

Package ‘cusp’

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Type Package

Title Cusp Catastrophe Model Fitting Using Maximum Likelihood

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Suggests onion

Description Package for cusp catastrophe modeling using Cobb’s maximum likelihood method. Contains several utility functions for plotting, and for comparing the model to linear regression and logistic curve models.

License GPL-2

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cusp-package	<i>Cusp Catastrophe Modeling</i>
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Description

Fits cusp catastrophe to data using Cobb's maximum likelihood method with a different algorithm. The package contains utility functions for plotting, and for comparing the model to linear regression and logistic curve models. The package allows for multivariate response subspace modelling in the sense of the GEMCAT software of Oliva et al.

Details

Package: cusp
 Type: Package
 Version: 2.0
 Date: 2008-02-14
 License: GNU GPL v2 (or higher)

This package helps fitting Cusp catastrophe models to data, as advanced in Cobb et al. (1985). The main functions are

cusp	Fit Cobb's Cusp catastrophe model; see example below.
summary.cusp	Summary statistics of cusp model fit.
confint.cusp	Confidence intervals for parameter estimates
plot.cusp	Diagnostic plots for cusp model fit
cusp3d	3D graphical display of cusp model fit (experimental).
dcusp	Density of Cobb's cusp distribution
pcusp	Cumulative probability function of Cobb's cusp distribution
qcusp	Quantile function of Cobb's cusp distribution
rcusp	Sample from Cobb's cusp distribution.
cusp.logist	Fit logistic model for bifurcation testing (experimental)

Author(s)

Raoul Grasman <rgrasman@uva.nl>

References

- L. Cobb and S. Zacks (1985) *Applications of Catastrophe Theory for Statistical Modeling in the Biosciences (article)*, Journal of the American Statistical Association, 392:793–802.
- P. Hartelman (1996). *Stochastic Catastrophe Theory*. Unpublished PhD-thesis.
- H. L. J. van der Maas, R. Kolstein, J van der Pligt (2003). *Sudden Transitions in Attitudes*, Sociological Methods & Research, 32:125-152.
- Oliva, DeSarbo, Day, & Jedidi. (1987) *GEMCAT : A General Multivariate Methodology for Estimating Catastrophe Models*, Behavioral Science, 32:121-137.
- R. P. P. P. Grasman, H. L. J. van der Maas, & E-J. Wagenmakers (2009). *Fitting the Cusp Catastrophe in R: A cusp Package Primer*. Journal of Statistical Software 32(8), 1-28. URL <http://www.jstatsoft.org/v32/i08/>.

Examples

```
# fitting cusp to cusp data
x <- rcusp(100, alpha=0, beta=1)
fit <- cusp(y ~ x, alpha ~ 1, beta ~ 1)
print(fit)

# example with regressors
x1 = runif(150)
x2 = runif(150)
z = Vectorize(rcusp)(1, 4*x1-2, 4*x2-1)
data <- data.frame(x1, x2, z)
fit <- cusp(y ~ z, alpha ~ x1+x2, beta ~ x1+x2, data)
print(fit)
summary(fit)
## Not run:
plot(fit)
cusp3d(fit)

## End(Not run)

# use of OK
npar <- length(fit$par)
## Not run:
while(!fit$OK) # refit if necessary until convergence is OK
  fit <- cusp(y ~ z, alpha ~ x1+x2, beta ~ x1+x2, data, start=rnorm(npar))

## End(Not run)

# example 1 from paper
data(attitudes)
data(attitudeStartingValues)
fit.attitudes <- cusp(y ~ Attitude, alpha ~ Orient + Invol, beta ~ Invol,
  data = attitudes, start=attitudeStartingValues)

summary(fit.attitudes)
plot(fit.attitudes)
cusp3d(fit.attitudes, B = 0.75, Y = 1.35, theta = 170, phi = 30, Yfloor = -9)
```

attitudes

Multistability in political attitudes

Description

Data set reflecting bistability in political attitudes

Usage

```
data(attitudes)
data(attitudeStartingValues)
```

Format

A data frame with 1387 observations on the following 3 variables.

Orient a numeric vector

Involv a numeric vector

Attitude a numeric vector

The format of attitudeStartingValues is: num [1:7] 0.153 -0.453 -0.097 -0.124 -0.227 ...

Details

The data set was taken from (van der Maas, Kolstein, & van der Pligt, 2003). It concerns attitudinal response transitions with respect to the statement “The government must force companies to let their workers benefit from the profit as much as the shareholders do”. Responses of some 1387 Dutch respondents are included who indicated their level of agreement with this statement on a 5 point scale (1 = total ly agree, 5 = total ly disagree). As a normal factor political orientation (measures on a 10 point scale from 1 = left wing to 10 = right wing) was used. As a bifurcation factor the total score on a 12 item political involvement scale was used. The theoretical social psychological details are discussed in (van der Maas et al. 2003).

The starting values provided here for a cusp analysis of the attitude data set give proper convergence in one run. They were found after many trial starting values that yielded improper convergence.

Source

van der Maas HLJ, Kolstein R, van der Pligt J (2003). Sudden Transitions in Attitudes. *Sociological Methods & Research*, 23(2), 125-152.

References

van der Maas HLJ, Kolstein R, van der Pligt J (2003). Sudden Transitions in Attitudes. *Sociological Methods & Research*, 23(2), 125-152.

Examples

```

data(attitudes)
data(attitudeStartingValues)
## Not run:
fit <- cusp(y ~ Attitude,
alpha ~ Orient + Involv,
beta ~ Involv,
data = attitudes, start=attitudeStartingValues)

## End(Not run)
## maybe str(attitudeStartingValues) ; plot(attitudeStartingValues) ...

```

cusp

Fit a Cusp Catastrophe Model to Data

Description

This function fits a cusp catastrophe model to data using the maximum likelihood method of Cobb. Both the state variable may be modelled by a linear combination of variables and design factors, as well as the normal/asymmetry factor alpha and bifurcation/splitting factor beta.

Usage

```

cusp(formula, alpha, beta, data, weights, offset, ..., control =
  glm.control(), method = "cusp.fit", optim.method = "L-BFGS-B", model = TRUE,
  contrasts = NULL)

```

Arguments

formula	formula that models the canonical state variable
alpha	formula that models the canonical normal/asymmetry factor
beta	formula that models the canonical bifurcation/splitting factor
data	data.frame that contains all the variables named in the formulas
weights	vector of weights by which each data point is weighted (experimental)
offset	vector of offsets for the data (experimental)
...	named arguments that are passed to optim
control	glm.control object, currently unused
method	string, currently unused
optim.method	string passed to optim to choose the optimization algorithm
model	should the model matrix be returned?
contrasts	matrix of contrasts , experimental

Details

cusp fits a cusp catastrophe model to data. Cobb's definition for the canonical form of the stochastic cusp catastrophe is the stochastic differential equation

$$dY_t = (\alpha + \beta Y_t - Y_t^3)dt + dW_t.$$

The stationary distribution of the 'behavioral', or 'state' variable Y , given the control parameters α ('asymmetry' or 'normal' factor) and β ('bifurcation' or 'splitting' factor) is

$$f(y) = \Psi \exp(\alpha y + \beta y^2/2 - y^4/4),$$

where Ψ is a normalizing constant.

The behavioral variable and the asymmetry and bifurcation factors are usually not directly related to the dependent and independent variables in the data set. These are therefore used to predict the state variable and control parameters:

$$y_i = w_0 + w_1 Y_{i1} + \dots + w_p Y_{ip}$$

$$\alpha_i = a_0 + a_1 X_{i1} + \dots + a_p X_{ip}$$

$$\beta_i = b_0 + b_1 X_{i1} + \dots + b_q X_{iq}$$

in which the a_j 's, b_j 's, and w_j 's are estimated by means of maximum likelihood. Here, the Y_{ij} 's and X_{ij} 's are variables constructed from variables in the data set. Variables predicting the α 's and β 's need not be the same.

The state variable and control parameters can be modelled by specifying a model [formula](#):

$$y \sim \text{model},$$

$$\text{alpha} \sim \text{model},$$

$$\text{beta} \sim \text{model},$$

in which model can be any valid [formula](#) specified in terms of variables that are present in the data.frame.

Value

List with components

coefficients Estimated coefficients

rank rank of Hessian matrix

qr [qr](#) decomposition of the Hessian matrix

linear.predictors

two column matrix containing the α_i 's and β_i 's for each case

deviance sum of squared errors using Delay convention

aic AIC

null.deviance variance of canonical state variable

iter	number of optimization iterations
weights	weights provided through weights argument
df.residual	residual degrees of freedom
df.null	degrees of freedom of constant model for state variable
y	predicted values of state variable
converged	convergence status given by optim
par	parameter estimates for qr standardized data
Hessian	Hessian matrix of negative log likelihood function at minimum
hessian.untransformed	Hessian matrix of negative log likelihood for qr standardized data
code	optim convergence indicator
model	list with model design matrices
call	function call that created the object
formula	list with the formulas
OK	logical. TRUE if Hessian matrix is positive definite at the minimum obtained
data	original data.frame

Author(s)

Raoul Grasman

References

See [cusp-package](#)

See Also

[cusp-package](#).

[summary.cusp](#) for summaries and model assessment.

The generic functions [coef](#), [effects](#), [residuals](#), [fitted](#), [vcov](#).

[predict](#) for estimated values of the control parameters $\alpha[i]$ and $\beta[i]$,

Examples

```
# example with regressors
x1 = runif(150)
x2 = runif(150)
z = Vectorize(rcusp)(1, 4*x1-2, 4*x2-1)
data <- data.frame(x1, x2, z)
fit <- cusp(y ~ z, alpha ~ x1+x2, beta ~ x1+x2, data)
print(fit)
summary(fit)
```

```
## Not run:
plot(fit)
cusp3d(fit)

## End(Not run)

# useful use of OK
## Not run:
while(!fit$OK)
  fit <- cusp(y ~ z, alpha ~ x1+x2, beta ~ x1+x2, data,
             start=rnorm(fit$par)) # use different starting values

## End(Not run)
```

cusp.bifset	<i>compute normal/symmetry factor borders of bifurcation set of cusp catastrophe</i>
-------------	--

Description

Given bifurcation/splitting factor values this function computes the border values of the normal/symmetry factor for the bifurcation set of the cusp catastrophe.

Usage

```
cusp.bifset(beta)
```

Arguments

beta	values of the bifurcation/splitting factor at which the border values of the normal/symmetry factor is computed
------	---

Value

Matrix with columns named beta, alpha.l, alpha.u. The latter two columns give respectively the lower and upper border values of the normal/symmetry factor. Negative values of beta give NaN values for the normal factor.

Author(s)

Raoul Grasman

References

See [cusp-package](#)

See Also

[cusp-package](#)

Examples

```
cusp.bifset(-3:3)
```

cusp.extrema

Locate Extrema of Cusp Catastrophe Potential Function

Description

This function computes the locations of the extrema of the cusp catastrophe potential function.

Usage

```
cusp.extrema(alpha, beta)
```

Arguments

alpha (single) value of normal/symmetry factor
beta (single) value of bifurcation/splitting factor

Details

The locations are determined by computing the solutions to the equation

$$\alpha + \beta X - X^3 = 0.$$

Value

Ordered vector with locations of extremes.

Note

Use [Vectorize](#) to allow for array input.

Author(s)

Raoul Grasman

See Also

[cusp.bifset](#)

Examples

```
# simple use  
cusp.extrema(2,3)  
  
# using vectorize to allow for array input;  
# returns a matrix with locations in each column  
Vectorize(cusp.extrema)(-3:3, 2)
```

cusp.logist

Fit a Logistic Surface Model to Data

Description

This function fits a logistic curve model to data using maximum likelihood under the assumption of normal errors (i.e., nonlinear least squares). Both the response variable may be modelled by a linear combination of variables and design factors, as well as the normal/asymmetry factor alpha and bifurction/splitting factor beta.

Usage

```
cusp.logist(formula, alpha, beta, data, ..., model = TRUE, x =
            FALSE, y = TRUE)
```

Arguments

formula, alpha, beta	formulas for the response variable and the regression variables (see below)
data	data.frame containing n observations of all the variables named in the formulas
...	named arguments that are passed to <code>nlm</code>
model, x, y	logicals. If TRUE the corresponding components of the fit (the model frame, the model matrix, and the response) are returned.

Details

A nonlinear regression is carried out of the model

$$y_i = \frac{1}{1 + \exp(-\alpha_i/\beta_i^2)} + \epsilon_i$$

for $i = 1, 2, \dots, n$, where

$$y_i = w_0 + w_1 Y_{i1} + \dots + w_p Y_{ip}$$

$$\alpha_i = a_0 + a_1 X_{i1} + \dots + a_p X_{ip}$$

$$\beta_i = b_0 + b_1 X_{i1} + \dots + b_q X_{iq}$$

in which the a_j 's, and b_j 's, are estimated. The Y_{ij} 's are variables in the data set and specified by formula; the X_{ij} 's are variables in the data set and are specified in alpha and beta. Variables in alpha and beta need not be the same. The w_j 's are estimated implicitly using concentrated likelihood methods, and are not returned explicitly.

Value

List with components

minimum	Objective function value at minimum
estimate	Coordinates of objective function minimum
gradient	Gradient of objective function at minimum.
code	Convergence code returned by <code>optim</code>
iterations	Number of iterations used by <code>optim</code>
coefficients	A named vector of estimates of a_j, b_j 's
linear.predictors	Estimates of α_i 's and β_i 's.
fitted.values	Predicted values of y_i 's as determined from the <code>linear.predictors</code>
residuals	Residuals
rank	Numerical rank of matrix of predictors for α_i 's plus rank of matrix of predictors for β_i 's plus rank of matrix of predictors for the y_i 's.
deviance	Residual sum of squares.
logLik	Log of the likelihood at the minimum.
aic	Akaike's information criterion
rsq	R Squared (proportion of explained variance)
df.residual	Degrees of freedom for the residual
df.null	Degrees of freedom for the Null residual
rss	Residual sum of squares
hessian	Hessian matrix of objective function at the minimum if <code>hessian=TRUE</code> .
Hessian	Hessian matrix of log-likelihood function at the minimum (currently unavailable)
qr	QR decomposition of the hessian matrix
converged	Boolean indicating if optimization convergence is proper (based on exit code <code>optim</code> , <code>gradient</code> , and, if <code>hessian=TRUE</code> eigen values of the hessian).
weights	weights (currently unused)
call	the matched call
y	If requested (the default), the matrix of response variables used.
x	If requested, the model matrix used.
null.deviance	The sum of squared deviations from the mean of the estimated y_i 's.

Author(s)

Raoul Grasman

References

Hartelman PAI (1997). *Stochastic Catastrophe Theory*. Amsterdam: University of Amsterdam, PhDthesis.

See Also

[summary.cusp](#)

cusp.nc

Calculate the Normalizing Constant of Cobb's Cusp Density

Description

A family of functions that return the normalization constant for the cusp density given the values of the bifurcation and asymmetry parameters (default), or returns the moment of a specified order (cusp.nc).

Usage

```
cusp.nc(alpha, beta, mom.order = 0, ...)
cusp.nc.c(alpha, beta, ..., keep.order = TRUE)
cusp.nc.C(alpha, beta, subdivisions = 100, rel.tol = .Machine$double.eps^0.25,
  abs.tol = rel.tol, stop.on.error = TRUE, aux = NULL, keep.order = TRUE)
cusp.nc.vec(alpha, beta, ..., keep.order = FALSE)
```

Arguments

alpha	the asymmetry parameter in Cobb's cusp density (see cusp)
beta	the bifurcation parameter in Cobb's cusp density (see cusp)
mom.order	the moment order to be computed (see details below)
subdivisions, rel.tol, abs.tol, stop.on.error, aux	arguments used by the internal integration routine of R (see integrate)
keep.order	logical, that indicates whether the order of the output should be the same as the order of the input
...	extra arguments in cusp.nc.c that are passed to cusp.nc.C

Details

The function cusp.nc returns Ψ if mom.order = 0 and Ψ times the moment of order mom.order otherwise.

The function cusp.nc is internally used if the C-routine symbol "cuspnc" is not loaded. The functions cusp.nc.c and cusp.nc.C call this C routine, which is considerably faster than cusp.nc.

These functions are not intended to be called directly by the user.

Value

cuspn.nc, cuspn.nc.c, cuspn.nc.vec return a numeric vector of the same length as alpha and beta with normalizing constants, or the indicated moments times the normalization constant (cuspn.nc only).

cuspn.nc.C returns a list with vectors with the results obtained from integrate. cuspn.nc.c first sorts the input in such a way that the numerical integrals can be evaluated more quickly than in arbitrary order

Author(s)

Raoul Grasman

See Also

[pcusp](#), [dcusp](#)

Examples

```
cuspn:::cuspn.nc(2,1)
```

cuspn.logLike

Negative log-likelihood for Cobb's cusp density

Description

(Negative) log-likelihood for Cobb's cusp probability density function used by cusp. This function is not to be called by the user. See help(cusp).

Usage

```
cuspn.logLike(p, y, X.alpha, X.beta = X.alpha, ..., verbose = FALSE)
cuspn.logLike.c(p, y, X.alpha, X.beta = X.alpha, ..., verbose = FALSE)
cuspn.logLike(p, x, verbose = FALSE)
```

Arguments

- p parameter vector
- x vector of observed values for the state variable in the cusp (cuspn.logLike only)
- y design matrix predicting state values at which the likelihood is evaluated
- X.alpha design matrix predicting alpha in the model
- X.beta design matrix predicting beta in the model
- ... unused extra arguments
- verbose logical, if TRUE the value of the parameters are printed to the console

Details

`cusp.nlogLike` is the R version of the corresponding C function wrapped by `cusp.nlogLike.c`. These functions are not intended to be called directly by the user.

Value

The value of the negative log-likelihood function (`cusp.nlogLike`, `cusp.nlogLike.c`), the value of the log-likelihood function (`cusp.logLike`).

Note

The functions are not to be called by the user directly.

Author(s)

Raoul Grasman

References

See [cusp-package](#)

See Also

[cusp](#), [cusp-package](#)

Examples

```
y = rcusp(100,1,0)
cusp:::cusp.logLike(c(a=1,b=0,w0=0,w1=1),y)
```

cusp3d

Generate 3D plot of Cusp Catatrophe Model Fit

Description

This function generates a 3D display of the fit (object) of a cusp model.

Usage

```
cusp3d(y, alpha = if (!missing(y) && is.list(y)) y$lin[, "alpha"],
      beta = if (!missing(y) && is.list(y)) y$lin[, "beta"], w = 0.03,
      theta = 170, phi = 35, B = 4, Y = 3, Yfloor = -15,
      np = 180, n.surface = 30, surface.plot = TRUE,
      surf.alpha = 0.75, surf.gamma = 1.5, surf.chroma = 35, surf.hue = 240,
      surf.ltheta = 0, surf.lphi = 45, ...)
```

Arguments

y	object returned by cusp or a vector of observed state values
alpha	vector of normal/symmetry factor values corresponding to the state values in y
beta	vector of bifurcation/splitting factor values corresponding to the state values in y
w	number that specifies the size of the data points plotted on the cusp surface
theta, phi	angles defining the viewing direction. theta gives the azimuthal direction and phi the colatitude.
B	range of the splitting factor axis
Y	range of the state variable axis
Yfloor	location on state variable axis where the control surface is plotted
np	factor that determines the fineness of the drawing
n.surface	factor that determines the fineness of the rendered surface
surface.plot	plot the surface?
surf.alpha	transparency level of rendered surface
surf.gamma	factor that determines the shading of surface facets (surf.gamma<1 deminishes shading, surf.gamma>1 exaggerates shading)
surf.chroma, surf.hue	chroma and hue of surface color (see hcl)
surf.ltheta, surf.lphi	the surface is shaded as though it was being illuminated from the direction specified by azimuth surf.ltheta and colatitude surf.lphi
...	named parameters that are passed to persp

Details

This function is experimental.

Value

cusp3d returns the viewing transformation matrix, say VT, a 4 x 4 matrix suitable for projecting 3D coordinates (x,y,z) into the 2D plane using homogeneous 4D coordinates (x,y,z,t). It can be used to superimpose additional graphical elements on the 3D plot, by [lines\(\)](#) or [points\(\)](#), using the simple function [trans3d\(\)](#).

Note

Currently still somewhat buggy.

Author(s)

Raoul Grasman

References

See [cusp-package](#)

See Also

[persp](#), [plot.cusp](#), [cusp3d.surface](#)

Examples

```
x1 = runif(150)
x2 = runif(150)
z = Vectorize(rcusp)(1, 4*x1-2, 4*x2-1)
data <- data.frame(x1, x2, z)
fit <- cusp(y ~ z, alpha ~ x1+x2, beta ~ x1+x2, data)
## Not run:
cusp3d(fit)

## End(Not run)
```

cusp3d.surface

Generate 3D plot of the Cusp surface

Description

This function generates a 3D display of the cusp equilibrium surface.

Usage

```
cusp3d.surface(alpha = c(-5, 5), beta = c(-3, 3), y = 41,
xlim = range(alpha), ylim = range(beta), zlim = c(-5, 4),
xlab = expression(alpha), ylab = expression(beta), zlab = "equilibrium states",
main = NULL, sub = NULL, phi = 20, theta = 160,
r = sqrt(3), d = 1, scale = TRUE, expand = 1, hue = 240,
chroma = 35, surf.alpha = 0.75, gamma = 1.5, bcol = NA,
lcol = "gray", ltheta = 90, lphi = 70, box = TRUE,
axes = FALSE, nticks = 5, ticktype = "simple", floor.lines = TRUE, ...)
```

Arguments

alpha	numeric 2-vector specifying the normal/symmetry factor axis range
beta	numeric 2-vector specifying the bifurcation/splitting factor axis range
y	numeric specifying the iso contours used to render the surface (see details below)
xlim,ylim,zlim	numeric 2-vectors (see persp)
xlab,ylab,zlab,main,sub	strings (see persp)
phi,theta	numeric, determine viewing direction (see persp)

r	numeric, distance to center of the plotting box (see persp)
d	numeric, strength of perspective transformation (see persp)
scale, expand	logical, see persp
hue, chroma, surf.alpha	hue, chroma and alpha (transparency) of the surface segments (see hcl)
gamma	gamma for shading of surface (see cusp3d)
bcol	color, NA, or string "surface". Color of the border of each surface element; NA gives transparent borders; "surface" tries to hide the border as much as possible by giving it the same color as the surface segment.
lcol	color of the lines on the floor of the plotting cube
ltheta, lphi	numeric, direction of illumination of the surface (similar to persp)
box, axes, nticks, ticktype	(see persp)
floor.lines	logical, if TRUE (default) iso-contours are projected on the floor of the plotting cube (revealing the bifurcation set)
...	extra arguments that are passed to lines and polygon

Details

If y has length 1, it is interpreted as the number of contours. Otherwise it is interpreted as a vector of contour levels from which the surface must be determined. If y is a number, the exact range of y is determined by the ranges of α and β through the cusp equilibrium equation below.

The surface is constructed from the iso-contours of the cusp equilibrium surface that makes up the solutions to

$$\alpha + \beta * y - y^3 = 0$$

as a (multi-)function of the asymmetry variable α and bifurcation variable β . For each possible solution y the iso-contours are given by the equation

$$\alpha = (\beta * y - y^3)/y,$$

which are linear in β . For each value of y the values of α are determined for the end points of the β range specified by β . The two 3D coordinates (α, β, y) are projected onto the 2D canvas using the [persp](#) transformation matrix and used for drawing the lines and polygons.

Value

`cusp3d.surface` returns the viewing transformation matrix, say VT , a 4 x 4 matrix suitable for projecting 3D coordinates (x,y,z) into the 2D plane using homogeneous 4D coordinates (x,y,z,t) . It can be used to superimpose additional graphical elements on the 3D plot, by `lines()` or `points()`, using the simple function `trans3d()`.

Note

This function is an alternative to [cusp3d](#) which uses a different method of rendering and also plots fitted points on the surface.

Author(s)

Raoul Grasman

ReferencesSee [cusp-package](#), [cusp3d](#)**See Also**[persp](#), [plot.cusp](#)**Examples**

```
## Not run:
p = cusp3d.surface(chroma=40,lcol=1,surf.alpha=.95,phi=30,theta=150,
  bcol="surface",axes=TRUE,main="Cusp Equilibrium Surface")
lines(trans3d(c(5,5), c(3,3), c(-5,4), p), lty=3) # replot some of the box outlines
lines(trans3d(c(-5,5), c(3,3), c(4,4), p), lty=3)

## End(Not run)
```

dculp

Cobb's Cusp Distribution

Description

Functions for the cusp distribution.

Usage

```
dculp(y, alpha, beta)
pculp(y, alpha, beta)
qculp(p, alpha, beta)
rculp(n, alpha, beta)
```

Arguments

y	vector of quantiles
p	vector of probabilities
n	number of observations.
alpha	normal/asymmetry factor value of cusp density
beta	bifurcation/splitting factor value of cusp density

Details

The cusp distribution is defined by

$$f(y) = \Psi \exp(\alpha y + \beta y^2/2 - y^4/4),$$

where Ψ is the normalizing constant.

rcusp uses rejection sampling to generate samples.

qcusp implements binary search and is rather slow.

Value

dcusp gives the density function, pcusp gives the distribution function, qcusp gives the quantile function, and rcusp generates observations.

Author(s)

Raoul Grasman

References

See [cusp-package](#)

See Also

[cusp-package](#)

Examples

```
# evaluate density and distribution
dcusp(0,2,3)
pcusp(0,2,3)
pcusp(qcusp(0.125,2,3),2,3) # = 0.125

# generate cusp variates
rcusp(100, 2, 3)

# generate cusp variates for random normal and splitting factor values
alpha = runif(20, -3, 3)
beta = runif(20, -3, 3)
Vectorize(rcusp)(1, alpha, beta)
```

draw.cusp.bifset *Add Cusp Bifurcation Set Diagram to Existing Plot*

Description

Add a miniature bifurcation set for the cusp catastrophe to an existing plot.

Usage

```
draw.cusp.bifset(rx = par("usr")[1:2], ry = par("usr")[3:4], xpos = min(rx) +
  0.01 * diff(rx)[1], ypos = max(ry) - 0.01 * diff(ry)[1],
  xscale = 0.1 * diff(rx), yscale = 0.1 * diff(ry) / xscale,
  aspect = 1, mark = 1, col = hsv(0.7, s = 0.8, alpha = 0.5),
  border = NA, density = NA, bifurcation.set.fill = gray(0.8),
  background = hsv(0.1, s = 0.1, alpha = 0.5), ..., X)
```

Arguments

rx	x-axis range of the plot window
ry	y-axis range of the plot window
xpos	x-axis position of drawing
ypos	y-axis position of drawing
xscale	scaling applied to drawing along x-axis
yscale	scaling applied to drawing along y-axis
aspect	aspect ratio
mark	0, 1, 2, 3, or 4; indicates which part of the cusp surface should be marked
col	color used for marking a part of the cusp surface
border	color used for the marked part of the cusp surface. See polygon for details.
density	the density of shading lines of the marked part of the cusp surface, in lines per inch. The default value of NULL means that no shading lines are drawn. See polygon for details.
bifurcation.set.fill	color for marking the bifurcation set
background	background color of the cusp surface
...	arguments passed to rect and polygon
X	data.frame, deprecated

Details

This function is mainly intended for internal use by cusp.plot.

Author(s)

Raoul Grasman

See Also

[plot.cusp](#), [polygon](#)

Examples

```
## Not run:  
plot(1:10)  
draw.cusp.bifset(mark=0) # no marking  
  
## End(Not run)
```

oliva

Synthetic cusp data set

Description

Synthetic ‘multivariate’ data from the cusp catastrophe as generated from the equations specified by Oliva et al. (1987).

Usage

```
data(oliva)
```

Format

A data frame with 50 observations on the following 12 variables.

x1 splitting factor predictor
x2 splitting factor predictor
x3 splitting factor predictor
y1 the bifurcation factor predictor
y2 the bifurcation factor predictor
y3 the bifurcation factor predictor
y4 the bifurcation factor predictor
z1 the state factor predictor
z2 the state factor predictor
alpha the true *alpha*'s
beta the true *beta*'s
y the true state variable values

Details

The data in Oliva et al. (1987) are obtained from the equations

$$\begin{aligned}\alpha_i &= X_{i1} - .969 X_{i2} - .201 X_{i3}, \\ \beta_i &= .44 Y_{i1} + 0.08 Y_{i2} + .67 Y_{i3} + .19 Y_{i4}, \\ y_i &= -0.52 Z_{i1} - 1.60 Z_{i2}.\end{aligned}$$

Here the X_{ij} 's are uniformly distributed on $(-2,2)$, and the Y_{ij} 's and Z_{i1} are uniform on $(-3,3)$. The states y_i were then generated from the cusp density, using `rcusp`, with their respective α_i 's and β_i 's as normal and splitting factors, and then Z_2 was computed as

$$Z_{i2} = (y_i + 0.52Z_{i1})/(1.60).$$

Source

Oliva T, Desarbo W, Day D, Jedidi K (1987). GEMCAT: A general multivariate methodology for estimating catastrophe models. *Behavioral Science*, 32(2), 121137.

References

Oliva T, Desarbo W, Day D, Jedidi K (1987). GEMCAT: A general multivariate methodology for estimating catastrophe models. *Behavioral Science*, 32(2), 121137.

Examples

```
data(oliva)
set.seed(121)
fit <- cusp(y ~ z1 + z2 - 1,
alpha ~ x1 + x2 + x3 - 1, ~ y1 + y2 + y3 + y4 - 1,
data = oliva, start = rnorm(9))
summary(fit)
## Not run:
cusp3d(fit, B=5.25, n.surf=50, theta=150)
# B modifies the range of beta (is set here to 5.25 to make
# sure all points lie on the surface)

## End(Not run)
```

plot.cusp

Graphical Diagnostic Display of Cusp Catastrophe Data Fit

Description

This function generates diagnostic graphical displays of fits of a cusp catastrophe model to data obtained with `cusp`

Usage

```
## S3 method for class 'cusp'  
plot(x, what = c("all", "bifurcation", "residual", "densities"), ...)
```

Arguments

x	Object returned by cusp
what	1-character string giving the type of plot desired. The following values are possible: "all" for a panel plot with all diagnostic plots, "bifurcation" for a plot of the bifurcation surface with estimated control parameter locations superimposed, "residual" for a plot of the residuals against fitted values, "densities" for a plot of density estimates conditioned on the estimated location on the bifurcation surface.
...	named arguments that are passed to lower level plotting function

Author(s)

Raoul Grasman

References

See [cusp-package](#)

See Also

[plotCuspBifurcation](#), [plotCuspResidfitted](#), [plotCuspDensities](#)

Examples

```
x1 = runif(150)  
x2 = runif(150)  
z = Vectorize(rcusp)(1, 4*x1-2, 4*x2-1)  
data <- data.frame(x1, x2, z)  
fit <- cusp(y ~ z, alpha ~ x1+x2, beta ~ x1+x2, data)  
## Not run:  
plot(fit)  
  
# just densities  
layout(matrix(1:4,2))  
plot(fit, what="densities")  
  
## End(Not run)
```

plotCuspBifurcation *Display Fitted Data on Control Plane of Cusp Catastrophe.*

Description

Displays fitted data points on the control plane of cusp catastrophe. The function takes a fit object obtained with `cusp` and generates a plot. Different diagnostic plots may be chosen, or all can be combined in a single plot (the default).

Usage

```
plotCuspBifurcation(object, xlim = a + c(-0.3, 0.3), ylim = b + c(-0.1,
  0.1), xlab = expression(alpha), ylab =
  expression(beta), hue = 0.5 + 0.25 * tanh(object$y),
  col = hsv(h = hue, s = 1, alpha = 0.4), cex.xlab =
  1.55, cex.ylab = cex.xlab, axes = TRUE, box = TRUE,
  add = FALSE, bifurcation.set.fill = gray(0.8),
  cex.scale = 15, cex = (cex.scale/log(NROW(ab))) *
  dens/max(dens), pch = 20)
```

Arguments

<code>object</code>	object returned by <code>cusp</code>
<code>xlim</code>	the x limits (x1, x2) of the plot.
<code>ylim</code>	the y limits of the plot.
<code>xlab</code>	a label for the x axis.
<code>ylab</code>	a label for the x axis.
<code>hue</code>	hue of points (see <code>hsv</code>)
<code>col</code>	color used in plots
<code>cex.xlab</code> , <code>cex.ylab</code>	see par
<code>axes</code>	logical. Should the axes be displayed?
<code>box</code>	logical. Should a box be drawn around the plot?
<code>add</code>	logical. Add to current plot?
<code>bifurcation.set.fill</code>	1-character string. Color used to fill the bifurcation set (see colors).
<code>cex.scale</code> , <code>cex</code> , <code>pch</code>	see par

Details

The default hue of each dot is a function of the height of the cusp surface to which it is closest. This is especially useful in the bifurcation set. Purple dots are higher than green dots.

The size of the dots depends on the density of dots at its location. The higher the density the larger the dot.

Author(s)

Raoul Grasman

ReferencesSee [cusp-package](#)**See Also**[plot.cusp](#), [cusp3d](#)**Examples**

```
# example with regressors
x1 = runif(150)
x2 = runif(150)
z = Vectorize(rcusp)(1, 4*x1-2, 4*x2-1)
data <- data.frame(x1, x2, z)
fit <- cusp(y ~ z, alpha ~ x1+x2, beta ~ x1+x2, data)
## Not run:
plot(fit, what='bifurcation', box=TRUE, axes=FALSE)

## End(Not run)
```

plotCuspDensities	<i>Plot Cusp State Variable Densities Conditioned on Control Parameter Values</i>
-------------------	---

Description

Plot density of state variables conditioned on their location on the cusp control surface.

Usage

```
plotCuspDensities(object, main = "Conditional density", ...)
```

Arguments

object	cusp fit object returned by cusp
main	title of plot
...	named arguments that are passed to plot and draw.cusp.bifset

Details

This function is mainly intended for internal use by plot.cusp.

Author(s)

Raoul Grasman

See Also[plot.cusp](#)

plotCuspResidfitted	<i>Residuals against Fitted Plot for Cusp Model Fit</i>
---------------------	---

Description

Plot Residuals against Fitted Values for a Cusp Model Fit.

Usage

```
plotCuspResidfitted(object, caption = "Residual vs Fitted",  
  xlab = paste("Fitted (", colnames(fitted(object))[1], " convention)", sep = ""),  
  ylab = "Residual", ...)
```

Arguments

object	cusp fit object returned by <code>cusp</code>
caption	plot caption
xlab	label for x-axis
ylab	label for y-axis
...	named arguments that are passed to plot

Details

This function is mainly intended for internal use by `plot.cusp`.

Author(s)

Raoul Grasman

See Also[plot.cusp](#)

Description

summary method for class “cusp”

Usage

```
## S3 method for class 'cusp'
summary(object, correlation = FALSE, symbolic.cor = FALSE, logist = FALSE, ...)

## S3 method for class 'summary.cusp'
print(x, digits = max(3, getOption("digits") - 3), symbolic.cor = x$symbolic.cor,
      signif.stars = getOption("show.signif.stars"), ...)
```

Arguments

object	Object returned by cusp
x	‘summary.cusp’ object
correlation	logical; if TRUE the correlation matrix is returned
symbolic.cor	logical; currently unused
logist	logical. If TRUE a logistic model is fitted for cusp model assesment (see cusp.logist for details).
digits	numeric; the number of significant digits to use when printing.
signif.stars	logical. If TRUE, significance stars are printed for each coefficient.
...	further arguments passed to or from other methods.

Details

print.summary.cusp tries to be smart about formatting the coefficients, standard errors, etc. and additionally gives significance stars if signif.stars is TRUE.

Correlations are printed to two decimal places (or symbolically): to see the actual correlations print summary(object)\$correlation directly.

Value

The function summary.cusp computes and returns a list of summary statistics of the fitted linear model given in object, using the components (list elements) “call” and “terms” from its argument, plus

call	the matched call
terms	the terms object used.
deviance	sum of squared residuals of cusp model fit

aic	Akaike Information Criterion for cusp model fit
contrasts	contrasts used
df.residual	degrees of freedom for the residuals of the cusp model fit
null.deviance	variance of canonical state variable
df.null	degrees of freedom of constant model for state variable
iter	number of optimization iterations
deviance.resid	residuals computed by <code>residuals.glm</code> using <code>type="deviance"</code>
coefficients	a $p \times 4$ matrix with columns for the estimated coefficient, its standard error, t-statistic and corresponding (two-sided) p-value. Aliased coefficients are omitted.
aliased	named logical vector showing if the original coefficients are aliased.
dispersion	always 1
df	3-vector containing the rank of the model matrix, residual degrees of freedom, and model degrees of freedom.
resid.name	string specifying the convention used in determining the residuals (i.e., "Delay" or "Maxwell").
cov.unscaled	the unscaled (dispersion = 1) estimated covariance matrix of the estimated coefficients.
r2lin.r.squared	<p>R^2, the 'fraction of variance explained' by the linear regression model</p> $w_0 + w_1 Y_{i1} + \dots + w_p Y_{ip} = \beta_0 + \beta_1 X_{i1} + \dots + \beta_q X_{iq} + \epsilon_i,$ <p>where Y contains all explanatory variables for the behavioral states in the cusp model, and X contains all explanatory variables for the control parameters of the cusp model. This is computed from the largest canonical correlation.</p>
r2lin.dev	residual sums of squares of the linear model
r2lin.df	degrees of freedom for the linear model
r2lin.logLik	value of the log-likelihood for the linear model assuming normal errors
r2lin.npar	number of parameters in the linear model
r2lin.aic	AIC for the linear model
r2lin.aicc	corrected AIC for the linear model
r2lin.bic	BIC for the linear model
r2log.r.squared	<p>R^2, the 'fraction of variance explained' by the logistic model. See <code>cusp.logist</code> for details.</p>
r2log.dev	if <code>logist = TRUE</code> residual sums of square for the logistic model
r2log.df	ditto, degrees of freedom for the logistic model
r2log.logLik	ditto, value of log-likelihood function for the logistic model assuming normal errors.

r2log.npar ditto, number of parameters for the logistic model
 r2log.aic ditto, AIC for logistic model
 r2log.aicc ditto, corrected AIC for logistic model
 r2log.bic ditto, BIC for logistic model
 r2cusp.r.squared
 pseudo- R^2 , the ‘fraction of variance explained by the cusp model’,

$$R^2 = 1 - \frac{\text{Var}(\text{residuals}_i)}{\text{Var}(y_i)}.$$

This value can be negative.

r2cusp.dev residual sums of squares for cusp model
 r2cusp.df residual degrees of freedom for cusp model
 r2cusp.logLik
 value of the log-likelihood function for the cusp model
 r2cusp.npar number of parameters in the cusp model
 r2cusp.aic AIC for cusp model fit
 r2cusp.aicc corrected AIC for cusp model fit
 r2cusp.bic BIC for cusp model fit.

Author(s)

Raoul Grasman

References

Cobb L, Zacks S (1985). *Applications of Catastrophe Theory for Statistical Modeling in the Biosciences*. Journal of the American Statistical Association, 80(392), 793–802.

Hartelman PAI (1997). *Stochastic Catastrophe Theory*. Amsterdam: University of Amsterdam, PhDthesis.

Cobb L (1998). *An Introduction to Cusp Surface Analysis*.
<http://www.aetheling.com/models/cusp/Intro.htm>.

See Also

[cusp](#), [cusp.logist](#)

Examples

```

x1 = runif(150)
x2 = runif(150)
z = Vectorize(rcusp)(1, 4*x1-2, 4*x2-1)
data <- data.frame(x1, x2, z)
fit <- cusp(y ~ z, alpha ~ x1+x2, beta ~ x1+x2, data)
print(fit)
summary(fit, logist=TRUE)

```

vcov.cusp	<i>Calculate Variance-Covariance Matrix for a Fitted Cusp Model Object</i>
-----------	--

Description

Returns an estimate of the variance-covariance matrix of the main parameters of a fitted cusp model object.

Usage

```
## S3 method for class 'cusp'  
vcov(object, ...)  
## S3 method for class 'cusp'  
confint(object, parm, level = 0.95, ...)
```

Arguments

object	a fitted cusp model object.
parm	a specification of which parameters are to be given confidence intervals, either a vector of numbers or a vector of names. If missing, all parameters are considered.
level	the confidence level required.
...	additional arguments for method functions.

Details

The variance-covariance matrix is estimated by the inverse of the Hessian matrix of the log-likelihood at the maximum likelihood estimate (`vcov`).

Normal theory confidence intervals are computed for all parameters in the cusp model object using `vcov` to obtain the standard errors (`confint`).

Value

The variance-covariance matrix (`vcov`).

A matrix (or vector) with columns giving lower and upper confidence limits for each parameter. These will be labelled as $(1-\text{level})/2$ and $1 - (1-\text{level})/2$ in

Author(s)

Raoul Grasman

See Also

[vcov](#), [cusp](#)

zeeman

Measurements from Zeeman's Catastrophe Machine

Description

Data sets with measurements from different physical instances of Zeeman's Catastrophe Machine

Usage

```
data(zeeman1)
data(zeeman2)
data(zeeman3)
```

Format

A data frame with 150/198/282 observations on the following 3 variables.

x a control plane variable that are manipulable by the experimentalist

y a control plane variable that are manipulable by the experimentalist

z the state variable of the machine: the shortest distance to the longitudinal axis of the machine

Details

The behavior Zeeman's catastrophe machine is archetypal for the Cusp catastrophe. This device consists of a wheel is tethered by an elastic chord to a fixed point. Another elastic, also attached to the wheel is moved about in the 'control plane' area opposite to the fixed point. The shortest distance between the strap point on the wheel and the axis defined by the fixed point and the control plane is recorded as a function of the position in the control plane. (In the original machine the angle between this axis and the line through the wheel center and the strap point is used.) See <http://www.math.sunysb.edu/~tony/whatsnew/column/catastrophe-0600/cusp4.html> for a vivid demonstration. These data sets were obtained from 3 different physical instances of this machine, made by different people.

Measurements were made by systematically sampling different points in the control plane.

See vignette for example analysis with all three data sets.

For pictures of the machines, see

<http://purl.oclc.org/net/rgrasman/cusp/zeeman1>

<http://purl.oclc.org/net/rgrasman/cusp/zeeman2>

<http://purl.oclc.org/net/rgrasman/cusp/zeeman3>

Source

zeeman1 is due to Noemi Schuurman

zeeman2 is due to Karin Visser

zeeman3 is due to Mats Nagel & Joris ?

References

Zeeman (1976).

Examples

```
data(zeeman1)
data(zeeman2)
data(zeeman3)
## Not run:
fit <- cusp(y~z, alpha~x+y, beta~x+y, data=zeeman1)
plot(fit)
cusp3d(fit, surf.hue = 40, theta=215, phi=37.5, B=5.25)

## End(Not run)
```

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