

Package ‘VizCompX’

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Type Package

Title Visualisation of Computer Models

Version 0.1

Date 2010-03-02

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Depends R (>= 2.10.1), lattice, emulator, mlegp

Description Nimrod generates a Latin Hypercube Design using the emulator package. Based on this design, any function can be evaluated on the design points. A generalisation of the Nimrod/O test case is included. A Gaussian model can be fit to the data using the mlegp package. The resulting surface can be viewed using a wireframe plot with choice of viewing and conditioning variables and levels.

License GPL-2

LazyLoad yes

Repository CRAN

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R topics documented:

VizCompX-package	2
LatinHypercube	2
mlegp	4
NimrodOexample	5
wireframe	6

Index	7
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VizCompX-package

Visualisation of Computer Experiments

Description

Generates Latin Hypercube Designs, fits Gaussian models to computer model output, and gives a Wireframe visualisation of the fitted surface

Details

Package: VizCompX
Type: Package
Version: 0.1
Date: 2010-03-02
License: GPL-2
LazyLoad: yes

Use Latin.Hypercube to generate the design, NimrodOfunction to generate the responses for the Nimrod/O test function, mlegp to fit the Gaussian model, and wireframe to get a visualisation of the fitted surface.

Author(s)

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References

<http://messagelab.monash.edu.au/>

Examples

```
design <- LatinHypercube(50,3,maxs=rep(25,3))
response <- NimrodOexample(design)
mlegpfit <- mlegp(design,response)
wireframe(mlegpfit,c(5,5,4),c(1,2))
```

LatinHypercube

Generates a Latin Hypercube Design

Description

Generates a Latin Hypercube Design for an arbitrary number of runs and arbitrary number of variables

Usage

```
LatinHypercube(N, d, mins = rep(0, d), maxs = rep(1, d),  
varnames = paste("x", seq(1, d), sep = ""))
```

Arguments

N	The number of runs in the computer experiment.
d	The number of variables in the computer experiment.
mins	The minimum levels of the variables. By default the minimums are 0.
maxs	The maximum levels of the variables. By default the maximums are 1.
varnames	The names of the variables. If not given x1, x2, ..., xd are used.

Value

comp1	The Latin Hypercube Design
comp2	The vector of minimums
comp3	The vector of maximums

Note

Just a wrapper for the `latin.hypercube` function in the `emulator` package

Author(s)

Neil Diamond

References

<http://messagelab.monash.edu.au/>

R. K. S. Hankin 2005. Introducing BACCO, an R bundle for Bayesian Analysis of Computer Code Output. *Journal of Statistical Software*, 14(16)

Examples

```
LatinHypercube(50, 3, maxs=rep(25, 3))
```

mlegp

Fits Gaussian Model to Computer Experiment

Description

A wrapper for the fitting function in the mlegp package

Usage

```
mlegp(xlist, yval)
```

Arguments

xlist	A list consisting of the computer experiment design matrix and vectors of minimums and maximums
yval	The computer experiment response vector

Value

comp1	The output of the mlegp function.
comp2	A list giving the computer experiment design matrix and vectors of minimums and maximums

Author(s)

Neil Diamond

References

<http://messagelab.monash.edu.au/>

Garrett M. Dancik (2009). mlegp: Maximum Likelihood Estimates of Gaussian Processes. R package version 3.1.0. <http://CRAN.R-project.org/package=mlegp>

Examples

```
design <- LatinHypercube(50,3,maxs=rep(25,3))
response <- Nimrod0example(design)
mlegpfit <- mlegp(design,response)
```

NimrodOexample	<i>Generates Nimrod/O test function</i>
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Description

In two dimensions, gives the Nimrod/O test function. In higher dimensions gives a generalisation.

Usage

```
NimrodOexample(xlist)
```

Arguments

xlist	A list giving the computer experiment design matrix and vectors of minimums and maximums
-------	--

Value

A vector of response values corresponding to each row of the design matrix

Note

In two dimensions the function is given by:

$$f(x_1, x_2) = \cos(\pi x_1/6) - \sin(\pi x_2/12) + \pi x_1/12 + \pi x_2/24$$

In n dimensions the function is given by:

$$f(x_1, x_2, \dots, x_n) = \cos(\pi X_2/(6*(n-1))) - \sin(\pi X_1/(12*(n-1))) + \pi X_2/(12*(n-1)) + \pi X_1/(24*(n-1))$$

where $X_1 = (x_2 + x_3 + \dots + x_n)$ and $X_2 = (x_1 + x_3 + \dots + x_n)$

Author(s)

Neil Diamond

References

<http://messagelab.monash.edu.au/>

Examples

```
design <- LatinHypercube(50, 3, maxs=rep(25, 3))
response <- NimrodOexample(design)
```

wireframe

Visualisation of fitted computer model surface

Description

Takes a mlegp fit of the results of a computer model and generates a visualisation of the fitted surface. The user can specify how many levels to use for each of the variables and which are the primary variables and which are the conditioning variables.

Usage

```
wireframe(mlegpfit, numpredictvals, xandy)
```

Arguments

mlegpfit	Fitted mlegp model
numpredictvals	Grid of values for which predictions are made
xandy	Primary visualisation variables e.g. c(1,3) for the first and third variables

Value

Produces wireframe of the predicted response versus the two primary variables

Author(s)

Neil Diamond

References

<http://messagelab.monash.edu.au/>

Examples

```
design <- LatinHypercube(50,3,maxs=rep(25,3))
response <- Nimrod0example(design)
mlegpfit <- mlegp(design,response)
wireframe(mlegpfit,c(5,5,4),c(1,2))
```

Index

*Topic **Computer Experiments**

LatinHypercube, [2](#)

mlegp, [4](#)

Nimrod0example, [5](#)

wireframe, [6](#)

LatinHypercube, [2](#)

mlegp, [4](#)

Nimrod0example, [5](#)

VizCompX (VizCompX-package), [2](#)

VizCompX-package, [2](#)

wireframe, [6](#)