in ascending order.
Resp	A vector of response values, keep void for trajectory recovery, only necessary for scalar response prediction task.
p	A fixed positive integer indicating the number of optimal design points requested, with default: 3.
optns	A list of options control parameters specified by <code>list(name=value)</code> for FPCA, with default: <code>list()</code> .
isRegression	A logical argument, indicating the purpose of the optimal designs: TRUE for scalar response prediction, FALSE for trajectory recovery, with default value <code>!missing(Resp)</code> .
isSequential	A logical argument, indicating whether to use the sequential optimization procedure for faster computation, recommended for relatively large p (default: FALSE).
RidgeCand	A vector of positive numbers as ridge penalty candidates for regularization. The final value is selected via cross validation. If only 1 ridge parameter is specified, CV procedure is skipped.

Details

To select a proper RidgeCand, check with the returned optimal ridge parameter. If the selected parameter is the maximum/minimum values in the candidates, it is possible that the selected one is too small/big.

Value

A list containing the following fields:

OptDes	The vector of optimal design points of the regular time grid of the observed data.
R2	Coefficient of determination. (Check the paper for details.)
R2adj	Adjusted coefficient of determination.
OptRidge	The selected ridge parameter.

References

Ji, H., Mueller, H.G. (2016) "Optimal Designs for Longitudinal and Functional Data" Journal of the Royal Statistical Society: Series B (Statistical Methodology)

Examples

```
set.seed(1)
n <- 50
pts <- seq(0, 1, by=0.05)
sampWiener <- Wiener(n, pts)
sampWiener <- MakeFPCAInputs(IDs = rep(1:n, each=length(pts)),
                             tVec = rep(pts, times = n),
                             yVec = t(sampWiener))
res <- FOptDes(Ly=sampWiener$Ly, Lt=sampWiener$Lt, p=2,
              isSequential=FALSE, RidgeCand = seq(0.02,0.2,0.02))
```

FPCA

Functional Principal Component Analysis

Description

FPCA for dense or sparse functional data.

Usage

```
FPCA(Ly, Lt, optns = list())
```

Arguments

Ly	A list of n vectors containing the observed values for each individual. Missing values specified by NAs are supported for dense case (<code>dataType='dense'</code>).
Lt	A list of n vectors containing the observation time points for each individual corresponding to y . Each vector should be sorted in ascending order.
optns	A list of options control parameters specified by <code>list(name=value)</code> . See 'Details'.

Details

If the input is sparse data, make sure you check the design plot is dense and the 2D domain is well covered, using `plot` or `CreateDesignPlot`. Some study design such as snippet data (each subject is observed only on a sub-interval of the period of study) will have an ill-covered design plot, for which the covariance estimate will be unreliable.

Available control options are

userBwCov The bandwidth value for the smoothed covariance function; positive numeric - default: determine automatically based on `'methodBwCov'`

methodBwCov The bandwidth choice method for the smoothed covariance function; `'GMeanAndGCV'` (the geometric mean of the GCV bandwidth and the minimum bandwidth), `'CV'`, `'GCV'` - default: 10% of the support

userBwMu The bandwidth value for the smoothed mean function (using `'CV'` or `'GCV'`); positive numeric - default: determine automatically based on `'methodBwMu'`

methodBwMu The bandwidth choice method for the mean function; `'GMeanAndGCV'` (the geometric mean of the GCV bandwidth and the minimum bandwidth), `'CV'`, `'GCV'` - default: 5% of the support

dataType The type of design we have (usually distinguishing between sparse or dense functional data); `'Sparse'`, `'Dense'`, `'DenseWithMV'`, `'p>n'` - default: determine automatically based on `'IsRegular'`

diagnosticsPlot Deprecated. Same as the option `'plot'`

plot Plot FPCA results (design plot, mean, scree plot and first K (≤ 3) eigenfunctions); logical - default: FALSE

error Assume measurement error in the dataset; logical - default: TRUE

fitEigenValues Whether also to obtain a regression fit of the eigenvalues - default: FALSE

FVEthreshold Fraction-of-Variance-Explained threshold used during the SVD of the fitted covar. function; numeric (0,1] - default: 0.9999

kernel Smoothing kernel choice, common for mu and covariance; `"rect"`, `"gauss"`, `"epan"`, `"gaus-var"`, `"quar"` - default: `"gauss"`; dense data are assumed noise-less so no smoothing is performed.

kFoldMuCov The number of folds to be used for mean and covariance smoothing. Default: 10

lean If TRUE the `'inputData'` field in the output list is empty. Default: FALSE

maxK The maximum number of principal components to consider - default: $\min(20, N-1)$, N :# of curves

methodXi The method to estimate the PC scores; `'CE'` (Condit. Expectation), `'IN'` (Numerical Integration) - default: `'CE'` for sparse data and dense data with missing values, `'IN'` for dense data.

methodMuCovEst The method to estimate the mean and covariance in the case of dense functional data; `'cross-sectional'`, `'smooth'` - default: `'cross-sectional'`

nRegGrid The number of support points in each direction of covariance surface; numeric - default: 51

numBins The number of bins to bin the data into; positive integer > 10 , default: NULL

- methodSelectK** The method of choosing the number of principal components K ; 'FVE', 'AIC', 'BIC', or a positive integer as specified number of components: default 'FVE')
- shrink** Whether to use shrinkage method to estimate the scores in the dense case (see Yao et al 2003) - default FALSE
- outPercent** A 2-element vector in $[0,1]$ indicating the outPercent data in the boundary - default (0,1)
- rho** The truncation threshold for the iterative residual. 'cv': choose rho by leave-one-observation out cross-validation; 'no': no regularization - default "cv" if error == TRUE, and "no" if error == FALSE.
- rotationCut** The 2-element vector in $[0,1]$ indicating the percent of data truncated during σ^2 estimation; default (0.25, 0.75))
- useBinnedData** Should the data be binned? 'FORCE' (Enforce the # of bins), 'AUTO' (Select the # of bins automatically), 'OFF' (Do not bin) - default: 'AUTO'
- useBinnedCov** Whether to use the binned raw covariance for smoothing; logical - default:TRUE
- userCov** The user-defined smoothed covariance function; list of two elements: numerical vector 't' and matrix 'cov', 't' must cover the support defined by 'Ly' - default: NULL
- userMu** The user-defined smoothed mean function; list of two numerical vector 't' and 'mu' of equal size, 't' must cover the support defined 'Ly' - default: NULL
- userSigma2** The user-defined measurement error variance. A positive scalar. If specified then no regularization is used (rho is set to 'no', unless specified otherwise). Default to 'NULL'
- userRho** The user-defined measurement truncation threshold used for the calculation of functional principal components scores. A positive scalar. Default to 'NULL'
- useBW1SE** Pick the largest bandwidth such that CV-error is within one Standard Error from the minimum CV-error, relevant only if methodBwMu ='CV' and/or methodBwCov ='CV'; logical - default: FALSE
- verbose** Display diagnostic messages; logical - default: FALSE

Value

A list containing the following fields:

sigma2	Variance for measure error.
lambda	A vector of length K containing eigenvalues.
phi	An $n \times \text{nWorkGrid}$ by K matrix containing eigenfunctions, supported on workGrid.
xiEst	A n by K matrix containing the FPC estimates.
xiVar	A list of length n , each entry containing the variance estimates for the FPC estimates.
obsGrid	The (sorted) grid points where all observation points are pooled.
mu	A vector of length nWorkGrid containing the mean function estimate.
workGrid	A vector of length nWorkGrid . The internal regular grid on which the eigen analysis is carried on.
smoothedCov	A nWorkGrid by nWorkGrid matrix of the smoothed covariance surface.

fittedCov	A nWorkGrid by nWorkGrid matrix of the fitted covariance surface, which is guaranteed to be non-negative definite.
optns	A list of actually used options.
timings	A vector with execution times for the basic parts of the FPCA call.
bwMu	The selected (or user specified) bandwidth for smoothing the mean function.
bwCov	The selected (or user specified) bandwidth for smoothing the covariance function.
rho	A regularizing scalar for the measurement error variance estimate.
cumFVE	A vector with the percentages of the total variance explained by each FPC. Increase to almost 1.
FVE	A percentage indicating the total variance explained by chosen FPCs with corresponding 'FVEthreshold'.
criterionValue	A scalar specifying the criterion value obtained by the selected number of components with specific methodSelectK: FVE,AIC,BIC values or NULL for fixedK.
inputData	A list containing the original 'Ly' and 'Lt' lists used as inputs to FPCA. NULL if 'lean' was specified to be TRUE.

References

Yao, F., Mueller, H.G., Clifford, A.J., Dueker, S.R., Follett, J., Lin, Y., Buchholz, B., Vogel, J.S. (2003). "Shrinkage estimation for functional principal component scores, with application to the population kinetics of plasma folate." *Biometrics* 59, 676-685. (Shrinkage estimates for dense data)

Yao, Fang, Hans-Georg Mueller, and Jane-Ling Wang. "Functional data analysis for sparse longitudinal data." *Journal of the American Statistical Association* 100, no. 470 (2005): 577-590. (Sparse data FPCA)

Liu, Bitao, and Hans-Georg Mueller. "Estimating derivatives for samples of sparsely observed functions, with application to online auction dynamics." *Journal of the American Statistical Association* 104, no. 486 (2009): 704-717. (Sparse data FPCA)

Castro, P. E., W. H. Lawton, and E. A. Sylvestre. "Principal modes of variation for processes with continuous sample curves." *Technometrics* 28, no. 4 (1986): 329-337. (Dense data FPCA)

Examples

```
set.seed(1)
n <- 20
pts <- seq(0, 1, by=0.05)
sampWiener <- Wiener(n, pts)
sampWiener <- Sparsify(sampWiener, pts, 10)
res <- FPCA(sampWiener$Ly, sampWiener$Lt,
            list(dataType='Sparse', error=FALSE, kernel='epan', verbose=TRUE))
plot(res) # The design plot covers [0, 1] * [0, 1] well.
CreateCovPlot(res, 'Fitted')
```

FPCAder

*Take derivative of an FPCA object***Description**

Take derivative of an FPCA object

Usage

```
FPCAder(fpcaObj, derOpts = list(p = 1))
```

Arguments

fpcaObj A object of class FPCA returned by the function FPCA().

derOpts A list of options to control the derivation parameters specified by `list(name=value)`. See 'Details'. (default = NULL)

Details

Available derivation control options are

method The method used for obtaining the derivatives (default: 'FPC'). 'DPC': derivatives principal component, with $G^{(1,1)}$ estimated by first kernel local smoothing $G^{(1,0)}$, and then apply a 1D smoother on the second direction; 'FPC': functional principal component, based on smoothing the eigenfunctions; 'FPC1': functional principal component, based on smoothing $G^{(1,0)}$. May produce better estimate than 'FPC' but is slower.

p The order of the derivatives returned (default: 1, max: 2).

bw Bandwidth for the 1D and the 2D smoothers (default: $p * 0.1 * S$).

kernelType Smoothing kernel choice; same available types are FPCA(). default('epan')

References

Dai, Xionghao, Hans-Georg Mueller, and Wenwen Tao. "Derivative Principal Component Analysis for Representing the Time Dynamics of Longitudinal and Functional Data." Submitted (DPC) Liu, Bitao, and Hans-Georg Mueller. "Estimating derivatives for samples of sparsely observed functions, with application to online auction dynamics." Journal of the American Statistical Association 104, no. 486 (2009): 704-717. (FPC)

Examples

```
bw <- 0.2
kern <- 'epan'
set.seed(1)
n <- 100
M <- 40
pts <- seq(0, 1, length.out=M)
```

```

lambdaTrue <- c(1, 0.8, 0.1)^2
sigma2 <- 0.1

samp2 <- MakeGPFunctionalData(n, M, pts, K=length(lambdaTrue),
                             lambda=lambdaTrue, sigma=sqrt(sigma2), basisType='legendre01')
samp2 <- c(samp2, MakeFPCAInputs(tVec=pts, yVec=samp2$Yn))
fzcaObj <- FPCA(samp2$Ly, samp2$Lt, list(methodMuCovEst='smooth',
                                       userBwCov=bw, userBwMu=bw, kernel=kern, error=TRUE))
CreatePathPlot(fzcaObj, showObs=FALSE)

FPCoptn <- list(bw=bw, kernelType=kern, method='FPC')
DPCoptn <- list(bw=bw, kernelType=kern, method='DPC')
FPC <- FPCAdler(fzcaObj, FPCoptn)
DPC <- FPCAdler(fzcaObj, DPCoptn)

CreatePathPlot(FPC, ylim=c(-5, 10))
CreatePathPlot(DPC, ylim=c(-5, 10))

# Get the true derivatives
phi <- CreateBasis(K=3, type='legendre01', pts=pts)
basisDerMat <- apply(phi, 2, function(x)
                    ConvertSupport(seq(0, 1, length.out=M - 1), pts, diff(x) * (M - 1)))
trueDer <- matrix(1, n, M, byrow=TRUE) + tcrossprod(samp2$xi, basisDerMat)
matplot(t(trueDer), type='l', ylim=c(-5, 10))

# DPC is slightly better in terms of RMSE
mean((fitted(FPC) - trueDer)^2)
mean((fitted(DPC) - trueDer)^2)

```

FPCReg

Function for performing functional linear regression where the covariates are functions $X_1(t_1), X_2(t_2), \dots$ and the response is a function $Y(t_y)$.

Description

Function for performing functional linear regression where the covariates are functions $X_1(t_1), X_2(t_2), \dots$ and the response is a function $Y(t_y)$.

Usage

```
FPCReg(vars, varsOptns = NULL, isNewSub = NULL, method = "AIC",
       FVEthreshold = 0.99, alpha = 0.05, Kx = NULL)
```

Arguments

vars A list of input functional covariates with name of "X1", "X2",... and a functional response with name "Y". Each field should have two fields: 'Lt', a list (sparse)

	or a matrix (Dense) specifying the time of observations, and 'Ly', a list (Sparse) or a matrix (Dense) of the observations.
varsOptns	A list of options named by "X1", "X2",..."Y". Each filed specify the paramaters that control the corresponding variables. (default: see details of FPCA())
isNewSub	A 1*n vector of 0s or 1s, where n is the total count of subjects. 0 denotes the corresponding subject is only used for estimation and 1 denotes the corresponding subject is only used for prediction. (default: 0's)
method	The method used for selecting the number of principal components of functional predictors X's used in functional regression , including 'AIC', 'BIC' and 'FVE'. (default: "AIC")
FVEthreshold	A scalar specifying the proportion used for 'FVE'. (default: 0.99)
alpha	A scalar specifying the level of the confidence bands. (default: 0.05)
Kx	The number of principal components of functional predictors X's used in functional regression.

Value

A list containing the following fields:

estiBeta	A list with fields of estimated $\beta_{XiY}(s,t)$ defiend on $[\text{range}(Xi),\text{range}(Y)]$
predictY	A list containing fitted or predicted (when is NewSub is true) functions for $E(Y X)$.
cbandY	A list with confidence bands of $E(Y X)$.
Q	Quasi R-square
r2	Functional R-square.
varsMean	A list with mean function of covariates and response.
Kx	The number of principal components of functional predictors X's used in functional regression.

References

Yao, F., Mueller, H.G., Wang, J.L. "Functional Linear Regression Analysis for Longitudinal Data." *Annals of Statistics* 33, (2005): 2873-2903.

Examples

```
set.seed(1000)
#Model:  $E(Y(t)|X) = \int \beta(s,t) * X(s)$ 
n <- 200 #number of subjects
ngrid <- 51 #number of grids in  $[0,1]$  for X(s)
ngridt <- 101 #number of grids in  $[0,1]$  for Y(t)
grids <- seq(0, 1, length.out=ngrid) #regular grids in  $[0,1]$  for X(s)
gridt <- seq(0, 1, length.out=ngridt) #regular grids in  $[0,1]$  for Y(t)

#generate X
#{1,  $\sqrt{2} * \sin(2 * \pi * s)$ ,  $\sqrt{2} * \cos(2 * \pi * t)$ } are used to generate X.
eigenFun <- list( function(s){1 + 0 * s},
```

```

        function(s){sqrt(2) * sin(2*pi*s)},
        function(s){sqrt(2) * cos(2*pi*s)})

sig <- matrix(c(1.5, 0.0, 0.0, 0.9, -.5, 0.1,
               0.0, 1.2, 0.0, -.3, 0.8, 0.4,
               0.0, 0.0, 1.0, 0.4, -.3, 0.7,
               0.9, -.3, 0.4, 2.0, 0.0, 0.0,
               -.5, 0.8, -.3, 0.0, 1.5, 0.0,
               0.1, 0.4, 0.7, 0.0, 0.0, 1.0),
             nrow=6,ncol=6)

scoreX <- MASS::mvrnorm(n,mu=rep(0,6),Sigma=sig)
scoreX1 <- scoreX[,1:3]
scoreX2 <- scoreX[,4:6]

basisX1 <- sapply(eigenFun,function(x){x( grids)})
latentX1 <- scoreX1 %%% t(basisX1)
measErrX1 <- sqrt(0.03) * matrix(rnorm(n * ngrids), n, ngrids) #0.01 is sigma^2.
denseX1 <- latentX1 + measErrX1

basisX2 <- sapply(eigenFun,function(x){x( grids)})
latentX2 <- scoreX2 %%% t(basisX2)
measErrX2 <- sqrt(0.03) * matrix(rnorm(n * ngrids), n, ngrids) #0.01 is sigma^2.
denseX2 <- latentX2 + measErrX2

#generate Y
#beta(s, t) <- sin(2 * pi * s)*cos(2 * pi * t)
betaEigen1 <- function(t){f <- function(s){
  sin(2*pi*s) * cos(2*pi*t) * (1+0*s)}; return(f)}
betaEigen2 <- function(t){f <- function(s){
  sin(2*pi*s) * cos(2*pi*t) * (sqrt(2)*sin(2*pi*s))}; return(f)}
betaEigen3 <- function(t){f <- function(s){
  sin(2*pi*s) * cos(2*pi*t) * (sqrt(2)*cos(2*pi*s))}; return(f)}
betaEigen <- list(betaEigen1, betaEigen2, betaEigen3)
basisY <- array(0,c(ngridt, 3))
for(i in 1:3){
  intbetaEigen <- function (t) {integrate(betaEigen[[i]](t), lower = 0, upper = 1)$value}
  basisY[, i] <- sapply(1:ngridt, function(x){intbetaEigen(gridt[x])})
}
latentY <- scoreX1 %%% t(basisY) - scoreX2 %%% t(basisY)
measErrY <- sqrt(0.01) * matrix(rnorm(n*ngridt), n, ngridt) #0.01 is sigma^2
denseY <- latentY + measErrY

#====Dense data=====
timeX <- t(matrix(rep( grids, n),length( grids), n))
timeY <- t(matrix(rep( gridt, n),length( gridt), n))
denseVars <- list(X1 = list(Ly = denseX1, Lt = timeX),
                 X2 = list(Ly = denseX2, Lt = timeX),
                 Y=list(Ly = denseY,Lt = timeY))

resuDense <- FPCReg(denseVars, method="FVE")

par(mfrow=c(1,2))

```

```

estiBetaX1Y_Dense <- resuDense$estiBeta$betaX1Y
args1 <- list(xlab = 's', ylab = 't', zlab = 'estiBetaX1Y_Dense(s, t)',
             lighting = FALSE, phi = 45, theta = 45)
args2 <- list(x = 1:ngrids, y = 1:ngridt, z = estiBetaX1Y_Dense[1:ngrids, 1:ngridt])
do.call(plot3D::persp3D,c(args2, args1))

estiBetaX2Y_Dense <- resuDense$estiBeta$betaX2Y
args1 <- list(xlab = 's', ylab = 't', zlab = 'estiBetaX2Y_Dense(s, t)',
             lighting = FALSE, phi = 45, theta = 45)
args2 <- list(x = 1:ngrids, y = 1:ngridt, z = estiBetaX2Y_Dense[1:ngrids, 1:ngridt])
# do.call(plot3D::persp3D,c(args2, args1))

#####Sparse data#####
## Not run:
sparsity = 5:8
sparseX1 <- Sparsify(denseX1, grids, sparsity)
sparseX2 <- Sparsify(denseX2, grids, sparsity)
sparseY <- Sparsify(denseY, gridt, sparsity)
sparseVars <- list(X1 = sparseX1, X2 = sparseX2, Y = sparseY)

resuSparse <- FPCReg(sparseVars, method="FVE", FVEthreshold=0.98)
#or resuSparse <- FPCReg(vars = sparseVars,
#                       varsOptns = list(X1=list(userBwCov = 0.03)))

par(mfrow=c(1,2))
estiBetaX1Y_Sparse = resuSparse$estiBeta$betaX1Y
args1 = list(xlab = 's', ylab = 't', zlab = 'estiBetaX1Y_Sparse(s,t)',
             lighting = FALSE, phi = 45,theta = 45)
args2 = list(x = 1:51, y = 1:51, z = estiBetaX1Y_Sparse[1:51, 1:51])
do.call(plot3D::persp3D, c(args2, args1))

estiBetaX2Y_Sparse = resuSparse$estiBeta$betaX2Y
args1 = list(xlab = 's', ylab = 't', zlab = 'estiBetaX2Y_Sparse(s,t)',
             lighting = FALSE, phi = 45,theta = 45)
args2 = list(x = 1:51, y = 1:51, z = estiBetaX2Y_Sparse[1:51, 1:51])
do.call(plot3D::persp3D, c(args2, args1))

par(mfrow=c(2,3))
for(i in 1:6){
plot(sparseVars[['Y']]$Lt[[i]], sparseVars[['Y']]$Ly[[i]],
xlab = 'time', ylab = 'observations', ylim = c(-1.5, 1.5))
lines(seq(0, 1, length.out = 51), resuSparse$predictY[[i]])
lines(seq(0, 1, length.out = 51), resuSparse$cbandY[[i]][,2], lty = 2)
lines(seq(0, 1, length.out = 51), resuSparse$cbandY[[i]][,1], lty = 2)
}

## End(Not run)

```

Description

FSVD for a pair of dense or sparse functional data.

Usage

```
FSVD(Ly1, Lt1, Ly2, Lt2, FPCAoptns1 = NULL, FPCAoptns2 = NULL,
      SVDoptns = list())
```

Arguments

Ly1	A list of n vectors containing the observed values for each individual. Missing values specified by NAs are supported for dense case (<code>dataType='dense'</code>).
Lt1	A list of n vectors containing the observation time points for each individual corresponding to y . Each vector should be sorted in ascending order.
Ly2	A list of n vectors containing the observed values for each individual. Missing values specified by NAs are supported for dense case (<code>dataType='dense'</code>).
Lt2	A list of n vectors containing the observation time points for each individual corresponding to y . Each vector should be sorted in ascending order.
FPCAoptns1	A list of options control parameters specified by <code>list(name=value)</code> for the FPC analysis of sample 1. See <code>'?FPCA'</code> .
FPCAoptns2	A list of options control parameters specified by <code>list(name=value)</code> for the FPC analysis of sample 2. See <code>'?FPCA'</code> .
SVDoptns	A list of options control parameters specified by <code>list(name=value)</code> for the FSVD analysis of samples 1 & 2. See <code>'Details'</code> .

Details

Available control options for SVDoptns are:

- bw1** The bandwidth value for the smoothed cross-covariance function across the direction of sample 1; positive numeric - default: determine automatically based on `'methodBwCov'`
- bw2** The bandwidth value for the smoothed cross-covariance function across the direction of sample 2; positive numeric - default: determine automatically based on `'methodBwCov'`
- methodBwCov** The bandwidth choice method for the smoothed covariance function; `'GMeanAndGCV'` (the geometric mean of the GCV bandwidth and the minimum bandwidth), `'CV'`, `'GCV'` - default: 10% of the support
- userMu1** The user defined mean of sample 1 used to centre it prior to the cross-covariance estimation. - default: determine automatically based by the FPCA of sample 1
- userMu2** The user defined mean of sample 2 used to centre it prior to the cross-covariance estimation. - default: determine automatically based by the FPCA of sample 2
- maxK** The maximum number of singular components to consider; default: `min(20, N-1)`, N :# of curves.
- kernel** Smoothing kernel choice, common for mu and covariance; `"rect"`, `"gauss"`, `"epan"`, `"gausvar"`, `"quar"` - default: `"gauss"`; dense data are assumed noise-less so no smoothing is performed.

- rmDiag** Logical describing if the routine should remove diagonal raw cov for cross cov estimation (default: FALSE)
- noScores** Logical describing if the routine should return functional singular scores or not (default: TRUE)
- regulRS** String describing if the regularisation of the composite cross-covariance matrix should be done using 'sigma1' or 'rho' (see ?FPCA for details) (default: 'sigma2')
- bwRoutine** String specifying the routine used to find the optimal bandwidth 'grid-search', 'bobyqa', 'l-bfgs-b' (default: 'l-bfgs-b')
- flip** Logical describing if the routine should flip the sign of the singular components functions or not after the SVD of the cross-covariance matrix. (default: FALSE)
- useGAM** Indicator to use gam smoothing instead of local-linear smoothing (semi-parametric option) (default: FALSE)
- dataType1** The type of design we have for sample 1 (usually distinguishing between sparse or dense functional data); 'Sparse', 'Dense', 'DenseWithMV' - default: determine automatically based on 'IsRegular'
- dataType2** The type of design we have for sample 2 (usually distinguishing between sparse or dense functional data); 'Sparse', 'Dense', 'DenseWithMV' - default: determine automatically based on 'IsRegular'

Value

A list containing the following fields:

bw1	The selected (or user specified) bandwidth for smoothing the cross-covariance function across the support of sample 1.
bw2	The selected (or user specified) bandwidth for smoothing the cross-covariance function across the support of sample 2.
CrCov	The smoothed cross-covariance between samples 1 & 2.
sValues	A list of length <i>nsvd</i> , each entry containing the singular value estimates for the FSC estimates.
nsvd	The number of singular components used.
canCorr	The canonical correlations for each dimension.
FVE	A percentage indicating the total variance explained by chosen FSCs with corresponding 'FVEthreshold'.
sFun1	An <i>nWorkGrid</i> by <i>K</i> matrix containing the estimated singular functions for sample 1.
sFun2	An <i>nWorkGrid</i> by <i>K</i> matrix containing the estimated singular functions for sample 2.
grid1	A vector of length <i>nWorkGrid1</i> . The internal regular grid on which the singular analysis is carried on the support of sample 1.
grid2	A vector of length <i>nWorkGrid2</i> . The internal regular grid on which the singular analysis is carried on the support of sample 2.
sScores1	A <i>n</i> by <i>K</i> matrix containing the singular scores for sample 1.
sScores2	A <i>n</i> by <i>K</i> matrix containing the singular scores for sample 2.
optns	A list of options used by the SVD and the FPCA's procedures.

FVPA

*Functional Variance Process Analysis for dense functional data***Description**

Functional Variance Process Analysis for dense functional data

Usage

```
FVPA(y, t, q = 0.1, optns = list(error = TRUE, FVEthreshold = 0.9))
```

Arguments

y	A list of n vectors containing the observed values for each individual. Missing values specified by NAs are supported for dense case (<code>dataType='dense'</code>).
t	A list of n vectors containing the observation time points for each individual corresponding to y.
q	A scalar defining the percentile of the pooled sample residual sample used for adjustment before taking log (default: 0.1).
optns	A list of options control parameters specified by <code>list(name=value)</code> ; by default: 'error' has to be TRUE, 'FVEthreshold' is set to 0.90. See 'Details in ?FPCA'.

Value

A list containing the following fields:

sigma2	Variance estimator of the functional variance process.
fPCAObjY	FPCA object for the original data.
fPCAObjR	FPCA object for the functional variance process associated with the original data.

References

Hans-Georg Mueller, Ulrich Stadtmüller and Fang Yao, "Functional variance processes." Journal of the American Statistical Association 101 (2006): 1007-1018

Examples

```
set.seed(1)
n <- 25
pts <- seq(0, 1, by=0.01)
sampWiener <- Wiener(n, pts)
# Data have to dense for FVPA to be relevant!
sampWiener <- Sparsify(sampWiener, pts, 101)
fvpaObj <- FVPA(sampWiener$Ly, sampWiener$Lt)
```

GetCrCorYX	<i>Make cross-correlation matrix from auto- and cross-covariance matrix</i>
------------	---

Description

Make cross-correlation matrix from auto- and cross-covariance matrix

Usage

```
GetCrCorYX(ccXY, ccXX, ccYY)
```

Arguments

ccXY	The cross-covariance matrix between variables X and Y.
ccXX	The auto-covariance matrix of variable X or the diagonal of that matrix.
ccYY	The auto-covariance matrix of variable Y or the diagonal of that matrix.

Value

A cross-correlation matrix between variables X and Y.

GetCrCorYZ	<i>Make cross-correlation matrix from auto- and cross-covariance matrix</i>
------------	---

Description

Make cross-correlation matrix from auto- and cross-covariance matrix

Usage

```
GetCrCorYZ(ccYZ, acYY, covZ)
```

Arguments

ccYZ	The cross-covariance vector between variables Y and Z (n-by-1).
acYY	The auto-covariance n-by-n matrix of variable Y or the (n-by-1) diagonal of that matrix.
covZ	The (scalar) covariance of variable Z.

Value

A cross-correlation matrix between variables Y (functional) and Z (scalar).

GetCrCovYX *Functional Cross Covariance between longitudinal variable Y and longitudinal variable X*

Description

Calculate the raw and the smoothed cross-covariance between functional predictors using bandwidth `bw` or estimate that `bw` using GCV.

Usage

```
GetCrCovYX(bw1 = NULL, bw2 = NULL, Ly1, Lt1 = NULL, Ymu1 = NULL, Ly2,
           Lt2 = NULL, Ymu2 = NULL, useGAM = FALSE, rmDiag = FALSE,
           kern = "gauss", bwRoutine = "l-bfgs-b")
```

Arguments

<code>bw1</code>	Scalar bandwidth for smoothing the cross-covariance function (if NULL it will be automatically estimated) (Y)
<code>bw2</code>	Scalar bandwidth for smoothing the cross-covariance function (if NULL it will be automatically estimated) (X)
<code>Ly1</code>	List of N vectors with amplitude information (Y)
<code>Lt1</code>	List of N vectors with timing information (Y)
<code>Ymu1</code>	Vector Q-1 Vector of length <code>nObsGrid</code> containing the mean function estimate (Y)
<code>Ly2</code>	List of N vectors with amplitude information (X)
<code>Lt2</code>	List of N vectors with timing information (X)
<code>Ymu2</code>	Vector Q-1 Vector of length <code>nObsGrid</code> containing the mean function estimate (X)
<code>useGAM</code>	Indicator to use gam smoothing instead of local-linear smoothing (semi-parametric option) (default: FALSE)
<code>rmDiag</code>	Indicator to remove the diagonal element when smoothing (default: FALSE)
<code>kern</code>	String specifying the kernel type (default: FALSE; see <code>?FPCA</code> for details)
<code>bwRoutine</code>	String specifying the routine used to find the optimal bandwidth 'grid-search', 'bobyqa', 'l-bfgs-b' (default: 'l-bfgs-b') If the variables <code>Ly1</code> and <code>Ly2</code> are in matrix form the data are assumed dense and only the raw cross-covariance is returned. One can obtain <code>Ymu1</code> and <code>Ymu2</code> from <code>FPCA</code> and <code>ConvertSupport</code> .

Value

A list containing:

<code>smoothedCC</code>	The smoothed cross-covariance as a matrix (currently only 51 by 51)
<code>rawCC</code>	The raw cross-covariance as a list

bw	The bandwidth used for smoothing as a vector of length 2
score	The GCV score associated with the scalar used
smoothGrid	The grid over which the smoothed cross-covariance is evaluated

References

Yang, Wenjing, Hans-Georg Mueller, and Ulrich Stadtmueller. "Functional singular component analysis." *Journal of the Royal Statistical Society: Series B (Statistical Methodology)* 73.3 (2011): 303-324

Examples

```
Ly1= list( rep(2.1,7), rep(2.1,3),2.1 );
Lt1 = list(1:7,1:3, 1);
Ly2 = list( rep(1.1,7), rep(1.1,3),1.1);
Lt2 = list(1:7,1:3, 1);
Ymu1 = rep(55,7);
Ymu2 = rep(1.1,7);
AA<-GetCrCovYX(Ly1 = Ly1, Ly2= Ly2, Lt1=Lt1, Lt2=Lt2, Ymu1=Ymu1, Ymu2=Ymu2)
```

GetCrCovYZ	<i>Functional Cross Covariance between longitudinal variable Y and scalar variable Z</i>
------------	--

Description

Calculate the raw and the smoothed cross-covariance between functional and scalar predictors using bandwidth bw or estimate that bw using GCV

Usage

```
GetCrCovYZ(bw = NULL, Z, Zmu = NULL, Ly, Lt = NULL, Ymu = NULL,
  support = NULL, kern = "gauss")
```

Arguments

bw	Scalar bandwidth for smoothing the cross-covariance function (if NULL it will be automatically estimated)
Z	Vector N-1 Vector of length N with the scalar function values
Zmu	Scalar with the mean of Z (if NULL it will be automaticall estimated)
Ly	List of N vectors with amplitude information
Lt	List of N vectors with timing information
Ymu	Vector Q-1 Vector of length nObsGrid containing the mean function estimate
support	Vector of unique and sorted values for the support of the smoothed cross-covariance function (if NULL it will be automatically estimated)

kern Kernel type to be used. See ?FPCA for more details. (default: 'gauss') If the variables `Ly1` is in matrix form the data are assumed dense and only the raw cross-covariance is returned. One can obtain `Ymu1` from FPCA and `ConvertSupport`.

Value

A list containing:

<code>smoothedCC</code>	The smoothed cross-covariance as a vector
<code>rawCC</code>	The raw cross-covariance as a vector
<code>bw</code>	The bandwidth used for smoothing as a scalar
<code>score</code>	The GCV score associated with the scalar used

References

Yang, Wenjing, Hans-Georg Mueller, and Ulrich Stadtmueller. "Functional singular component analysis." *Journal of the Royal Statistical Society: Series B (Statistical Methodology)* 73.3 (2011): 303-324

Examples

```
Ly <- list( runif(5), c(1:3), c(2:4), c(4))
Lt <- list( c(1:5), c(1:3), c(1:3), 4)
Z = rep(4,4) # Constant vector so the covariance has to be zero.
sccObj = GetCrCovYZ(bw=1, Z= Z, Ly=Ly, Lt=Lt, Ymu=rep(4,5))
```

GetNormalisedSample *Normalise sparse functional sample*

Description

Normalise sparse functional sample given in an FPCA object
 GetNormalizedSample is an alias of GetNormalizedSample

Usage

```
GetNormalisedSample(fpcaObj, errorSigma = FALSE)
GetNormalizedSample(...)
```

Arguments

<code>fpcaObj</code>	An FPCA object.
<code>errorSigma</code>	Indicator to use σ^2 error variance when normalising the data (default: FALSE)
<code>...</code>	Passed into GetNormalisedSample

Value

A list containing the normalised sample 'y' at times 't'

References

Chiou, Jeng-Min and Chen, Yu-Ting and Yang, Ya-Fang. "Multivariate Functional Principal Component Analysis: A Normalization Approach" *Statistica Sinica* 24 (2014): 1571-1596

Examples

```
set.seed(1)
n <- 100
M <- 51
pts <- seq(0, 1, length.out=M)
mu <- rep(0, length(pts))
sampDense <- MakeGPFunctionalData(n, M, mu, K=1, basisType='sin', sigma=0.01)
samp4 <- MakeFPCAInputs(tVec=sampDense$pts, yVec=sampDense$Yn)
res4E <- FPCA(samp4$Ly, samp4$Lt, list(error=TRUE))
sampN <- GetNormalisedSample(res4E, errorSigma=TRUE)

CreatePathPlot(subset=1:20, inputData=samp4, obsOnly=TRUE, showObs=FALSE)
CreatePathPlot(subset=1:20, inputData=sampN, obsOnly=TRUE, showObs=FALSE)
```

kCFC

Functional clustering and identifying substructures of longitudinal data using kCFC.

Description

Functional clustering and identifying substructures of longitudinal data using kCFC.

Usage

```
kCFC(y, t, k = 3, kSeed = 123, maxIter = 125,
     optnsSW = list(methodMuCovEst = "smooth", FVEthreshold = 0.9, methodBwCov =
       "GCV", methodBwMu = "GCV"), optnsCS = list(methodMuCovEst = "smooth",
       FVEthreshold = 0.7, methodBwCov = "GCV", methodBwMu = "GCV"))
```

Arguments

y	A list of n vectors containing the observed values for each individual. Missing values specified by NAs are supported for dense case (dataType='dense').
t	A list of n vectors containing the observation time points for each individual corresponding to y.
k	A scalar defining the number of clusters to define; default 3.
kSeed	A scalar valid seed number to ensure replication; default: 123

maxIter	A scalar defining the maximum number of iterations allowed; default 20, common for both the simple kmeans initially and the subsequent k-centres
optnsSW	A list of options control parameters specified by <code>list(name=value)</code> to be used for sample-wide FPCA; by default: " <code>list(methodMuCovEst='smooth', FVEthreshold= 0.90, methodBwCov = 'GCV', methodBwMu = 'GCV')</code> ". See 'Details in ?FPCA'.
optnsCS	A list of options control parameters specified by <code>list(name=value)</code> to be used for cluster-specific FPCA; by default: " <code>list(methodMuCovEst='smooth', FVEthreshold= 0.70, methodBwCov = 'GCV', methodBwMu = 'GCV')</code> ". See 'Details in ?FPCA'.

Value

A list containing the following fields:

cluster	A vector of levels 1:k, indicating the cluster to which each curve is allocated.
fpcaList	A list with the fpcaObj for each separate cluster.
iterToConv	A number indicating how many iterations were required until convergence.

References

Jeng-Min Chiou, Pai-Ling Li, "Functional clustering and identifying substructures of longitudinal data." *Journal of the Royal Statistical Society* 69 (2007): 679-699

Examples

```
data(medfly25)
Flies <- MakeFPCAInputs(medfly25$ID, medfly25$Days, medfly25$nEggs)
kcfObj <- kCFC(Flies$Ly[1:250], Flies$Lt[1:250], # using only 250 for speed consideration
              optnsSW = list(methodMuCovEst = 'smooth', userBwCov = 2, FVEthreshold = 0.90),
              optnsCS = list(methodMuCovEst = 'smooth', userBwCov = 2, FVEthreshold = 0.70))
```

Lwls1D

One dimensional local linear kernel smoother

Description

One dimensional local linear kernel smoother for longitudinal data.

Usage

```
Lwls1D(bw, kernel_type, win = rep(1L, length(xin)), xin, yin, xout,
       npoly = 1L, nder = 0L)
```

Arguments

bw	Scalar holding the bandwidth
kernel_type	Character holding the kernel type (see ?FPCA for supported kernels)
win	Vector of length N with weights
xin	Vector of length N with measurement points
yin	Vector of length N with measurement values
xout	Vector of length M with output measurement points
npoly	Scalar (integer) degree of polynomial fitted (default 1)
nder	Scalar (integer) degree of derivative fitted (default 0)

Value

Vector of length M with measurement values at the the point spеcified by 'xout'

Lwls2D

Two dimensional local linear kernel smoother.

Description

Two dimensional local weighted least squares smoother. Only local linear smoother for estimating the original curve is available (no higher order, no derivative).

Usage

```
Lwls2D(bw, kern = "epan", xin, yin, win = NULL, xout1 = NULL,
       xout2 = NULL, xout = NULL, subset = NULL, crosscov = FALSE,
       method = ifelse(kern == "gauss", "plain", "sort2"))
```

Arguments

bw	A scalar or a vector of length 2 specifying the bandwidth.
kern	Kernel used: 'gauss', 'rect', 'gausvar', 'epan' (default), 'quar'.
xin	An n by 2 data frame or matrix of x-coordinate.
yin	A vector of y-coordinate.
win	A vector of weights on the observations.
xout1	a p1-vector of first output coordinate grid. Defaults to the input gridpoints if left unspecified.
xout2	a p2-vector of second output coordinate grid. Defaults to the input gridpoints if left unspecified.
xout	alternative to xout1 and xout2. A matrix of p by 2 specifying the output points (may be inefficient if the size of xout is small).
subset	a vector with the indices of x-/y-/w-in to be used (Default: NULL)
crosscov	using function for cross-covariance estimation (Default: FALSE)
method	should one try to sort the values xin and yin before using the lwls smoother? if yes ('sort2' - default for non-Gaussian kernels), if no ('plain' - fully stable; de)

Value

a p1 by p2 matrix of fitted values if xout is not specified. Otherwise a vector of length p corresponding to the rows of xout.

Lwls2DDeriv

Two dimensional local linear kernel smoother with derivatives.

Description

Two dimensional local weighted least squares smoother. Only local linear smoother for estimating the original curve is available (no higher order, no derivative).

Usage

```
Lwls2DDeriv(bw, kern = "epan", xin, yin, win = NULL, xout1 = NULL,
  xout2 = NULL, xout = NULL, npoly = 1L, nder1 = 0L, nder2 = 0L,
  subset = NULL, crosscov = TRUE, method = "sort2")
```

Arguments

bw	A scalar or a vector of length 2 specifying the bandwidth.
kern	Kernel used: 'gauss', 'rect', 'gausvar', 'epan' (default), 'quar'.
xin	An n by 2 data frame or matrix of x-coordinate.
yin	A vector of y-coordinate.
win	A vector of weights on the observations.
xout1	a p1-vector of first output coordinate grid. Defaults to the input gridpoints if left unspecified.
xout2	a p2-vector of second output coordinate grid. Defaults to the input gridpoints if left unspecified.
xout	alternative to xout1 and xout2. A matrix of p by 2 specifying the output points (may be inefficient if the size of xout is small).
npoly	The degree of polynomials (include all $x^a y^b$ terms where $a + b \leq npoly$)
nder1	Order of derivative in the first direction
nder2	Order of derivative in the second direction
subset	a vector with the indices of x-/y-/w-in to be used (Default: NULL)
crosscov	using function for cross-covariance estimation (Default: TRUE)
method	should one try to sort the values xin and yin before using the lwls smoother? if yes ('sort2' - default for non-Gaussian kernels), if no ('plain' - fully stable; de)

Value

a p1 by p2 matrix of fitted values if xout is not specified. Otherwise a vector of length p corresponding to the rows of xout.

MakeBWtoZscore02y	<i>Z-score body-weight for age 0 to 24 months based on WHO standards</i>
-------------------	--

Description

Make vector of age and body-weight to z-scores based on WHO standards using LMS

Usage

```
MakeBWtoZscore02y(sex, age, bw)
```

Arguments

sex	A character 'M' or 'F' indicating the sex of the child.
age	A vector of time points of size Q.
bw	A vector of body-weight readings of size Q.

Value

A vector of Z-scores of size Q.

MakeFPCAInputs	<i>Format FPCA input</i>
----------------	--------------------------

Description

Turn vector inputs to the list so they can be used in FPCA

Usage

```
MakeFPCAInputs(IDs = NULL, tVec, yVec, na.rm = FALSE, sort = FALSE)
```

Arguments

IDs	n-by-1 vector of subject IDs (Default: NULL)
tVec	Either an n-by-1 vector of measurement times, or a p-by-1 vector corresponding to the common time support
yVec	n-by-1 vector of measurements from the variable of interest, or a n-by-p matrix with each row corresponding to the dense observations.
na.rm	logical indicating if NA should be omitted (Default: FALSE)
sort	logical indicating if the returned lists Lt and Ly should be ensured to be sorted (Default: FALSE)

Value

L list containing 3 lists each of length 'm', 'm' being the number of unique subject IDs

MakeGPFunctionalData *Make Gaussian Process Dense Functional Data sample*

Description

Make a Gaussian process dense functional data sample of size n over a $[0,1]$ support.

Usage

```
MakeGPFunctionalData(n, M = 100, mu = rep(0, M), K = 2, lambda = rep(1,
  K), sigma = 0, basisType = "cos")
```

Arguments

n	number of samples to generate
M	number of equidistant readings per sample (default: 100)
mu	vector of size M specifying the mean (default: rep(0,M))
K	scalar specifying the number of basis to be used (default: 2)
lambda	vector of size K specifying the variance of each components (default: rep(1,K))
sigma	The standard deviation of the Gaussian noise added to each observation points.
basisType	string specifying the basis type used; possible options are: 'sin', 'cos' and 'fourier' (default: 'cos') (See code of 'CreateBasis' for implementation details.)

Value

Y: $X(t_j)$, Yn: noisy observations

MakeHCtoZscore02y *Z-score head-circumference for age 0 to 24 months based on WHO standards*

Description

Make vector of age and height measurement to z-scores based on WHO standards using mu and sigma (not LMS)

Usage

```
MakeHCtoZscore02y(sex, age, hc)
```

Arguments

sex	A character 'M' or 'F' indicating the sex of the child.
age	A vector of time points of size Q.
hc	A vector of head circumference readings of size Q (in cm).

Value

A vector of Z-scores of size Q.

MakeLNtoZscore02y	<i>Z-score height for age 0 to 24 months based on WHO standards</i>
-------------------	---

Description

Make vector of age and height measurement to z-scores based on WHO standards using mu and sigma (not LMS)

Usage

```
MakeLNtoZscore02y(sex, age, ln)
```

Arguments

sex	A character 'M' or 'F' indicating the sex of the child.
age	A vector of time points of size Q.
ln	A vector of body-length readings of size Q (in cm).

Value

A vector of Z-scores of size Q.

MakeSparseGP	<i>Make Gaussian Process Sparse Functional Data sample</i>
--------------	--

Description

Make a Gaussian process sparse functional data sample of size n

Usage

```
MakeSparseGP(n, rdist = runif, sparsity = 2:9, muFun = function(x) rep(0,
length(x)), K = 2, lambda = rep(1, K), sigma = 0, basisType = "cos",
CovFun = NULL)
```

Arguments

n	number of samples to generate.
rdist	a sampler for generating the random design time points within [0, 1].
sparsity	A vector of integers. The number of observation per sample is chosen to be one of the elements in sparsity with equal chance.
muFun	a function that takes a vector input and output a vector of the corresponding mean (default: zero function).
K	scalar specifying the number of basis to be used (default: 2).
lambda	vector of size K specifying the variance of each components (default: rep(1,K)).
sigma	The standard deviation of the Gaussian noise added to each observation points.
basisType	string specifying the basis type used; possible options are: 'sin', 'cos' and 'fourier' (default: 'cos') (See code of 'CreateBasis' for implementation details.)
CovFun	an alternative specification of the covariance structure.

Value

TODO

medfly25	<i>Number of eggs laid daily from medflies</i>
----------	--

Description

A dataset containing the eggs laid from 789 medflies (Mediterranean fruit flies, *Ceratitis capitata*) during the first 25 days of their lives. This is a subset of the dataset used by Carey et al. (1998); only flies having lived at least 25 days are shown. At the end of the recording period all flies were still alive.

Format

A data frame with 19725 rows and 3 variables:

ID : Medfly ID according to the original dataset

Days : Day of measurement

nEggs : Number of eggs laid at that particular day

nEggsRemain : Remaining total number of eggs laid

Source

<http://anson.ucdavis.edu/~mueller/data/medfly1000.html>

References

Carey, J.R., Liedo, P., Mueller, H.G., Wang, J.L., Chiou, J.M. (1998). Relationship of age patterns of fecundity to mortality, longevity, and lifetime reproduction in a large cohort of Mediterranean fruit fly females. *J. of Gerontology –Biological Sciences* 53, 245-251.

Description

Smooth backfitting procedure for functional additive models with multiple predictor processes

Usage

```
MultiFAM(Y, X, ker = "epan", nEval = 51, XTest = NULL, bwMethod = 0,
alpha = 0.7, supp = c(-2, 2), optnsList = NULL)
```

Arguments

Y	An n -dimensional vector whose elements consist of scalar responses.
X	A d -dimensional list whose components consist of two lists of L_y and L_t containing observation times and functional covariate values for each predictor component, respectively. For details of L_y and L_t , see FPCA for detail.
ker	A function object representing the base kernel to be used in the smooth backfitting algorithm (default is 'epan' which is the only option supported currently).
nEval	The number of evaluation grid points for kernel smoothing (default is 51. If it is specified as 0, then estimated FPC scores in the training set are used for evaluation grid instead of equal grid).
XTest	A d -dimensional list for test set of functional predictors (default is NULL). If XTest is specified, then estimated FPC scores in the test set are used for evaluation grid.
bwMethod	The method of initial bandwidth selection for kernel smoothing, a positive value for designating K-fold cross-validation and zero for GCV (default is 0)
alpha	The shrinkage factor (positive number) for bandwidth selection. See Han et al. (2016) (default is 0.7).
supp	The lower and upper limits of kernel smoothing domain for studentized FPC scores, which FPC scores are divided by the square roots of eigenvalues (default is [-2,2]).
optnsList	A d -dimensional list whose components consist of optns for each predictor component, respectively. (default is NULL which assigns the same default optns for all components as in FPCA).

Details

MultiFAM fits functional additive models for a scalar response and multiple predictor processes based on the smooth backfitting algorithm proposed by Han et al. (2016) that

$$E(Y|\mathbf{X}) = \sum_{j=1}^d \sum_{k=1}^{K_j} g_{jk}(\xi_{jk}),$$

where ξ_{jk} stand for the k -th FPC score of the j -th predictor process. MultiFAM only focuses on multiple predictor processes case. In fact, the case of univariate predictor is the same with functional additive model proposed by Mueller and Yao (2008). Especially in this development, one can designate an estimation support of additive models when the additive modeling is only allowed over restricted intervals or one is interested in the modeling over the support (see Han et al., 2016).

Value

A list containing the following fields:

mu	A scalar of centered part of the regression model.
SBFit	An N by $(K_1 + \dots + K_d)$ matrix whose column vectors consist of the smooth backfitting component function estimators at the given N estimation points.
xi	An N by $(K_1 + \dots + K_d)$ matrix whose column vectors consist of FPC score grid vectors that each additive component functional is evaluated.
bw	A $(K_1 + \dots + K_d)$ -dimensional bandwidth vector.
lambda	A $(K_1 + \dots + K_d)$ -dimensional vector containing eigenvalues.
phi	A d -dimensional list whose components consist of an $nWorkGrid$ by K_j matrix containing eigenfunctions, supported by WorkGrid. See FPCA.
workGrid	A d -dimensional list whose components consist of an $nWorkGrid$ by K_j working grid, the internal regular grid on which the eigen analysis is carried on. See FPCA.

References

- Mammen, E., Linton, O. and Nielsen, J. (1999), "The existence and asymptotic properties of a backfitting projection algorithm under weak conditions", *Annals of Statistics*, Vol.27, No.5, p.1443-1490.
- Mammen, E. and Park, B. U. (2006), "A simple smooth backfitting method for additive models", *Annals of Statistics*, Vol.34, No.5, p.2252-2271.
- Mueller, H.-G. and Yao, F. (2008), "Functional additive models", *Journal of the American Statistical Association*, Vol.103, No.484, p.1534-1544.
- Han, K., Mueller, H.-G. and Park, B. U. (2016), "Smooth backfitting for additive modeling with small errors-in-variables, with an application to additive functional regression for multiple predictor functions", *Bernoulli* (accepted).

Examples

```
set.seed(1000)

library(MASS)

f11 <- function(t) t
f12 <- function(t) 2*cos(2*pi*t/4)
f21 <- function(t) 1.5*sin(2*pi*t/4)
f22 <- function(t) 1.5*atan(2*pi*t/4)
```

```

n<-100
N<-200

sig <- matrix(c(2.0, 0.0, 0.5, -.2,
               0.0, 1.2, -.2, 0.3,
               0.5, -.2, 1.7, 0.0,
               -.2, 0.3, 0.0, 1.0),
              nrow=4, ncol=4)

scoreX <- mvrnorm(n,mu=rep(0,4),Sigma=sig)
scoreXTest <- mvrnorm(N,mu=rep(0,4),Sigma=sig)

Y <- f11(scoreX[,1]) + f12(scoreX[,2]) + f21(scoreX[,3]) + f22(scoreX[,4]) + rnorm(n,0,0.5)
YTest <- f11(scoreXTest[,1]) + f12(scoreXTest[,2]) +
f21(scoreXTest[,3]) + f22(scoreXTest[,4]) + rnorm(N,0,0.5)

phi11 <- function(t) sqrt(2)*sin(2*pi*t)
phi12 <- function(t) sqrt(2)*sin(4*pi*t)
phi21 <- function(t) sqrt(2)*cos(2*pi*t)
phi22 <- function(t) sqrt(2)*cos(4*pi*t)

grid <- seq(0,1,length.out=21)
Lt <- Lx1 <- Lx2 <- list()
for (i in 1:n) {
  Lt[[i]] <- grid
  Lx1[[i]] <- scoreX[i,1]*phi11(grid) + scoreX[i,2]*phi12(grid) + rnorm(1,0,0.01)
  Lx2[[i]] <- scoreX[i,3]*phi21(grid) + scoreX[i,4]*phi22(grid) + rnorm(1,0,0.01)
}

LtTest <- Lx1Test <- Lx2Test <- list()
for (i in 1:N) {
  LtTest[[i]] <- grid
  Lx1Test[[i]] <- scoreXTest[i,1]*phi11(grid) + scoreXTest[i,2]*phi12(grid) + rnorm(1,0,0.01)
  Lx2Test[[i]] <- scoreXTest[i,3]*phi21(grid) + scoreXTest[i,4]*phi22(grid) + rnorm(1,0,0.01)
}

X1 <- list(Ly=Lx1, Lt=Lt)
X2 <- list(Ly=Lx2, Lt=Lt)

X1Test <- list(Ly=Lx1Test, Lt=LtTest)
X2Test <- list(Ly=Lx2Test, Lt=LtTest)

X <- list(X1, X2)
XTest <- list(X1Test, X2Test)

# estimation
sbf <- MultiFAM(Y=Y,X=X)

xi <- sbf$xi

par(mfrow=c(2,2))
j <- 1
p0 <- trapzRcpp(sort(xi[,j]),dnorm(sort(xi[,j]),0,sqrt(sig[j,j])))

```

```

g11 <- f11(sort(xi[,j])) -
trapzRcpp(sort(xi[,j]),f11(sort(xi[,j]))*dnorm(sort(xi[,j]),0,sqrt(sig[j,j])))/p0
tmpSgn <- sign(sum(g11*sbf$SBFit[,j]))
plot(sort(xi[,j]),g11,type='l',col=2,ylim=c(-2.5,2.5),xlab='xi11')
points(sort(xi[,j]),tmpSgn*sbf$SBFit[order(xi[,j]),j],type='l')
legend('top',c('true','SBF'),col=c(2,1),lwd=2,bty='n',horiz=TRUE)

j <- 2
p0 <- trapzRcpp(sort(xi[,j]),dnorm(sort(xi[,j]),0,sqrt(sig[j,j]))))
g12 <- f12(sort(xi[,j])) -
trapzRcpp(sort(xi[,j]),f12(sort(xi[,j]))*dnorm(sort(xi[,j]),0,sqrt(sig[j,j])))/p0
tmpSgn <- sign(sum(g12*sbf$SBFit[,j]))
plot(sort(xi[,j]),g12,type='l',col=2,ylim=c(-2.5,2.5),xlab='xi12')
points(sort(xi[,j]),tmpSgn*sbf$SBFit[order(xi[,j]),j],type='l')
legend('top',c('true','SBF'),col=c(2,1),lwd=2,bty='n',horiz=TRUE)

j <- 3
p0 <- trapzRcpp(sort(xi[,j]),dnorm(sort(xi[,j]),0,sqrt(sig[j,j]))))
g21 <- f21(sort(xi[,j])) -
trapzRcpp(sort(xi[,j]),f21(sort(xi[,j]))*dnorm(sort(xi[,j]),0,sqrt(sig[j,j])))/p0
tmpSgn <- sign(sum(g21*sbf$SBFit[,j]))
plot(sort(xi[,j]),g21,type='l',col=2,ylim=c(-2.5,2.5),xlab='xi21')
points(sort(xi[,j]),tmpSgn*sbf$SBFit[order(xi[,j]),j],type='l')
legend('top',c('true','SBF'),col=c(2,1),lwd=2,bty='n',horiz=TRUE)

j <- 4
p0 <- trapzRcpp(sort(xi[,j]),dnorm(sort(xi[,j]),0,sqrt(sig[j,j]))))
g22 <- f22(sort(xi[,j])) -
trapzRcpp(sort(xi[,j]),f22(sort(xi[,j]))*dnorm(sort(xi[,j]),0,sqrt(sig[j,j])))/p0
tmpSgn <- sign(sum(g22*sbf$SBFit[,j]))
plot(sort(xi[,j]),g22,type='l',col=2,ylim=c(-2.5,2.5),xlab='xi22')
points(sort(xi[,j]),tmpSgn*sbf$SBFit[order(xi[,j]),j],type='l')
legend('top',c('true','SBF'),col=c(2,1),lwd=2,bty='n',horiz=TRUE)

## Not run:
# fitting
sbf <- MultiFAM(Y=Y,X=X,nEval=0)
yHat <- sbf$mu+apply(sbf$SBFit,1,'sum')
par(mfrow=c(1,1))
plot(yHat,Y)
abline(coef=c(0,1),col=2)

# R^2
R2 <- 1-sum((Y-yHat)^2)/sum((Y-mean(Y))^2)
R2

# prediction
sbf <- MultiFAM(Y=Y,X=X,XTest=XTest)
yHat <- sbf$mu+apply(sbf$SBFit,1,'sum')
par(mfrow=c(1,1))
plot(yHat,YTest)

```

```
abline(coef=c(0,1),col=2)
## End(Not run)
```

NormCurvToArea	<i>Normalise a curve to a particular area.</i>
----------------	--

Description

Normalise a curve such that $\int y dx = \text{area}$ (according to trapezoid integration)

Usage

```
NormCurvToArea(y, x = seq(0, 1, length.out = length(y)), area = 1)
```

Arguments

y	values of curve at time-points x
x	design time-points (default: <code>seq(0,1, length.out=length(y))</code>)
area	value to normalise the curve onto (default: 1)

Value

yNew values of curve at times x such that $\int y dx = \text{area}$

predict.FPCA	<i>Predict FPC scores for a new sample given an FPCA object</i>
--------------	---

Description

Return a matrix with the first k FPC scores according to conditional expectation or numerical integration.

Usage

```
## S3 method for class 'FPCA'
predict(object, newLy, newLt, sigma2 = NULL, K = 1,
        xiMethod = "CE", ...)
```

Arguments

object	An FPCA object.
newLy	A list of n vectors containing the observed values for each individual.
newLt	A list of n vectors containing the observation time points for each individual corresponding to y .
sigma2	The user-defined measurement error variance. A positive scalar. (default: rho if applicable, otherwise sigma2 if applicable, otherwise 0 if no error.)
K	The scalar defining the number of clusters to define; (default: 1).
xiMethod	The integration method used to calculate the functional principal component scores (standard numerical integration 'IN' or conditional expectation 'CE'); default: 'CE'.
...	Not used.

Value

A matrix of size n-by-k

Examples

```
set.seed(1)
n <- 20
pts <- seq(0, 1, by=0.05)
sampWiener <- Wiener(n, pts)
sampWiener <- Sparsify(sampWiener, pts, 10)
res <- FPCA(sampWiener$Ly, sampWiener$Lt)
res
```

```
print.FPCA
```

```
Print an FPCA object
```

Description

Print a simple description of an FPCA object

Usage

```
## S3 method for class 'FPCA'
print(x, ...)
```

Arguments

x	An FPCA object.
...	Not used.

Examples

```

set.seed(1)
n <- 20
pts <- seq(0, 1, by=0.05)
sampWiener <- Wiener(n, pts)
sampWiener <- Sparsify(sampWiener, pts, 10)
res <- FPCA(sampWiener$Ly, sampWiener$Lt)
res

```

```

print.FSVD          Print an FSVD object

```

Description

Print a simple description of an FSVD object

Usage

```

## S3 method for class 'FSVD'
print(x, ...)

```

Arguments

x	An FSVD object.
...	Not used.

```

print.WFDA          Print a WFDA object

```

Description

Print a simple description of a WFDA object

Usage

```

## S3 method for class 'WFDA'
print(x, ...)

```

Arguments

x	A WFDA object.
...	Not used.

 SBFitting

Iterative Smooth Backfitting Algorithm

Description

Smooth backfitting procedure for nonparametric additive models

Usage

SBFitting(Y, x, X, h = NULL, K = "epan", supp = NULL)

Arguments

Y	An n -dimensional vector whose elements consist of scalar responses.
x	An N by d matrix whose column vectors consist of N vectors of estimation points for each component function.
X	An n by d matrix whose row vectors consist of multivariate predictors.
h	A d vector of bandwidths for kernel smoothing to estimate each component function.
K	A function object representing the kernel to be used in the smooth backfitting (default is 'epan', the the Epanechnikov kernel.).
supp	A d by 2 matrix whose row vectors consist of the lower and upper limits of estimation intervals for each component function (default is the d -dimensional unit rectangle of $[0,1]$).

Details

SBFitting fits component functions of additive models for a scalar response and a multivariate predictor based on the smooth backfitting algorithm proposed by Mammen et al. (1999) and intensively studied by Mammen and Park (2006), Yu et al. (2008), Lee et al. (2010, 2012) and so on. SBFitting only focuses on the local constant smooth backfitting estimator with multivariate predictor case. In fact, the case of univariate predictor is the same with the local constant kernel regression estimator (Nadaraya-Watson estimator) and the local polynomial version can be extended similarly, so that those are omitted in the development. Support of the multivariate predictor is assumed to be a product of closed intervals. Especially in this development, one can designate an estimation support of additive models when the additive modeling is only allowed over restricted intervals or one is interested in the modeling over the support (see Han et al., 2016). If one puts X on the argument of estimation points x, SBFitting returns estimated values of conditional mean responses given observed predictors.

Value

A list containing the following fields:

SBFit	An N by d matrix whose column vectors consist of the smooth backfitting component function estimators at the given estimation points.
-------	---

mY	A scalar of centered part of the regression model.
NW	An N by d matrix whose column vectors consist of the Nadaraya-Watson marginal regression function estimators for each predictor component at the given estimation points.
mgnDens	An N by d matrix whose column vectors consist of the marginal kernel density estimators for each predictor component at the given estimation points.
jntDens	An N by N by d by d array representing the 2-dimensional joint kernel density estimators for all pairs of predictor components at the given estimation grid. For example, <code>[, , j , k]</code> of the object provides the 2-dimensional joint kernel density estimator of the (j, k) -component of predictor components at the corresponding N by N matrix of estimation grid.
itemNum	The iteration number that the smooth backfitting algorithm has stopped.
itemErr	The iteration error of the smooth backfitting algorithm that represents the maximum L2 distance among component functions in the last successive updates.

References

- Mammen, E., Linton, O. and Nielsen, J. (1999), "The existence and asymptotic properties of a backfitting projection algorithm under weak conditions", *Annals of Statistics*, Vol.27, No.5, p.1443-1490.
- Mammen, E. and Park, B. U. (2006), "A simple smooth backfitting method for additive models", *Annals of Statistics*, Vol.34, No.5, p.2252-2271.
- Yu, K., Park, B. U. and Mammen, E. (2008), "Smooth backfitting in generalized additive models", *Annals of Statistics*, Vol.36, No.1, p.228-260.
- Lee, Y. K., Mammen, E. and Park., B. U. (2010), "backfitting and smooth backfitting for additive quantile models", Vol.38, No.5, p.2857-2883.
- Lee, Y. K., Mammen, E. and Park., B. U. (2012), "Flexible generalized varying coefficient regression models", *Annals of Statistics*, Vol.40, No.3, p.1906-1933.
- Han, K., Mueller, H.-G. and Park, B. U. (2016), "Smooth backfitting for additive modeling with small errors-in-variables, with an application to additive functional regression for multiple predictor functions", *Bernoulli* (accepted).

Examples

```
set.seed(100)

n <- 100
d <- 2
X <- pnorm(matrix(rnorm(n*d), nrow=n, ncol=d)%*%matrix(c(1,0.6,0.6,1), nrow=2, ncol=2))

f1 <- function(t) 2*(t-0.5)
f2 <- function(t) sin(2*pi*t)

Y <- f1(X[,1])+f2(X[,2])+rnorm(n,0,0.1)

# component function estimation
N <- 101
```

```

x <- matrix(rep(seq(0,1,length.out=N),d),nrow=N,ncol=d)
h <- c(0.12,0.08)

sbfEst <- SBfitting(Y,x,X,h)
fFit <- sbfEst$SBFit

par(mfrow=c(1,2))
plot(x[,1],f1(x[,1]),type='l',lwd=2,col=2,lty=4,xlab='X1',ylab='Y')
points(x[,1],fFit[,1],type='l',lwd=2,col=1)
points(X[,1],Y,cex=0.3,col=8)
legend('topleft',legend=c('SBF','true'),col=c(1,2),lwd=2,lty=c(1,4),horiz=FALSE,bty='n')
abline(h=0,col=8)

plot(x[,2],f2(x[,2]),type='l',lwd=2,col=2,lty=4,xlab='X2',ylab='Y')
points(x[,2],fFit[,2],type='l',lwd=2,col=1)
points(X[,2],Y,cex=0.3,col=8)
legend('topright',legend=c('SBF','true'),col=c(1,2),lwd=2,lty=c(1,4),horiz=FALSE,bty='n')
abline(h=0,col=8)

# prediction
x <- X
h <- c(0.12,0.08)

sbfPred <- SBfitting(Y,X,X,h)
fPred <- sbfPred$mY+apply(sbfPred$SBFit,1,'sum')

par(mfrow=c(1,1))
plot(fPred,Y,cex=0.5,xlab='SBFitted values',ylab='Y')
abline(coef=c(0,1),col=8)

```

SelectK

Selects number of functional principal components for given FPCA output and selection criteria

Description

Selects number of functional principal components for given FPCA output and selection criteria

Usage

```
SelectK(fpcaObj, criterion = "FVE", FVEthreshold = 0.95, Ly = NULL,
        Lt = NULL)
```

Arguments

fpcaObj	A list containing FPCA related subjects returned by MakeFPCAResults().
criterion	A string or positive integer specifying selection criterion for number of functional principal components, available options: 'FVE', 'AIC', 'BIC', or the specified number of components - default: 'FVE'

FVEthreshold	A threshold percentage specified by user when using "FVE" as selection criterion: (0,1] - default: NULL
Ly	A list of n vectors containing the observed values for each individual - default: NULL
Lt	A list of n vectors containing the observation time points for each individual corresponding to Ly - default: NULL

Value

A list including the following two fields:

K	An integer indicating the selected number of components based on given criterion.
criterion	The calculated criterion value for the selected number of components, i.e. FVE, AIC or BIC value, NULL for fixedK criterion.

SetOptions	<i>Set the PCA option list</i>
------------	--------------------------------

Description

Set the PCA option list

Usage

SetOptions(y, t, optns)

Arguments

y	A list of n vectors containing the observed values for each individual.
t	A list of n vectors containing the observation time points for each individual corresponding to y.
optns	A list of options control parameters specified by list(name=value). See 'Details'. See '?FPCAfor more details. Usually users are not supposed to use this function directly.

Sparsify	<i>Sparsify densely observed functional data</i>
----------	--

Description

Given a matrix of densely observed functional data, make a sparsified sample.

Usage

```
Sparsify(samp, pts, sparsity, aggressive = FALSE, fragment = FALSE)
```

Arguments

samp	A matrix of densely observed functional data, with each row containing one sample.
pts	A vector of grid points corresponding to the columns of samp.
sparsity	A vector of integers. The number of observation per sample is chosen to be one of the elements in sparsity with equal chance.
aggressive	Sparsify in an "aggressive" manner making sure that near-by readings are excluded.
fragment	Sparsify the observations into fragments, which are (almost) uniformly distributed in the time domain. Default to FALSE as not fragmenting. Otherwise a positive number specifying the approximate length of each fragment.

Value

A list of length 2, containing the following fields:

Lt	A list of observation time points for each sample.
Ly	A list of values for each sample, corresponding to the time points.

str.FPCA	<i>Compactly display the structure of an FPCA object</i>
----------	--

Description

Compactly display the structure of an FPCA object

Usage

```
## S3 method for class 'FPCA'
str(object, ...)
```

Arguments

object	An FPCA object
...	Not used

Stringing

*Stringing for High-Dimensional data***Description**

Stringing for High-Dimensional data

Usage

```
Stringing(X, Y = NULL, standardize = FALSE, disOptns = "euclidean",
         disMat = NA)
```

Arguments

X	A matrix (n by p) of data, where X[i,] is the row vector of measurements for the ith subject.
Y	A vector (n by 1), where Y[i] is the response associated with X[i,]
standardize	A logical variable indicating whether standardization of the input data matrix is required, with default: FALSE.
disOptns	A distance metric to be used, one of the following: "euclidean" (default), "maximum", "manhattan", "canberra", "binary", "minkowski", "correlation", "spearman", "hamming", "xycor", or "user". If specified as "xycor", the absolute difference of correlation between predictor and response is used. If specified as "user", a dissimilarity matrix for the argument "disMat" must be provided.
disMat	A user-specified dissimilarity matrix, only necessary when "disOptns" is "user".

Value

A list containing the following fields:

Ly	A list of n vectors, which are the random trajectories for all subjects identified by the Stringing method.
Lt	A list of n time points vectors, at which corresponding measurements Ly are taken.
StringingOrder	A vector representing the order of the stringing, s.t. using as column index on X yields recovery of the underlying process.
Xin	A matrix, corresponding to the input data matrix.
Xstd	A matrix, corresponding to the standardized input data matrix. It is NULL if standardize is FALSE.

References

Chen, K., Chen, K., Mueller, H. G., and Wang, J. L. (2011). "Stringing high-dimensional data for functional analysis." *Journal of the American Statistical Association*, 106(493), 275-284.

Examples

```

set.seed(1)
n <- 50
wiener = Wiener(n = n)[,-1]
p = ncol(wiener)
rdmorder = sample(size = p, x=1:p, replace = FALSE)
stringingfit = Stringing(X = wiener[,rdmorder], disOptns = "correlation")
diff_norev = sum(abs(rdmorder[stringingfit$stringingOrder] - 1:p))
diff_rev = sum(abs(rdmorder[stringingfit$stringedOrder] - p:1))
if(diff_rev <= diff_norev){
  stringingfit$stringingOrder = rev(stringingfit$stringingOrder)
  stringingfit$Ly = lapply(stringingfit$Ly, rev)
}
plot(1:p, rdmorder[stringingfit$stringingOrder], pch=18); abline(a=0,b=1)

```

trapezRcpp

Trapezoid Rule Numerical Integration

Description

Trapezoid Rule Numerical Integration using Rcpp

Usage

```
trapezRcpp(X, Y)
```

Arguments

X	Sorted vector of X values
Y	Vector of Y values.

WFDA

Warped Functional Data Analysis

Description

Pairwise curve synchronization for functional data

Usage

```
WFDA(Ly, Lt, optns = list())
```


Arguments

<code>Ly</code>	A list of n vectors containing the observed values for each individual.
<code>Lt</code>	A list of n vectors containing the observation time points for each individual corresponding to y . Each vector should be sorted in ascending order.
<code>optns</code>	A list of options control parameters specified by <code>list(name=value)</code> . See 'Details'.

Details

WFDA uses a pairwise warping method to obtain the desired alignment (registration) of the random trajectories. The data has to be regular. The routine returns the aligned curves and the associated warping function.

Available control options are

choice Choice of estimating the warping functions ('weighted' or 'truncated'). If 'weighted' then weighted averages of pairwise warping functions are computed; the weighting is based on the inverse pairwise distances. If 'truncated' the pairs with the top 10% largest distances are truncated and the simple average of the remaining pairwise distances are used - default: 'truncated'

subsetProp Pairwise warping functions are determined by using a subset of the whole sample; numeric (0,1] - default: 0.50

lambda Penalty parameter used for estimating pairwise warping functions; numeric - default : $V \cdot 10^{-4}$, where V is the average L2 norm of $y - \text{mean}(y)$.

nknots Number of knots used for estimating the piece-wise linear pairwise warping functions; numeric - default: 2

isPWL Indicator if the resulting warping functions should piece-wise linear, if FALSE 'nknots' is ignored and the resulting warping functions are simply monotonic; logical - default: TRUE (significantly larger computation time.)

seed Random seed for the selection of the subset of warping functions; numeric - default: 666

verbose Indicator if the progress of the pairwise warping procedure should be displayed; logical - default: FALSE

Value

A list containing the following fields:

<code>optns</code>	Control options used.
<code>lambda</code>	Penalty parameter used.
<code>aligned</code>	Aligned curves evaluated at time 't'
<code>h</code>	Warping functions for 't'
<code>hInv</code>	Inverse warping functions evaluated at 't'
<code>costs</code>	The mean cost associated with each curve
<code>timing</code>	The time required by time-warping.

References

Tang, R. and Mueller, H.G. (2008). "Pairwise curve synchronization for functional data." *Biometrika* 95, 875-889

Tang, R. and Mueller, H.G. (2009) "Time-synchronized clustering of gene expression trajectories." *Biostatistics* 10, 32-45

Examples

```

N = 44;
eps = 0.123;
M = 41;
set.seed(123)
Tfinal = 3
me <- function(t) exp(-Tfinal*(((t/Tfinal)^2)-0.5))^2);
T = seq(0,Tfinal,length.out = M)
recondingTimesMat = matrix(nrow = N, ncol = M)
yMat = matrix(nrow = N, ncol = M)

for (i in 1:N){
  peak = runif(min = 0.2,max = 0.8,1) * Tfinal
  recondingTimesMat[i,] = sort( unique(c( seq(0.0 , peak, length.out = round((M+1)/2)),
                                     seq( peak, Tfinal, length.out = round((M+1)/2)))) * Tfinal
  yMat[i,] = me(recondingTimesMat[i,]) * rnorm(1, mean=4.0, sd= eps)
                + rnorm(M, mean=0.0, sd= eps)
}

Y = as.list(as.data.frame(t(yMat)))
X = rep(list(T),N)

sss = WFDA(Ly = Y, Lt = X, list( choice = 'weighted' ))
par(mfrow=c(1,2))
matplot(x= T, t(yMat), t='l', main = 'Raw', ylab = 'Y'); grid()
matplot(x= T, t(sss$aligned), t='l', main = 'Aligned', ylab='Y'); grid()

```

 Wiener

Simulate standard Wiener processes (Brownian motions)

Description

Simulate n standard Wiener processes on $[0, 1]$, possibly sparsifying the results.

Usage

Wiener($n = 1$, $pts = seq(0, 1, length = 50)$, $sparsify = NULL$, $K = 50$)

Arguments

n	Sample size.
pts	A vector of points in [0, 1] specifying the support of the processes.
sparsify	A vector of integers. The number of observations per curve will be uniform distribution on sparsify.
K	The number of components.

Details

The algorithm is based on Karhunen-Loeve expansion.

Value

If sparsify is not specified, a matrix with n rows corresponding to the samples are returned. Otherwise the sparsified sample is returned.

See Also

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