Package ‘bspline’

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Title B-Spline Interpolation and Regression
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Description Build and use B-splines for interpolation and regression. In case of regression, equality constraints as well as monotonicity and/or positivity of B-spline weights can be imposed. Moreover, knot positions (not only spline weights) can be part of optimized parameters too. For this end, 'bspline' is able to calculate Jacobian of basis vectors as function of knot positions. User is provided with functions calculating spline values at arbitrary points. These functions can be differentiated and integrated to obtain B-splines calculating derivatives/integrals at any point. B-splines of this package can simultaneously operate on a series of curves sharing the same set of knots. 'bspline' is written with concern about computing performance that's why the basis and Jacobian calculation is implemented in C++. The rest is implemented in R but without notable impact on computing speed.

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\begin{itemize}
\item bcurve
\item bsc
\item bsp
\item bspline
\item bsspar
\item dbsp
\item diffn
\item dmat
\item ibsp
\item iknots
\item ipk
\item jacw
\item par2bsp
\item parr
\item smbsp
\end{itemize}

Index

\begin{itemize}
\item bcurve 2
\item bsc 3
\item bsp 4
\item bspline 5
\item bsspar 6
\item dbsp 6
\item diffn 7
\item dmat 7
\item ibsp 8
\item iknots 9
\item ipk 9
\item jacw 10
\item par2bsp 10
\item parr 11
\item smbsp 11
\end{itemize}

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bcurve  \hspace{1cm} nD B-curve governed by (x,y,...) control points.

Description

nD B-curve governed by (x,y,...) control points.

Usage

bcurve(xy, n = 3)

Arguments

\begin{itemize}
\item \texttt{xy} Real matrix of (x,y,...) coordinates, one control point per row.
\item \texttt{n} Integer scalar, polynomial order of B-spline (3 by default)
\end{itemize}

Details

The curve will pass by the first and the last points in `xy`. The tangents at the first and last points will coincide with the first and last segments of control points. Example of signature is inspired from this blog.

Value

Function of one argument calculating B-curve. The argument is supposed to be in [0, 1] interval.
Examples

# simulate doctor's signature ;)
set.seed(71);
xy=matrix(rnorm(16), ncol=2)
tp=seq(0,1,len=301)
doc_signtr=bcurve(xy)
plot(doc_signtr(tp), t="l", xaxt='n', yaxt='n', ann=FALSE, frame.plot=FALSE,
     xlab=range(xy[,1]), ylab=range(xy[,2]))
# see where control points are
text(xy, labels=seq(nrow(xy)), col=rgb(0, 0, 0, 0.25))
# join them by segments
lines(bcurve(xy, n=1)(tp), col=rgb(0, 0, 1, 0.25))

# randomly curved wire in 3D space
## Not run:
if (requireNamespace("rgl", quite=TRUE)) {
  xyz=matrix(rnorm(24),ncol=3)
tp=seq(0,1,len=201)
curv3d=bcurve(xyz)
  rgl::plot3d(crv3d(tp), t="l", decorate=FALSE)
}
## End(Not run)

bsc

Basis matrix and knot Jacobian for B-spline of order 0 (step function)
and higher

Description

This function is analogous but not equivalent to splines:bs() and splines2::bSpline(). It is
also several times faster.

Usage

bsc(x, xk, n = 3L, cjac = FALSE)

Arguments

x  Numeric vector, abscissa points
xk Numeric vector, knots
n  Integer scalar, polynomial order (3 by default)
cjac Logical scalar, if TRUE makes to calculate Jacobian of basis vectors as function
    of knot positions (FALSE by default)
Details

For n==0, step function is defined as constant on each interval \([x_k[i]; x_k[i+1]]\), i.e. closed on the left and open on the right except for the last interval which is closed on the right too. The Jacobian for step function is considered 0 in every x point even if in points where \(x=x_k\), the derivative is not defined.

For n==1, Jacobian is discontinuous in such points so for these points we take the derivative from the right.

Value

Numeric matrix (for cjac=FALSE), each column correspond to a B-spline calculated on x; or List (for cjac=TRUE) with components

- **mat** basis matrix of dimension \(nx \times nw\), where \(nx\) is the length of \(x\) and \(nw=nk-n-1\) is the number of basis vectors

- **jac** array of dimension \(nx \times (n+2) \times nw\) where \(n+2\) is the number of support knots for each basis vector

See Also

splines::bs(), splines2::bSpline()

Examples

```r
x=seq(0, 5, length.out=101)
# cubic basis matrix
n=3
m=bsc(x, xk=c(rep(0, n+1), 1:4, rep(5, n+1)), n=n)
matplot(x, m, t="l")
stopifnot(all.equal.numeric(c(m), c(splines::bs(x, knots = 1:4, degree = n, intercept = TRUE))))
```

bsp

Calculate B-spline values from their coefficients qw and knots xk

Description

Calculate B-spline values from their coefficients qw and knots xk

Usage

```r
bsp(x, xk, qw, n = 3L)
```
Arguments

- **x**: Numeric vector, abscissa points at which B-splines should be calculated. They are supposed to be non-decreasing.
- **xk**: Numeric vector, knots of the B-splines. They are supposed to be non-decreasing.
- **qw**: Numeric vector or matrix, coefficients of B-splines. \( \text{NROW}(qw) \) must be equal to \( \text{length}(xk) - n - 1 \) where \( n \) is the next parameter.
- **n**: Integer scalar, polynomial order of B-splines, by default cubic splines are calculated.

Details

This function does nothing else than calculate a dot-product between a B-spline basis matrix calculated by `bsc()` and coefficients `qw`. If `qw` is a matrix, each column corresponds to a separate set of coefficients. For `x` values falling outside of `xk` range, the B-splines values are set to 0. To get a function calculating spline values at arbitrary points from `xk` and `qw`, cf. `par2bsp()`.

Value

Numeric matrix (column number depends on `qw` dimensions), B-spline values on `x`.

See Also

`bsc`, `par2bsp`

Description

Build and use B-splines for interpolation and regression. In case of regression, equality constraints as well as monotonicity requirement can be imposed. Moreover, knot positions (not only spline coefficients) can be part of optimized parameters too. User is provided with functions calculating spline values at arbitrary points. This functions can be differentiated to obtain B-splines calculating derivatives at any point. B-splines of this package can simultaneously operate on a series of curves sharing the same set of knots. 'bspline' is written with concern about computing performance that’s why the basis calculation is implemented in C++. The rest is implemented in R but without notable impact on computing speed.

bspline functions

- `bsc`: basis matrix (implemented in C++)
- `bsp`: values of B-spline from its coefficients
- `dbsp`: derivative of B-spline
- `par2bsp`: build B-spline function from parameters
- `bsppar`: retrieve B-spline parameters from its function
• smbsp: build smoothing B-spline
• fitsmbsp: build smoothing B-spline with optimized knot positions
• diffn: finite differences

bsppar  

**Retrieve parameters of B-splines**

**Description**
Retrieve parameters of B-splines

**Usage**
bsppar(f)

**Arguments**
f Function, B-splines such that returned by par3bsp(), smbsp(), ...

**Value**
List having components: n - polynomial order, qw - coefficients, xk - knots

__dbsp__  

**Derivative of B-spline**

**Description**
Derivative of B-spline

**Usage**
dbsp(f, nderiv = 1L, same_xk = FALSE)

**Arguments**
f Function, B-spline such as returned by smbsp() or par2bsp()
nderiv Integer scalar >= 0, order of derivative to calculate (1 by default)
same_xk Logical scalar, if TRUE, indicates to calculate derivative on the same knot grid as original function. In this case, coefficient number will be incremented by 2. Otherwise, extreme knots are removed on each side of the grid and coefficient number is maintained (FALSE by default).

**Value**
Function calculating requested derivative
Examples

```r
x = seq(0., 1., length.out=11L)
y = sin(2*pi*x)
f = smbsp(x, y, nki=2L)
d_f = dbsp(f)
xf = seq(0., 1., length.out=101) # fine grid for plotting
plot(xf, d_f(xf)) # derivative estimated by B-splines
lines(xf, 2.*pi*cos(2*pi*xf), col="blue") # true derivative
xk = bsppar(d_f)$xk
points(xk, d_f(xk), pch="x", col="red") # knot positions
```

---

diffn

### Finite differences

**Description**

Calculate dy/dx where x, y are first and the rest of columns in the entry matrix 'm'

**Usage**

```r
diffn(m, ndiff = 1L)
```

**Arguments**

- `m`: 2- or more-column numeric matrix
- `ndiff`: Integer scalar, order of finite difference (1 by default)

**Value**

Numeric matrix, first column is midpoints of x, the second and following are dy/dx

---

**dmatrix**

### Differentiation matrix

**Description**

Calculate matrix for obtaining coefficients of first-derivative B-spline. They can be calculated as dqw=Md %*% qw. Here, dqw are coefficients of the first derivative, Md is the matrix returned by this function, and qw are the coefficients of differentiated B-spline.

**Usage**

```r
dmat(nqw = NULL, xk = NULL, n = NULL, f = NULL, same_xk = FALSE)
```
**ibsp**

**Arguments**

- **nqw**: Integer scalar, row number of qw matrix (i.e. degree of freedom of a B-spline)
- **xk**: Numeric vector, knot positions
- **n**: Integer scalar, B-spline polynomial order
- **f**: Function from which previous parameters can be retrieved. If both f and any of previous parameters are given then explicitly set parameters take precedence over those retrieved from f.
- **same_xk**: Logical scalar, the same meaning as in dbsp

**Value**

Numeric matrix of size nqw-1 x nqw

---

**ibsp**

*Indefinite integral of B-spline*

**Description**

Indefinite integral of B-spline

**Usage**

ibsp(f, const = 0, nint = 1L)

**Arguments**

- **f**: Function, B-spline such as returned by smbsp() or par2bsp()
- **const**: Numeric scalar or vector of length ncol(qw) where qw is weight matrix of f. Defines starting value of weights for indefinite integral (0 by default).
- **nint**: Integer scalar >= 0, defines how many times to take integral (1 by default)

**Details**

If f is B-spline, then following identity is held: Dbsp(ibsp(f)) is identical to f. Generally, it does not work in the other sens: ibsp(Dbsp(f)) is not f but not very far. If we can get an appropriate constant C=f(min(x)) then we can assert that ibsp(Dbsp(f), const=C) is the same as f.

**Value**

Function calculating requested integral
iknots

**iknots**  
*Estimate internal knot positions equalizing jumps in n-th derivative*

**Description**

Normalized total variation of n-th finite differences is calculated for each column in y then averaged. These averaged values are fitted by a linear spline to find knot positions that equalize the jumps of n-th derivative.

NB. This function is used internally in (fit)smbsp() and a priori has no interest to be called directly by user.

**Usage**

```r
iknots(x, y, nki = 1L, n = 3L)
```

**Arguments**

- `x`  
  Numeric vector

- `y`  
  Numeric vector or matrix

- `nki`  
  Integer scalar, number of internal knots to estimate (1 by default)

- `n`  
  Integer scalar, polynomial order of B-spline (3 by default)

**Value**

Numeric vector, estimated knot positions

---

ipk

**ipk**  
*Intervals of points in knot intervals*

**Description**

Find first and last+1 indexes iip s.t. x[iip] belongs to interval starting at xk[iik]

**Usage**

```r
ipk(x, xk)
```

**Arguments**

- `x`  
  Numeric vector, abscissa points (must be non decreasing)

- `xk`  
  Numeric vector, knots (must be non decreasing)

**Value**

Integer matrix of size `(2 \times \text{length}(xk)-1)`. Indexes are 0-based
**JACW**  
*Knot Jacobian of B-spline with weights*

**Description**
Knot Jacobian of B-spline with weights

**Usage**
```
jacw(jac, qws)
```

**Arguments**
- `jac`: Numeric array, such as returned by `bsc(..., cjac=TRUE)`
- `qws`: Numeric matrix, each column is a set of weights forming a B-spline. If `qws` is a vector, it is coerced to 1-column matrix.

**Value**
Numeric array of size `nx x ncol(qw) x nk`, where `nx=dim(jac)[1]` and `nk` is the number of knots `dim(jac)[3]+n+1` (n being polynomial order).

---

**PAR2BSP**  
*Convert parameters to B-spline function*

**Description**
Convert parameters to B-spline function

**Usage**
```
par2bsp(n, qw, xk, covqw = NULL, sdy = NULL, sdqw = NULL)
```

**Arguments**
- `n`: Integer scalar, polynomial order of B-splines
- `qw`: Numeric vector or matrix, coefficients of B-splines, one set per column in case of matrix
- `xk`: Numeric vector, knots
- `covqw`: Numeric Matrix, covariance matrix of `qw` (can be estimated in `smbsp`).
- `sdy`: Numeric vector, SD of each y column (can be estimated in `smbsp`).
- `sdqw`: Numeric Matrix, SD of `qw` thus having the same dimension as `qw` (can be estimated in `smbsp`).
**parr**

**Value**

Function, calculating B-splines at arbitrary points and having interface \( f(x, \text{select}) \) where \( x \) is a vector of abscissa points. Parameter \( \text{select} \) is passed to \( qw[, \text{select}, \text{drop}=\text{FALSE}] \) and can be missing. This function will return a matrix of size \( \text{length}(x) \times ncol(qw) \) if \( \text{select} \) is missing. Elsewhere, a number of column will depend on \( \text{select} \) parameter. Column names in the result matrix will be inherited from \( qw \).

**Description**

Polynomial formulation of B-spline

**Usage**

\[
parr(xk, n = 3L)
\]

**Arguments**

- \( xk \) Numeric vector, knots
- \( n \) Integer scalar, polynomial order (3 by default)

**Value**

Numeric 3D array, the first index runs through \( n+1 \) polynomial coefficients; the second – through \( n+1 \) supporting intervals; and the last one through \( nk-n-1 \) B-splines (here \( nk=\text{length}(xk) \)). Knot interval of length 0 will have corresponding coefficients set to 0.

**smbsp**

**Smoothing B-spline of order \( n \geq 0 \)**

**Description**

Optimize smoothing B-spline coefficients (smbsp) and knot positions (fitsmbsp) such that residual squared sum is minimized for all \( y \) columns.
Usage

smbsp(
  x,
  y,
  n = 3L,
  xki = NULL,
  nki = 1L,
  lieq = NULL,
  monotone = 0,
  positive = 0,
  mat = NULL,
  estSD = FALSE,
  tol = 1e-10
)

fitsmbsp(
  x,
  y,
  n = 3L,
  xki = NULL,
  nki = 1L,
  lieq = NULL,
  monotone = 0,
  positive = 0,
  control = list(),
  estSD = FALSE,
  tol = 1e-10
)

Arguments

x  Numeric vector, abscissa points
y  Numeric vector or matrix or data.frame, ordinate values to be smoothed (one set per column in case of matrix or data.frame)
n  Integer scalar, polynomial order of B-splines (3 by default)
xki  Numeric vector, strictly internal B-spline knots, i.e. lying strictly inside of x bounds. If NULL (by default), they are estimated with the help of iknots(). This vector is used as initial approximation during optimization process. Must be non decreasing if not NULL.
nki  Integer scalar, internal knot number (1 by default). When nki==0, it corresponds to polynomial regression. If xki is not NULL, this parameter is ignored.
lieq  List, equality constraints to respect by the smoothing spline, one list item per y column. By default (NULL), no constraint is imposed. Constraints are given as a 2-column matrix (xe, ye) where for each xe, an ye value is imposed. If a list item is NULL, no constraint is imposed on corresponding y column.
monotone  Numeric scalar or vector, if monotone > 0, resulting B-spline weights must be increasing; if monotone < 0, B-spline weights must be decreasing; if monotone
== 0 (default), no constraint on monotonicity is imposed. If 'monotone' is a vector it must be of length ncol(y), in which case each component indicates the constraint for corresponding column of y.

**positive**

Numeric scalar, if positive > 0, resulting B-spline weights must be >= 0; if positive < 0, B-spline weights must be decreasing; if positive == 0 (default), no constraint on positivity is imposed. If 'positive' is a vector it must be of length ncol(y), in which case each component indicates the constraint for corresponding column of y.

**mat**

Numeric matrix of basis vectors, if NULL it is recalculated by bsc(). If provided, it is the responsibility of the user to ensure that this matrix be adequate to xki vector.

**estSD**

Logical scalar, if TRUE, indicates to calculate: SD of each y column, covariance matrix and SD of spline coefficients. All these values can be retrieved with bsppar() call (FALSE by default). These estimations are made under assumption that all y points have uncorrelated noise. Optional constraints are not taken into account of SD.

**tol**

Numerical scalar, relative tolerance for small singular values that should be considered as 0 if s[i] <= tol*s[1]. This parameter is ignored if estSD=FALSE (1.e-10 by default).

**control**

List, passed through to nlxic() call

**Details**

If constraints are set, we use nlxic::lsie_ln() to solve a least squares problem with equality constraints in least norm sens for each y column. Otherwise, nlxic::ls_ln_svd() is used for the whole y matrix. The solution of least squares problem is a vector of B-splines coefficients qw, one vector per y column. These vectors are used to define B-spline function which is returned as the result.

NB. When nki >= length(x)-n-1 (be it from direct setting or calculated from length(xki)), it corresponds to spline interpolation, i.e. the resulting spline will pass exactly by (x,y) points (well, up to numerical precision).

Border and external knots are fixed, only strictly internal knots can move during optimization. The optimization process is constrained to respect a minimal distance between knots as well as to bound them to x range. This is done to avoid knots getting unsorted during iterations and/or going outside of a meaningful range.

**Value**

Function, smoothing B-splines respecting optional constraints (generated by par2bsp()).

**See Also**

bsppar for retrieving parameters of B-spline functions; par2bsp for generating B-spline function; iknots for estimation of knot positions
Examples

```r
x = seq(0, 1, length.out=11)
y = sin(pi*x)+rnorm(x, sd=0.1)
# constraint B-spline to be 0 at the interval ends
fsm = smbsp(x, y, nki=1, lieq=list(rbind(c(0, 0), c(1, 0))))
# check parameters of found B-splines
bsppar(fsm)
plot(x, y) # original "measurements"
# fine grained x
xfine = seq(0, 1, length.out=101)
lines(xfine, fsm(xfine)) # fitted B-splines
lines(xfine, sin(pi*xfine), col="blue") # original function
# visualize knot positions
xk = bsppar(fsm)$xk
points(xk, fsm(xk), pch="x", col="red")
# fit broken line with linear B-splines
x1 = seq(0, 1, length.out=11)
x2 = seq(1, 3, length.out=21)
x3 = seq(3, 4, length.out=11)
y1 = x1+rnorm(x1, sd=0.1)
y2 = -2+3*x2+rnorm(x2, sd=0.1)
y3 = 4+x3+rnorm(x3, sd=0.1)
x = c(x1, x2, x3)
y = c(y1, y2, y3)
plot(x, y)
f = fitsmbsp(x, y, n=1, nki=2)
lines(x, f(x))
```
Index

bcurve, 2
bsc, 3
bsp, 4
bspline, 5
bsppar, 6
dbsp, 6, 8
diffn, 7
dmat, 7
fitsmbsp(smbsp), 11
ibsp, 8
iknots, 9
ipk, 9
jacw, 10
par2bsp, 10
parr, 11
smbsp, 10, 11