

Package ‘lokern’

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Title Kernel Regression Smoothing with Local or Global Plug-in Bandwidth

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Imports sfsmisc (>= 1.0-12)

Description Kernel regression smoothing with adaptive local or global plug-in bandwidth selection.

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glkerns

*Kernel Regression Smoothing with Adaptive Plug-in Bandwidth***Description**

Nonparametric estimation of regression functions and their derivatives with kernel regression estimators and automatically adapted (**g**lobal) plug-in bandwidth.

Usage

```
glkerns(x, y, deriv = 0, n.out = 300, x.out=NULL, x.inOut = TRUE,
        korder= deriv + 2, hetero=FALSE, is.rand=TRUE,
        inputb= is.numeric(bandwidth) && bandwidth > 0,
        m1 = 400, x1=NULL, xu=NULL,
        s=NULL, sig=NULL, bandwidth=NULL)
```

Arguments

x	vector of design points, not necessarily ordered.
y	vector of observations of the same length as x.
deriv	order of derivative of the regression function to be estimated. Only deriv=0,1,2 are allowed for automatic smoothing, whereas deriv=0,1,2,3,4 is possible when smoothing with a global input bandwidth. The default value is deriv=0.
n.out	number of output design points where the function has to be estimated; default is n.out=300.
x.out	vector of output design points where the function has to be estimated. The default is an equidistant grid of n.out points from min(x) to max(x).
x.inOut	logical or character string indicating if x.out should contain the input x values. Note that this argument did not exist, equivalently to being FALSE, up to lokern version 1.0-9. In order for <code>residuals()</code> or <code>fitted()</code> methods to be applicable, it must be TRUE or a character string specifying one of the methods of <code>seqXtend</code> (package <code>sfsmisc</code>). The default, TRUE corresponds to method "aim".
korder	nonnegative integer giving the kernel order k ; it defaults to $korder = deriv+2$ or $k = \nu + 2$ where $k - \nu$ must be even. The maximal possible values are for automatic smoothing, $k \leq 4$, whereas for smoothing with input bandwidth, $k \leq 6$.
hetero	logical: if TRUE, heteroscedastic error variables are assumed for variance estimation, if FALSE the variance estimation is optimized for homoscedasticity. Default value is hetero=FALSE.
is.rand	logical: if TRUE (default), random x are assumed and the s-array of the convolution estimator is computed as smoothed quantile estimators in order to adapt this variability. If FALSE, the s-array is chosen as mid-point sequences as the classical Gasser-Mueller estimator, this will be better for equidistant and fixed design.

inputb	logical: if true, a local input bandwidth array is used; if FALSE (by default when bandwidth is not specified), a data-adaptive local plug-in bandwidths array is calculated and used.
m1	integer, the number of grid points for integral approximation when estimating the plug-in bandwidth. The default, 400, may be increased if a very large number of observations are available.
x1, xu	numeric (scalars), the lower and upper bounds for integral approximation and variance estimation when estimating the plug-in bandwidth. By default (when x1 and xu are not specified), the 87% middle part of $[x_{min}, x_{max}]$ is used.
s	s-array of the convolution kernel estimator. If it is not given by input it is calculated as midpoint-sequence of the ordered design points for <code>is.rand=FALSE</code> or as quantiles estimators of the design density for <code>is.rand=TRUE</code> .
sig	variance of the error variables. If it is not given by input or if <code>hetero=TRUE</code> (no default) it is calculated by a nonparametric variance estimator.
bandwidth	global bandwidth for kernel regression estimation. If it is not given by input or if <code>inputb=FALSE</code> a data-adaptive global plug-in bandwidth is used instead.

Details

This function calls an efficient and fast algorithm for automatically adaptive nonparametric regression estimation with a kernel method.

Roughly spoken, the method performs a local averaging of the observations when estimating the regression function. Analogously, one can estimate derivatives of small order of the regression function. Crucial for the kernel regression estimation used here is the choice of a global bandwidth. Too small bandwidths will lead to a wiggly curve, too large ones will smooth away important details. The function `glkerns` calculates an estimator of the regression function or derivatives of the regression function with an automatically chosen global plugin bandwidth. It is also possible to use global bandwidths which are specified by the user.

Main ideas of the plugin method are to estimate the optimal bandwidths by estimating the asymptotically optimal mean integrated squared error optimal bandwidths. Therefore, one has to estimate the variance for homoscedastic error variables and a functional of a smooth variance function for heteroscedastic error variables, respectively. Also, one has to estimate an integral functional of the squared k -th derivative of the regression function ($k = korder$) for the global bandwidth.

Here, a further kernel estimator for this derivative is used with a bandwidth which is adapted iteratively to the regression function. A convolution form of the kernel estimator for the regression function and its derivatives is used. Thereby one can adapt the `s`-array for random design. Using this estimator leads to an asymptotically minimax efficient estimator for fixed and random design. Polynomial kernels and boundary kernels are used with a fast and stable updating algorithm for kernel regression estimation. More details can be found in the references and on <http://www.biostat.uzh.ch/research/software/kernel.html>

Value

an object of class(es) `c("glkerns", "KernS")`, which is a list including used parameters and estimator, containing among others

`x` vector of ordered design points.

y	vector of observations ordered with respect to x.
bandwidth	bandwidth which was used for kernel regression estimation.
x.out	vector of ordered output design points.
est	vector of estimated regression function or its derivative (at x.out).
sig	variance estimation which was used for calculating the plug-in bandwidth
deriv	derivative of the regression function which was estimated.
korder	order of the kernel function which was used.
xl	lower bound for integral approximation and variance estimation.
xu	upper bound for integral approximation and variance estimation.
s	vector of midpoint values used for the convolution kernel regression estimator.

References

- global plug-in bandwidth estimator:
 Theo Gasser, Alois Kneip & Walter Koehler (1991) A flexible and fast method for automatic smoothing. *Journal of the American Statistical Association* **86**, 643–652.
- Muller, H.-G. (1984) Smooth optimum kernel estimators of densities, regression curves and modes. *The Annals of Statistics* **12**, 766–774.
- variance estimation:
 T. Gasser, L. Sroka & C. Jennen-Steinmetz (1986) Residual and residual pattern in nonlinear regression. *Biometrika* **73**, 625–633.
- adapting heteroscedasticity:
 E. Herrmann (1997) Local bandwidth choice in kernel regression estimation. *Journal of Graphical and Computational Statistics* **6**, 35–54.
- fast algorithm for kernel regression estimator:
 T. Gasser & A. Kneip (1989) discussion of Buja, A., Hastie, TRUE. and Tibshirani, R.: Linear smoothers and additive models, *The Annals of Statistics* **17**, 532–535.
- B. Seifert, M. Brockmann, J. Engel & T. Gasser (1994) Fast algorithms for nonparametric curve estimation. *J. Computational and Graphical Statistics* **3**, 192–213.
- on the special kernel estimator for random design point:
 E. Herrmann (1996) *On the convolution type kernel regression estimator*; Preprint 1833, FB Mathematik, Technische Universitaet Darmstadt; currently available from <http://citeseerx.ist.psu.edu/viewdoc/summary?doi=10.1.1.32.6383>

See Also

[lokerns](#) for local bandwidth computation.

Examples

```
data(xSim)## linear plus an exponential peak, see help(xSim)
n <- length(xSim)
tt <- ((1:n) - 1/2)/n # equidistant x ==> is.rand = FALSE
gk <- glkerns(tt, xSim, is.rand = FALSE)
gk # print method
```

```

if(require("sfsmisc")) {
  TA.plot(gk)
} else { plot(residuals(gk) ~ fitted(gk)); abline(h = 0, lty=2) }
qqnorm(residuals(gk), ylab = "residuals(gk)")

cat("glkerns() bandwidth:",format(gk$bandwidth, dig=10),"\n")
## local bandwidth: fit is very similar :
(lk <- lokerns(tt, xSim, is.rand = FALSE))
nobs(lk)

cols <- c(gl="PaleGreen", lo="Firebrick")
plot(lk$x.out, lk$bandwidth, axes = FALSE, xlab="", ylab="",
      ylim=c(0,max(lk$bandwidth)), type="h", col = "gray90")
axis(4); mtext("bandwidth(s)", side=4)
lines(lk$x.out, lk$bandwidth, col = cols["lo"], lty = 3)
abline(h = gk$bandwidth, col = cols["gl"], lty = 4)
par(new=TRUE)
plot(tt, xSim, main = "global and local bandwidth kernel regression")
lines(gk$x.out, gk$est, col = cols["gl"], lwd = 1.5)
lines(lk$x.out, lk$est, col = cols["lo"])
# the red curve (local bw) is very slightly better
legend(0.7,4.4, c("global bw","local bw"), col = cols, lwd=1)

## This should look
op <- par(mfrow = c(3,1), mar = .1 + c(4,4,2,1), oma = c(0,0,3,0),
          mgp = c(1.5, 0.6,0))
plot(gk, main = expression(paste("Data & ", hat(f))))
## calling extra plot() method
gk1 <- glkerns(tt, xSim, deriv = 1, is.rand = FALSE)
plot(gk1$x.out, gk1$est, col = "green", lwd = 1.5, type = "l",
      main = expression(widehat(paste(f,""))))
abline(h=0, col="gray", lty = 3)
gk2 <- glkerns(tt, xSim, deriv = 2, is.rand = FALSE)
plot(gk2$x.out, gk2$est, col = "orange", lwd = 1.5, type = "l",
      main = expression(widehat(paste(f,""))))
abline(h=0, col="gray", lty = 3)
mtext("Example from www.unizh.ch/biostat/.../kernf77.html",side=3,
      outer = TRUE, cex = 1, font = par("font.main"))

par(op)
data(cars)
plot(dist ~ speed, data = cars,
      main = "Global Plug-In Bandwidth")
m.glk <- glkerns(cars$ speed, cars$ dist)
lines(m.glk$x.out, m.glk$est, col=2)
mtext(paste("bandwidth = ", format(m.glk$bandwidth, dig = 4)))

```

Description

Methods for results of `glokerns()` and `lokerns()` which are of (S3) class "KernS".

Usage

```
## S3 method for class 'KernS'
  fitted(object, ...)
## S3 method for class 'KernS'
  plot(x, ...)
## S3 method for class 'KernS'
  predict(object, x, deriv = 0, ...)
## S3 method for class 'KernS'
  print(x, digits = getOption("digits"), ...)
## S3 method for class 'KernS'
  residuals(object, ...)
```

Arguments

`x, object` an R object, of S3 class "KernS", typically result either from `glokerns()` or `lokerns()`.

`deriv` integer, ≥ 0 , specifying order of derivative that should be predicted.

`digits` number of significant digits, see `print`.

`...` potentially further arguments passed to and from methods.

Value

(differing, depending on the generic function)

See Also

`glokerns`, `lokerns`.

Examples

```
## see ?glokerns and ?lokerns for now
```

lokerns

Kernel Regression Smoothing with Local Plug-in Bandwidth

Description

Nonparametric estimation of regression functions and their derivatives with kernel regression estimators and automatically adapted **local** plug-in bandwidth function.

Usage

```
lokerns(x , y, deriv = 0, n.out=300, x.out=NULL, x.inOut = TRUE,
        korder = deriv + 2, hetero=FALSE, is.rand=TRUE,
        inputb= is.numeric(bandwidth) && bandwidth > 0,
        m1 = 400, x1=NULL, xu=NULL,
        s=NULL, sig=NULL, bandwidth=NULL)
```

Arguments

x	vector of design points, not necessarily ordered.
y	vector of observations of the same length as x.
deriv	order of derivative of the regression function to be estimated. Only deriv=0,1,2 are allowed for automatic smoothing, whereas deriv=0,1,2,3,4 is possible when smoothing with an input bandwidth array. The default value is deriv=0.
n.out	number of output design points where the function has to be estimated; default is n.out=300.
x.out	vector of output design points where the function has to be estimated. The default is an equidistant grid of n.out points from min(x) to max(x).
x.inOut	logical or character string indicating if x.out should contain the input x values. Note that this argument did not exist, equivalently to being FALSE, up to lokern version 1.0-9. In order for <code>residuals()</code> or <code>fitted()</code> methods to be applicable, it must be TRUE or a character string specifying one of the methods of <code>seqXtend</code> (package <code>sfsmisc</code>). The default, TRUE corresponds to method "aim".
korder	nonnegative integer giving the kernel order; it defaults to <code>korder = deriv+2</code> or $k = \nu + 2$ where $k - \nu$ must be even. The maximal possible values are for automatic smoothing, $k \leq 4$, whereas for smoothing with input bandwidth array, $k \leq 6$.
hetero	logical: if TRUE, heteroscedastic error variables are assumed for variance estimation, if FALSE the variance estimation is optimized for homoscedasticity. Default value is hetero=FALSE.
is.rand	logical: if TRUE (default), random x are assumed and the s-array of the convolution estimator is computed as smoothed quantile estimators in order to adapt this variability. If FALSE, the s-array is chosen as mid-point sequences as the classical Gasser-Mueller estimator, this will be better for equidistant and fixed design.
inputb	logical: if true, a local input bandwidth array is used; if FALSE (by default when bandwidth is not specified), a data-adaptive local plug-in bandwidths array is calculated and used.
m1	integer, the number of grid points for integral approximation when estimating the plug-in bandwidth. The default, 400, may be increased if a very large number of observations are available.
x1, xu	numeric (scalars), the lower and upper bounds for integral approximation and variance estimation when estimating the plug-in bandwidth. By default (when x1 and xu are not specified), the 87% middle part of $[x_{min}, x_{max}]$ is used.

s	s-array of the convolution kernel estimator. If it is not given by input it is calculated as midpoint-sequence of the ordered design points for <code>is.rand=FALSE</code> or as quantiles estimators of the design density for <code>is.rand=TRUE</code> .
sig	variance of the error variables. If it is not given by input or if <code>hetero=TRUE</code> (no default) it is calculated by a nonparametric variance estimator.
bandwidth	<i>local</i> bandwidth array for kernel regression estimation. If it is not given by input or if <code>inputb=FALSE</code> a data-adaptive local plug-in bandwidth array is used instead.

Details

This function calls an efficient and fast algorithm for automatically adaptive nonparametric regression estimation with a kernel method.

Roughly spoken, the method performs a local averaging of the observations when estimating the regression function. Analogously, one can estimate derivatives of small order of the regression function. Crucial for the kernel regression estimation used here is the choice the local bandwidth array. Too small bandwidths will lead to a wiggly curve, too large ones will smooth away important details. The function `lokerns` calculates an estimator of the regression function or derivatives of the regression function with an automatically chosen local plugin bandwidth function. It is also possible to use a local bandwidth array which are specified by the user.

Main ideas of the plugin method are to estimate the optimal bandwidths by estimating the asymptotically optimal mean squared error optimal bandwidths. Therefore, one has to estimate the variance for homoscedastic error variables and a functional of a smooth variance function for heteroscedastic error variables, respectively. Also, one has to estimate an integral functional of the squared k -th derivative of the regression function ($k = \text{korder}$) for the global bandwidth and the squared k -th derivative itself for the local bandwidths.

Some more details are in [glkerns](#).

Value

an object of class(es) `c("lokerns", "KernS")`, which is a list including used parameters and estimator, containing among others

x	vector of ordered design points.
y	vector of observations ordered with respect to x.
bandwidth	local bandwidth array which was used for kernel regression estimation.
x.out	vector of ordered output design points.
est	vector of estimated regression function or its derivative (at x.out).
sig	variance estimation which was used for calculating the plug-in bandwidths if <code>hetero=TRUE</code> (default) and either <code>inputb=FALSE</code> (default) or <code>is.rand=TRUE</code> (default).
deriv	derivative of the regression function which was estimated.
korder	order of the kernel function which was used.
xl	lower bound for integral approximation and variance estimation.
xu	upper bound for integral approximation and variance estimation.
s	vector of midpoint values used for the convolution kernel regression estimator.

References

All the references in [glkerns](#).

See Also

[glkerns](#) for global bandwidth computation.

Examples

```
data(cars)
lofit <- lokerns(cars$ speed, cars$ dist)
lofit # print() method
if(require("sfsmisc")) {
  TA.plot(lofit)
} else { plot(residuals(lofit) ~ fitted(lofit)); abline(h = 0, lty=2) }
qqnorm(residuals(lofit), ylab = "residuals(lofit)")

## nice simple plot of data + smooth
plot(lofit)

(sb <- summary(lofit$bandwidth))
op <- par(fg = "gray90", tcl = -0.2, mgp = c(3,.5,0))
plot(lofit$band, ylim=c(0,3*sb["Max."]), type="h", #col="gray90",
      ann = FALSE, axes = FALSE)

boxplot(lofit$bandwidth, add = TRUE, at = 304, boxwex = 8,
        col = "gray90", border="gray", pars = list(axes = FALSE))
axis(4, at = c(0,pretty(sb)), col.axis = "gray")
par(op)
par(new=TRUE)
plot(dist ~ speed, data = cars,
      main = "Local Plug-In Bandwidth Vector")
lines(lofit$x.out, lofit$est, col=4)
mtext(paste("bandwidth in [",
            paste(format(sb[c(1,6)], dig = 3), collapse=","),
            "]; Median b.w.=", formatC(sb["Median"])))
```

varNPreg

Nonparametric Variance Estimator

Description

Estimates the error variance σ^2 nonparametrically in the model

$$Y_i = m(x_i) + E_i,$$

where $E_i \sim (0, \sigma^2)$, i.i.d.

Computes leave-one-out residuals (local linear approximation followed by reweighting) and their variance.

Usage

```
varNPreg(x, y)
```

Arguments

x abscissae values, ordered increasingly.
y observations at $y[i]$ at $x[i]$.

Value

A list with components

res numeric; residuals at $x[]$ of length n.
snr explained variance of the true curve
sigma2 estimation of residual variance, $\hat{\sigma}^2$.

Note

This is an R interface to the `reseat` Fortran subroutine, used in [lokerns](#) and [glkerns](#), see their help pages for references and context.

Earlier version of the **lokern** package accidentally, contained `varest()` which has been an identical copy of `varNPreg()`.

Author(s)

Martin Maechler

See Also

[lokerns](#), [glkerns](#).

Examples

```
x <- sort(runif(100))  
y <- sin(pi*x) + rnorm(100)/10  
str(ve <- varNPreg(x,y))
```

xSim

Simulated Linear plus Exponential Peak

Description

This is simulated data, a linear plus an exponential peak. In similar form, data like this appears in the smoothing literature since at least the eighties.

Usage

```
data(xSim)
```

Format

A vector of 75 numbers between -3.1323 and 4.4505, all rounded to 4 digits after the decimal.

Source

<http://www.unizh.ch/biostat/Software/kernf77.html>.

See Also

The example in [glkerns](#) replicates the computations and plots from the source given.

Examples

```
data(xSim)
plot(xSim, main = "'xSim' - N=75 simulated linear + peak")
```

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