Package ‘funcharts’

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Description

This data set has been included from the R package FRegSigCom. The original .RData file is available at https://github.com/cran/FRegSigCom/blob/master/data/air.RData.

Data collected hourly in 355 days (days with missing values removed) in a significantly polluted area within an Italian city.

Usage

data("air")

Format

A list of 7 matrices with 355 rows and 24 columns:

- **NO2** Hourly observation of concentration level of NO2 in 355 days
- **CO** Hourly observation of concentration level of CO in 355 days
- **NMHC** Hourly observation of concentration level of NMHC in 355 days
- **NOx** Hourly observation of concentration level of NOx in 355 days
- **C6H6** Hourly observation of concentration level of C6H6 in 355 days
- **temperature** Hourly observation of concentration level of temperature in 355 days
- **humidity** Hourly observation of concentration level of humidity in 355 days

Source

https://archive.ics.uci.edu/ml/datasets/Air+quality

References


**cbind_mfd**

*Bind variables of two Multivariate Functional Data Objects*

**Description**

Bind variables of two Multivariate Functional Data Objects

**Usage**

```r
cbind_mfd(mfdobj1, mfdobj2)
```

**Arguments**

- `mfdobj1`: An object of class mfd, with the same number of replications of mfdobj2 and different variable names with respect to mfdobj2.
- `mfdobj2`: An object of class mfd, with the same number of replications of mfdobj1, and different variable names with respect to mfdobj1.

**Value**

An object of class mfd, whose replications are the same of mfdobj1 and mfdobj2 and whose functional variables are the union of the functional variables in mfdobj1 and mfdobj2.

**Examples**

```r
library(funcharts)
mfdobj1 <- data_sim_mfd(nvar = 3, seed = 1)
mfdobj2 <- data_sim_mfd(nvar = 2, seed = 2)
dimnames(mfdobj2$coefs)[[3]] <- mfdobj2$fdnames[[3]] <- c("var10", "var11")

plot_mfd(mfdobj1)
plot_mfd(mfdobj2)
mfdobj_cbind <- cbind_mfd(mfdobj1, mfdobj2)
plot_mfd(mfdobj_cbind)
```

---

**control_charts_pca**

*T^2 and SPE control charts for multivariate functional data*

**Description**

This function builds a data frame needed to plot the Hotelling’s T^2 and squared prediction error (SPE) control charts based on multivariate functional principal component analysis (MFPCA) performed on multivariate functional data, proposed in Capezza et al. (2020) together with the scalar control chart and used also to build the functional regression control chart proposed in Centofanti et al. (2020) (this function is used by `regr_cc_fof`). The training data have already been used to fit the model. A tuning data set can be provided that is used to estimate the control chart limits. A phase II data set contains the observations to be monitored with the built control charts.
Usage

control_charts_pca(
  pca,
  components,
  tuning_data = NULL,
  newdata,
  alpha = list(T2 = 0.025, spe = 0.025),
  limits = "standard",
  seed = 0,
  nfold = 5,
  ncores = 1
)

Arguments

pca An object of class pca_mfd obtained by doing MFPCA on the training set of multivariate functional data.

components A vector of integers with the components over which to project the multivariate functional data.

tuning_data An object of class mfd containing the tuning set of the multivariate functional data, used to estimate the T^2 and SPE control chart limits. If NULL, the training data, i.e. the data used to fit the MFPCA model, are also used as the tuning data set, i.e. tuning_data=pca$data. Default is NULL.

newdata An object of class mfd containing the phase II set of the multivariate functional data to be monitored.

alpha A named list with two elements, named T2 and spe, respectively, each containing the desired Type I error probability of the corresponding control chart. Note that at the moment you have to take into account manually the family-wise error rate and adjust the two values accordingly. See Capezza et al. (2020) and Centofanti et al. (2020) for additional details. Default value is list(T2 = 0.025, spe = 0.025).

limits A character value. If "standard", it estimates the control limits on the tuning data set. If "cv", the function calculates the control limits only on the training data using cross-validation using calculate_cv_limits. Default is "standard".

seed If limits="cv", since the split in the k groups is random, you can fix a seed to ensure reproducibility. Otherwise, this argument is ignored.

nfold If limits="cv", this gives the number of groups k used for k-fold cross-validation. If it is equal to the number of observations in the training data set, then we have leave-one-out cross-validation. Otherwise, this argument is ignored.

ncores If limits="cv", if you want perform the analysis in the k groups in parallel, give the number of cores/threads. Otherwise, this argument is ignored.

Value

A data.frame with as many rows as the number of multivariate functional observations in the phase II data set and the following columns:
* one id column identifying the multivariate functional observation in the phase II data set,
* one $T^2$ column containing the Hotelling $T^2$ statistic calculated for all observations,
* one column per each functional variable, containing its contribution to the $T^2$ statistic,
* one spe column containing the SPE statistic calculated for all observations,
* one column per each functional variable, containing its contribution to the SPE statistic,
* $T^2_{\text{lim}}$ gives the upper control limit of the Hotelling’s $T^2$ control chart,
* one contribution$_{T^2_{\text{lim}}}$ column per each functional variable giving the limits of the contribution of that variable to the Hotelling’s $T^2$ statistic,
* $\text{spe}_{\text{lim}}$ gives the upper control limit of the SPE control chart
* one contribution$_{\text{spe}_{\text{lim}}}$ column per each functional variable giving the limits of the contribution of that variable to the SPE statistic.

References


library(funcharts) data("air") air <- lapply(air, function(x) x[1:220, , drop = FALSE]) fun_covariates <- c("CO", "temperature") mfdobj_x <- get_mfd_list(air[fun_covariates], n_basis = 15, lambda = 1e-2) y <- rowMeans(air$NO2) y1 <- y[1:100] y_tuning <- y[101:200] y2 <- y[201:220] mfdobj_x1 <- mfdobj_x[1:100] mfdobj_x_tuning <- mfdobj_x[101:200] mfdobj_x2 <- mfdobj_x[201:220] pca <- pca_mfd(mfdobj_x1) components <- 1:which(cumsum(pca$varprop) >= .90)[1] cclist <- control_charts_pca(pca = pca, components = components, tuning_data = mfdobj_x_tuning, newdata = mfdobj_x2) plot_control_charts(cclist)

See Also

regr_cc_fof

control_charts_pca_mfd_real_time

Real-time unsupervised multivariate functional control charts

Description

This function produces a list of data frames, each of them is produced by control_charts_pca and is needed to plot control charts for monitoring multivariate functional covariates each evolving up to an intermediate domain point.
Usage

control_charts_pca_mfd_real_time(
  pca_list,
  components,
  mfdobj_x_test,      
  mfdobj_x_tuning = NULL,
  alpha = list(T2 = 0.0125, spe = 0.0125),
  limits = "standard",
  seed = 0,
  nfold = NULL,       
  ncores = 1
)

Arguments

pca_list A list of lists produced by pca_mfd_real_time, containing a list of multivariate functional principal component analysis models estimated on functional data each evolving up to an intermediate domain point.

components See pca_mfd.

mfdobj_x_test A list created using get_mfd_df_real_time or get_mfd_list_real_time, denoting a list of functional data objects in the phase II monitoring data set, each evolving up to an intermediate domain point, with observations of the multivariate functional data. The length of this list and pca_list must be equal, and their elements in the same position in the list must correspond to the same intermediate domain point.

mfdobj_x_tuning A list created using get_mfd_df_real_time or get_mfd_list_real_time, denoting a list of functional data objects in the tuning data set (used to estimate control chart limits), each evolving up to an intermediate domain point, with observations of the multivariate functional data. The length of this list and pca_list must be equal, and their elements in the same position in the list must correspond to the same intermediate domain point. If NULL, the training data, i.e. the functional data in pca_list, are also used as the tuning data set. Default is NULL.

alpha See control_charts_pca.

limits See control_charts_pca.

seed See control_charts_pca.

nfold See control_charts_pca.

ncores If you want parallelization, give the number of cores/threads to be used when creating objects separately for different instants.

Value

A list of data.frames each produced by control_charts_pca, corresponding to a given instant.
**See Also**

`pca_mfd_real_time`, `control_charts_pca`

**Examples**

```r
library(funcharts)
data("air")
air1 <- lapply(air, function(x) x[1:8, , drop = FALSE])
air2 <- lapply(air, function(x) x[9:10, , drop = FALSE])
mfdobj_x1_list <- get_mfd_list_real_time(air1[c("CO", "temperature")],
    n_basis = 15,
    lambda = 1e-2,
    k_seq = c(0.5, 1))
mfdobj_x2_list <- get_mfd_list_real_time(air2[c("CO", "temperature")],
    n_basis = 15,
    lambda = 1e-2,
    k_seq = c(0.5, 1))
pca_list <- pca_mfd_real_time(mfdobj_x1_list)
cclist <- control_charts_pca_mfd_real_time(
    pca_list = pca_list,
    components = 1:3,
    mfdobj_x_test = mfdobj_x2_list)
plot_control_charts_real_time(cclist, 1)
```

---

**Description**

This function builds a data frame needed to plot control charts for monitoring a multivariate functional covariates based on multivariate functional principal component analysis (MFPCA) and a related scalar response variable using the scalar-on-function regression control chart, as proposed in Capezza et al. (2020).

In particular, this function provides:

* the Hotelling’s T^2 control chart,
* the squared prediction error (SPE) control chart,
* the scalar regression control chart.

This function calls `control_charts_pca` for the control charts on the multivariate functional covariates and `regr_cc_sof` for the scalar regression control chart.

The training data have already been used to fit the model. A tuning data set can be provided that is used to estimate the control chart limits. A phase II data set contains the observations to be monitored with the built control charts.
**Usage**

```r
control_charts_sof_pc(
  mod,
  y_test,
  mfdobj_x_test,
  mfdobj_x_tuning = NULL,
  alpha = list(T2 = 0.0125, spe = 0.0125, y = 0.025),
  limits = "standard",
  seed = 0,
  nfold = NULL,
  ncores = 1
)
```

**Arguments**

- **mod**: A list obtained as output from `sof_pc`, i.e. a fitted scalar-on-function linear regression model.
- **y_test**: A numeric vector containing the observations of the scalar response variable in the phase II data set.
- **mfdobj_x_test**: An object of class `mfd` containing the phase II data set of the functional covariates observations.
- **mfdobj_x_tuning**: An object of class `mfd` containing the tuning set of the multivariate functional data, used to estimate the T^2 and SPE control chart limits. If NULL, the training data, i.e. the data used to fit the MFPCA model, are also used as the tuning data set, i.e. tuning_data=pca$data. Default is NULL.
- **alpha**: A named list with three elements, named `T2`, `spe`, and `y`, respectively, each containing the desired Type I error probability of the corresponding control chart (T2 corresponds to the T^2 control chart, spe corresponds to the SPE control chart, y corresponds to the scalar regression control chart). Note that at the moment you have to take into account manually the family-wise error rate and adjust the two values accordingly. See Capezza et al. (2020) for additional details. Default value is `list(T2 = 0.0125, spe = 0.0125, y = 0.025)`.
- **limits**: A character value. If "standard", it estimates the control limits on the tuning data set. If "cv", the function calculates the control limits only on the training data using cross-validation using `calculate_cv_limits`. Default is "standard".
- **seed**: If limits="cv", since the split in the k groups is random, you can fix a seed to ensure reproducibility. Otherwise, this argument is ignored.
- **nfold**: If limits="cv", this gives the number of groups k used for k-fold cross-validation. If it is equal to the number of observations in the training data set, then we have leave-one-out cross-validation. Otherwise, this argument is ignored.
- **ncores**: If limits="cv", if you want perform the analysis in the k groups in parallel, give the number of cores/threads. Otherwise, this argument is ignored.
Value

A data.frame with as many rows as the number of multivariate functional observations in the phase II data set and the following columns:

* one id column identifying the multivariate functional observation in the phase II data set,
* one T2 column containing the Hotelling T^2 statistic calculated for all observations,
* one column per each functional variable, containing its contribution to the T^2 statistic,
* one spe column containing the SPE statistic calculated for all observations,
* one column per each functional variable, containing its contribution to the SPE statistic,
* T2_lim gives the upper control limit of the Hotelling’s T^2 control chart,
* one contribution_T2_*_lim column per each functional variable giving the limits of the contribution of that variable to the Hotelling’s T^2 statistic,
* spe_lim gives the upper control limit of the SPE control chart
* one contribution_spe_*_lim column per each functional variable giving the limits of the contribution of that variable to the SPE statistic.
* y_hat: the predictions of the response variable corresponding to mfdobj_x_new,
* y: the same as the argument y_new given as input to this function,
* lwr: lower limit of the 1-alpha prediction interval on the response,
* pred_err: prediction error calculated as y-y_hat,
* pred_err_sup: upper limit of the 1-alpha prediction interval on the prediction error,
* pred_err_inf: lower limit of the 1-alpha prediction interval on the prediction error.

See Also

control_charts_pca, regr_cc_sof

Examples

library(funcharts)
data("air")
air <- lapply(air, function(x) x[201:300, , drop = FALSE])
fun_covariates <- c("CO", "temperature")
mfdobj_x <- get_mfd_list(air[fun_covariates],
n_basis = 15,
lambda = 1e-2)
y <- rowMeans(air$NO2)
y1 <- y[1:60]
y2 <- y[91:100]
mfdobj_x1 <- mfdobj_x[1:60]
mfdobj_x_tuning <- mfdobj_x[61:90]
mfdobj_x2 <- mfdobj_x[91:100]
mod <- sof_pc(y1, mfdobj_x1)
cclist <- control_charts_sof_pc(mod = mod,
  y_test = y2,
  mfdobj_x_test = mfdobj_x2,
  mfdobj_x_tuning = mfdobj_x_tuning)
control_charts_sof_pc_real_time

plot_control_charts(cclist)

control_charts_sof_pc_real_time

Real-time scalar-on-function regression control charts

Description

This function produces a list of data frames, each of them is produced by control_charts_sof_pc and is needed to plot control charts for monitoring a scalar response variable and multivariate functional covariates each evolving up to an intermediate domain point.

Usage

ccontrol_charts_sof_pc_real_time(
  mod_list,
  y_test,
  mfdobj_x_test,
  mfdobj_x_tuning = NULL,
  alpha = list(T2 = 0.0125, spe = 0.0125, y = 0.025),
  limits = "standard",
  seed = 0,
  nfold = NULL,
  ncores = 1
)

Arguments

mod_list A list of lists produced by sof_pc_real_time, containing a list of scalar-on-function linear regression models estimated on functional data each evolving up to an intermediate domain point.

y_test A numeric vector containing the observations of the scalar response variable in the phase II monitoring data set.

mfdobj_x_test A list created using get_mfd_df_real_time or get_mfd_list_real_time, denoting a list of functional data objects in the phase II monitoring data set, each evolving up to an intermediate domain point, with observations of the multivariate functional covariates. The length of this list and mod_list must be equal, and their elements in the same position in the list must correspond to the same intermediate domain point.

mfdobj_x_tuning A list created using get_mfd_df_real_time or get_mfd_list_real_time, denoting a list of functional data objects in the tuning data set (used to estimate control chart limits), each evolving up to an intermediate domain point, with observations of the multivariate functional covariates. The length of this list and mod_list must be equal, and their elements in the same position in the list must
correspond to the same intermediate domain point. If NULL, the training data, i.e. the functional covariates in \texttt{mod_list}, are also used as the tuning data set. Default is NULL.

\begin{itemize}
\item \textbf{alpha} See \texttt{control_charts_sof_pc}.
\item \textbf{limits} See \texttt{control_charts_sof_pc}.
\item \textbf{seed} See \texttt{control_charts_sof_pc}.
\item \textbf{nfold} See \texttt{control_charts_sof_pc}.
\item \textbf{ncores} If you want parallelization, give the number of cores/threads to be used when creating objects separately for different instants.
\end{itemize}

\textbf{Value}

A list of \texttt{data.frame}s each produced by \texttt{control_charts_sof_pc}, corresponding to a given instant.

\textbf{See Also}

\texttt{sof_pc_real_time, control_charts_sof_pc}

\textbf{Examples}

\begin{verbatim}
library(funcharts)
data("air")
air1 <- lapply(air, function(x) x[1:8, , drop = FALSE])
air2 <- lapply(air, function(x) x[9:10, , drop = FALSE])
mfdobj_x1_list <- get_mfd_list_real_time(air1[c("CO", "temperature")],
n_basis = 15,
lambda = 1e-2,
k_seq = c(0.5, 1))
mfdobj_x2_list <- get_mfd_list_real_time(air2[c("CO", "temperature")],
n_basis = 15,
lambda = 1e-2,
k_seq = c(0.5, 1))
y1 <- rowMeans(air1$NO2)
y2 <- rowMeans(air2$NO2)
mod_list <- sof_pc_real_time(y1, mfdobj_x1_list)
cclist <- control_charts_sof_pc_real_time(
  mod_list = mod_list,
  y_test = y2,
  mfdobj_x_test = mfdobj_x2_list)
plot_control_charts_real_time(cclist, 1)
\end{verbatim}
Let's start by discussing the `cont_plot` function. It's important to note that this function is designed to produce a contribution plot from functional control charts for a given observation of a phase II data set, using ggplot.

**Usage**

```r
cont_plot(cclist, id_num, which_plot = c("T2", "spe"), print_id = FALSE)
```

**Arguments**

- `cclist`: A data.frame produced by `control_charts_pca`, `control_charts_sof_pc`, `regr_cc_fof`, or `regr_cc_sof`.
- `id_num`: An index number giving the observation in the phase II data set to be plotted, i.e., 1 for the first observation, 2 for the second, and so on.
- `which_plot`: A character vector. Each value indicates which contribution you want to plot: "T2" indicates contribution to the Hotelling's $T^2$ statistic, and "spe" indicates contribution to the squared prediction error statistic.
- `print_id`: A logical value. If TRUE, it prints also the id of the observation in the title of the ggplot. Default is FALSE.

**Value**

A ggplot containing the contributions of functional variables to the monitoring statistics. Each plot is a bar plot, with bars corresponding to contribution values and horizontal black segments denoting corresponding (empirical) upper limits. Bars are coloured by red if contributions exceed their limit.

**Examples**

```r
library(funcharts)
data("air")
air <- lapply(air, function(x) x[201:300, , drop = FALSE])
fun_covariates <- c("CO", "temperature")
mfdobj_x <- get_mfd_list(air[fun_covariates],
n_basis = 15,
lambda = 1e-2)
y <- rowMeans(air$NO2)
y1 <- y[1:60]
y2 <- y[91:100]
mfdobj_x1 <- mfdobj_x[1:60]
mfdobj_x_tuning <- mfdobj_x[61:90]
mfdobj_x2 <- mfdobj_x[91:100]
mod <- sof_pc(y1, mfdobj_x1)
cclist <- control_charts_sof_pc(mod = mod,
```

The `cont_plot` function is a powerful tool for visualizing contributions to monitoring statistics, providing a clear and intuitive way to understand how different variables contribute to these statistics.
data_sim_mfd  
*Simulate multivariate functional data*

**Description**

Simulate random coefficients and create a multivariate functional data object of class ‘mfd’.

**Usage**

```r
data_sim_mfd(nobs = 5, nbasis = 4, nvar = 2, seed = 0)
```

**Arguments**

- `nobs` Number of functional observations to be simulated.
- `nbasis` Number of basis functions.
- `nvar` Number of functional covariates.
- `seed` Set seed for reproducibility.

**Value**

A simulated object of class ‘mfd’.

**Examples**

```r
library(funcharts)
data_sim_mfd()
```

fof_pc  
*Function-on-function linear regression based on principal components*

**Description**

Function-on-function linear regression based on principal components. This function performs multivariate functional principal component analysis (MFPCA) to extract multivariate functional principal components from the multivariate functional covariates as well as from the functional response, then it builds a linear regression model of the response scores on the covariate scores. Both functional covariates and response are standardized before the regression. See Centofanti et al. (2020) for additional details.
Usage

fof_pc(
    mfdobj_y,
    mfdobj_x,
    tot_variance_explained_x = 0.95,
    tot_variance_explained_y = 0.95,
    tot_variance_explained_res = 0.95,
    components_x = NULL,
    components_y = NULL,
    type_residuals = "standard"
)

Arguments

mfdobj_y A multivariate functional data object of class mfd denoting the functional response variable. Although it is a multivariate functional data object, it must have only one functional variable.

mfdobj_x A multivariate functional data object of class mfd denoting the functional covariates.

tot_variance_explained_x The minimum fraction of variance that has to be explained by the multivariate functional principal components retained into the MFPCA model fitted on the functional covariates. Default is 0.95.

tot_variance_explained_y The minimum fraction of variance that has to be explained by the multivariate functional principal components retained into the MFPCA model fitted on the functional response. Default is 0.95.

tot_variance_explained_res The minimum fraction of variance that has to be explained by the multivariate functional principal components retained into the MFPCA model fitted on the functional residuals of the functional regression model. Default is 0.95.

components_x A vector of integers with the components over which to project the functional covariates. If NULL, the first components that explain a minimum fraction of variance equal to tot_variance_explained_x is selected. # If this is not NULL, the criteria to select components are ignored. Default is NULL.

components_y A vector of integers with the components over which to project the functional response. If NULL, the first components that explain a minimum fraction of variance equal to tot_variance_explained_y is selected. # If this is not NULL, the criteria to select components are ignored. Default is NULL.

type_residuals A character value that can be "standard" or "studentized". If "standard", the MFPCA on functional residuals calculated on the standardized covariates and response. If "studentized", the MFPCA on studentized version of the functional residuals calculated on the non-standardized covariates and response. See Centofanti et al. (2020) for additional details.
Value
A list containing the following arguments:
* `mod`: an object of class `lm` that is a linear regression model where the response variables are the MFPCA scores of the response variable and the covariates are the MFPCA scores of the functional covariates. `mod$coefficients` contains the matrix of coefficients of the functional regression basis functions,
* `beta_fd`: a `bi_fd` object containing the bivariate functional regression coefficients $\beta(s,t)$ estimated with the function-on-function linear regression model,
* `fitted.values`: a multivariate functional data object of class `mfd` with the fitted values of the functional response observations based on the function-on-function linear regression model,
* `residuals_original_scale`: a multivariate functional data object of class `mfd` with the functional residuals of the function-on-function linear regression model on the original scale, i.e. they are the difference between `mfdobj_y` and `fitted.values`,
* `residuals`: a multivariate functional data object of class `mfd` with the functional residuals of the function-on-function linear regression model, standardized or studentized depending on the argument `type_residuals`,
* `type_residuals`: the same as the provided argument,
* `pca_x`: an object of class `pca_mfd` obtained by doing MFPCA on the functional covariates,
* `pca_y`: an object of class `pca_mfd` obtained by doing MFPCA on the functional response,
* `pca_res`: an object of class `pca_mfd` obtained by doing MFPCA on the functional residuals,
* `components_x`: a vector of integers with the components selected in the `pca_x` model,
* `components_y`: a vector of integers with the components selected in the `pca_y` model,
* `components_res`: a vector of integers with the components selected in the `pca_res` model,
* `y_standardized`: the standardized functional response obtained doing `scale_mfd(mfdobj_y)`.
* `tot_variance_explained_x`: the same as the provided argument
* `tot_variance_explained_y`: the same as the provided argument
* `tot_variance_explained_res`: the same as the provided argument
* `get_studentized_residuals`: a function that allows to calculate studentized residuals on new data, given the estimated function-on-function linear regression model.

References

Examples
library(funcharts)
data("air")
air <- lapply(air, function(x) x[1:10, , drop = FALSE])
fun_covariates <- c("CO", "temperature")
mfdobj <- get_mfd_list(air, lambda = 1e-2)
mfdobj_y <- mfdobj[, "NO2"]
fof_pc_real_time

```r
mfobj_x <- mfobj[, fun_covariates]
mod <- fof_pc(mfobj_y, mfobj_x)
```

---

**fof_pc_real_time**

Get a list of function-on-function linear regression models estimated on functional data each evolving up to an intermediate domain point.

---

**Description**

This function produces a list of objects, each of them contains the result of applying `fof_pc` to a functional response variable and multivariate functional covariates evolved up to an intermediate domain point.

**Usage**

```r
fof_pc_real_time(
  mfdobj_y_list,
  mfdobj_x_list,
  tot_variance_explained_x = 0.95,
  tot_variance_explained_y = 0.95,
  tot_variance_explained_res = 0.95,
  components_x = NULL,
  components_y = NULL,
  type_residuals = "standard",
  ncores = 1
)
```

**Arguments**

- `mfdobj_y_list` A list created using `get_mfd_df_real_time` or `get_mfd_list_real_time`, denoting a list of functional data objects, each evolving up to an intermediate domain point, with observations of the functional response variable.
- `mfdobj_x_list` A list created using `get_mfd_df_real_time` or `get_mfd_list_real_time`, denoting a list of functional data objects, each evolving up to an intermediate domain point, with observations of the multivariate functional covariates.
- `tot_variance_explained_x` See `fof_pc`.
- `tot_variance_explained_y` See `fof_pc`.
- `tot_variance_explained_res` See `fof_pc`.
- `components_x` See `fof_pc`.
- `components_y` See `fof_pc`.
- `type_residuals` See `fof_pc`.
- `ncores` If you want parallelization, give the number of cores/threads to be used when creating objects separately for different instants.
## Value

A list of lists each produced by `fof_pc`, corresponding to a given instant.

## See Also

`fof_pc`, `get_mfd_df_real_time`, `get_mfd_list_real_time`

## Examples

```r
library(funcharts)
data("air")
air <- lapply(air, function(x) x[1:10, , drop = FALSE])
mfdobj_y_list <- get_mfd_list_real_time(air["NO2"],
                                      n_basis = 15,
                                      lambda = 1e-2,
                                      k_seq = c(0.5, 0.75, 1))
mfdobj_x_list <- get_mfd_list_real_time(air[c("CO", "temperature")],
                                        n_basis = 15,
                                        lambda = 1e-2,
                                        k_seq = c(0.5, 0.75, 1))
mod_list <- fof_pc_real_time(mfdobj_y_list, mfdobj_x_list)
```

---

**Description**


## References


'geom_mfd' function creates a geom layer to plot a Multivariate Functional Data Object with ggplot.

**Description**

Creates a geom layer to plot a Multivariate Functional Data Object with ggplot.

**Usage**

```r
geom_mfd(
  mapping = NULL,
  data = NULL,
  mfdobj,
  stat = "identity",
  position = "identity",
  na.rm = TRUE,
  orientation = NA,
  show.legend = NA,
  inherit.aes = TRUE,
  type_mfd = "mfd",
  ...
)
```

**Arguments**

- **mapping**: Set of aesthetic mappings additional to x and y as passed to the function `ggplot2::geom_line`.
- **data**: A data frame providing columns to create additional aesthetic mappings. It must contain a column "id" with the replication values as in `mfdobj$fdnames[[2]]`. If it contains a column "var", this must contain the functional variables as in `mfdobj$fdnames[[3]]`.
- **mfdobj**: A multivariate functional data object of class mfd.
- **stat**: See `ggplot2::geom_line`.
- **position**: See `ggplot2::geom_line`.
- **na.rm**: See `ggplot2::geom_line`.
- **orientation**: See `ggplot2::geom_line`.
- **show.legend**: See `ggplot2::geom_line`.
- **inherit.aes**: See `ggplot2::geom_line`.
- **type_mfd**: A character value equal to "mfd" or "raw". If "mfd", the smoothed functional data are plotted, if "raw", the original discrete data are plotted.
- **...**: See `ggplot2::geom_line`.

**Value**

A geom_line layer to be added to `ggplot2::ggplot()` in order to plot mfdobj.
Examples

```r
library(funcharts)
mfdobj <- data_sim_mfd()
ids <- mfdobj$fdnames[[2]]
df <- data.frame(id = ids, first_two_obs = ids %in% c("rep1", "rep2"))
ggplot() +
  geom_mfd(mapping = aes(colour = first_two_obs),
            data = df,
            mfdobj = mfdobj)
```

get_mfd_array

Get Multivariate Functional Data from a three-dimensional array

Description

Get Multivariate Functional Data from a three-dimensional array

Usage

```r
get_mfd_array(
  data_array,  # A three-dimensional array. The first dimension corresponds to argument values, the second to replications, and the third to variables within replications.
  grid = NULL,  # See get_mfd_list.
  n_basis = 30,  # See get_mfd_list.
  lambda = NULL,  # See get_mfd_list.
  lambda_grid = 10^seq(-10, 1, length.out = 10),  # See get_mfd_list.
  ncores = 1  # See get_mfd_list.
)
```

Arguments

- `data_array`
- `grid`
- `n_basis`
- `lambda`
- `lambda_grid`
- `ncores`

Value

An object of class `mfd`. See also `?mfd` for additional details on the multivariate functional data class.

See Also

- `get_mfd_list`
- `get_mfd_df`
get_mfd_array_real_time

Examples

library(funcharts)
data("CanadianWeather")
mfdobj <- get_mfd_array(CanadianWeather$dailyAv[, 1:10, ],
  lambda = 1e-5)
plot_mfd(mfdobj)

get_mfd_array_real_time

Get a list of functional data objects each evolving up to an intermediate domain point.

Description

This function produces a list functional data objects, each evolving up to an intermediate domain point, that can be used to estimate models that allow real-time predictions of incomplete functions, from the current functional domain up to the end of the observation, and to build control charts for real-time monitoring.

It calls the function get_mfd_array for each domain point.

Usage

get_mfd_array_real_time(
  data_array,
  grid = NULL,
  n_basis = 30,
  lambda = NULL,
  lambda_grid = 10^seq(-10, 1, length.out = 10),
  k_seq = seq(from = 0.25, to = 1, length.out = 10),
  ncores = 1
)

Arguments

data_array See get_mfd_array.
grid See get_mfd_array.
n_basis See get_mfd_array.
lambda See get_mfd_array.
lambda_grid See get_mfd_array.
k_seq A vector of values between 0 and 1, containing the domain points over which functional data are to be evaluated in real time. If the domain is the interval (a,b), for each instant k in the sequence, functions are evaluated in (a,k(b-a)).
ncores If you want parallelization, give the number of cores/threads to be used when creating mfd objects separately for different instants.
A list of `mfd` objects as produced by `get_mfd_array`.

See Also

`get_mfd_array`

Examples

```r
library(funcharts)
data("CanadianWeather")
fdobj <- get_mfd_array_real_time(CanadianWeather$dailyAv[, 1:5, 1:2],
  lambda = 1e-2)
```

---

**get_mfd_df**

Get Multivariate Functional Data from a data frame

Description

Get Multivariate Functional Data from a data frame

Usage

```r
get_mfd_df(
  dt,
  domain,
  arg,
  id,
  variables,
  n_basis = 30,
  lambda = NULL,
  lambda_grid = 10^seq(-10, 1, length.out = 10),
  ncores = 1
)
```

Arguments

- `dt` A `data.frame` containing the discrete data. For each functional variable, a single column, whose name is provided in the argument `variables`, contains discrete values of that variable for all functional observation. The column indicated by the argument `id` denotes which is the functional observation in each row. The column indicated by the argument `arg` gives the argument value at which the discrete values of the functional variables are observed for each row.

- `domain` A numeric vector of length 2 defining the interval over which the functional data object can be evaluated.
get_mfd_df

A character variable, which is the name of the column of the data frame `dt` giving the argument values at which the functional variables are evaluated for each row.

`id`

A character variable indicating which is the functional observation in each row.

`variables`

A vector of characters of the column names of the data frame `dt` indicating the functional variables.

`n_basis`

An integer variable specifying the number of basis functions; default value is 30. See details on basis functions.

`lambda`

A non-negative real number. If you want to use a single specified smoothing parameter for all functional data objects in the dataset, this argument is passed to the function `fda::fdPar`. Default value is `NULL`, in this case the smoothing parameter is chosen by minimizing the generalized cross-validation (GCV) criterion over the grid of values given by the argument. See details on how smoothing parameters work.

`lambda_grid`

A vector of non-negative real numbers. If `lambda` is provided as a single number, this argument is ignored. If `lambda` is `NULL`, then this provides the grid of values over which the optimal smoothing parameter is searched. Default value is $10^\text{seq}(-10,1,l=20)$.

`ncores`

If you want parallelization, give the number of cores/threads to be used when doing GCV separately on all observations.

Details

Basis functions are created with `fda::create.bspline.basis(domain,n_basis)`, i.e. B-spline basis functions of order 4 with equally spaced knots are used to create `mfd` objects.

The smoothing penalty `lambda` is provided as `fda::fdPar(bs,2,lambda)`, where `bs` is the basis object and 2 indicates that the integrated squared second derivative is penalized.

Rather than having a data frame with long format, i.e. with all functional observations in a single column for each functional variable, if all functional observations are observed on a common equally spaced grid, discrete data may be available in matrix form for each functional variable. In this case, see `get_mfd_list`.

Value

An object of class `mfd`. See also `?mfd` for additional details on the multivariate functional data class.

See Also

`get_mfd_list`

Examples

```r
library(funcharts)
x <- seq(1, 10, length = 25)
y11 <- cos(x)
y21 <- cos(2 * x)
```
```r
y12 <- sin(x)
y22 <- sin(2 * x)
df <- data.frame(id = factor(rep(1:2, each = length(x))),
                 x = rep(x, times = 2),
                 y1 = c(y11, y21),
                 y2 = c(y12, y22))

mfdobj <- get_mfd_df(dt = df,
                      domain = c(1, 10),
                      arg = "x",
                      id = "id",
                      variables = c("y1", "y2"),
                      lambda = 1e-5)
```

---

**get_mfd_df_real_time**  
*Get a list of functional data objects each evolving up to an intermediate domain point.*

---

**Description**

This function produces a list functional data objects, each evolving up to an intermediate domain point, that can be used to estimate models that allow real-time predictions of incomplete functions, from the current functional domain up to the end of the observation, and to build control charts for real-time monitoring.

It calls the function `get_mfd_df` for each domain point.

**Usage**

```r
get_mfd_df_real_time(
  dt,
  domain,
  arg,
  id,
  variables,
  n_basis = 30,
  lambda = NULL,
  lambda_grid = 10^seq(-10, 1, length.out = 10),
  k_seq = seq(from = 0.25, to = 1, length.out = 10),
  ncores = 1
)
```

**Arguments**

- `dt`  
  See `get_mfd_df`.
- `domain`  
  See `get_mfd_df`.
- `arg`  
  See `get_mfd_df`.
get_mfd_fd

id
variables
n_basis
lambda
lambda_grid
k_seq
ncores

A vector of values between 0 and 1, containing the domain points over which functional data are to be evaluated in real time. If the domain is the interval (a,b), for each instant k in the sequence, functions are evaluated in (a,k(b-a)).

If you want parallelization, give the number of cores/threads to be used when creating mfd objects separately for different instants.

Value

A list of mfd objects as produced by get_mfd_df, corresponding to a given instant.

See Also

get_mfd_df

Examples

library(funcharts)

x <- seq(1, 10, length = 25)
y11 <- cos(x)
y21 <- cos(2 * x)
y12 <- sin(x)
y22 <- sin(2 * x)
df <- data.frame(id = factor(rep(1:2, each = length(x))),
                 x = rep(x, times = 2),
                 y1 = c(y11, y21),
                 y2 = c(y12, y22))

mfdobj_list <- get_mfd_df_real_time(dt = df,
                                      domain = c(1, 10),
                                      arg = "x",
                                      id = "id",
                                      variables = c("y1", "y2"),
                                      lambda = 1e-2)

get_mfd_fd

Convert a fd object into a Multivariate Functional Data object.

Description

Convert a fd object into a Multivariate Functional Data object.
Usage

get_mfd_fd(fdobj)

Arguments

fdobj An object of class fd.

Value

An object of class mfd. See also ?mfd for additional details on the multivariate functional data class.

See Also

mfd

Examples

library(funcharts)
fdobj <- fd()
mfdobj <- get_mfd_fd(fdobj)
plot_mfd(mfdobj)

Description

Get Multivariate Functional Data from a list of matrices

Usage

get_mfd_list(
  data_list,
  grid = NULL,
  n_basis = 30,
  lambda = NULL,
  lambda_grid = 10^seq(-10, 1, length.out = 10),
  ncores = 1
)

Arguments

data_list A named list of matrices. Names of the elements in the list denote the functional variable names. Each matrix in the list corresponds to a functional variable. All matrices must have the same dimension, where the number of rows corresponds to replications, while the number of columns corresponds to the argument values at which functions are evaluated.
grid  A numeric vector, containing the argument values at which functions are evaluated. Its length must be equal to the number of columns in each matrix in data_list. Default is NULL, in this case a vector equally spaced numbers between 0 and 1 is created, with as many numbers as the number of columns in each matrix in data_list.

n_basis  An integer variable specifying the number of basis functions; default value is 30. See details on basis functions.

lambda  A non-negative real number. If you want to use a single specified smoothing parameter for all functional data objects in the dataset, this argument is passed to the function fda::fdPar. Default value is NULL, in this case the smoothing parameter is chosen by minimizing the generalized cross-validation (GCV) criterion over the grid of values given by the argument. See details on how smoothing parameters work.

lambda_grid  A vector of non-negative real numbers. If lambda is provided as a single number, this argument is ignored. If lambda is NULL, then this provides the grid of values over which the optimal smoothing parameter is searched. Default value is $10^{\text{seq}(-10, 1, l=20)}$.

ncores  If you want parallelization, give the number of cores/threads to be used when doing GCV separately on all observations.

Details

Basis functions are created with fda::create.bspline.basis(domain, n_basis), i.e. B-spline basis functions of order 4 with equally spaced knots are used to create mfd objects.

The smoothing penalty lambda is provided as fda::fdPar(bs, 2, lambda), where bs is the basis object and 2 indicates that the integrated squared second derivative is penalized.

Rather than having a list of matrices, you may have a data frame with long format, i.e. with all functional observations in a single column for each functional variable. In this case, see get_mfd_df.

Value

An object of class mfd. See also mfd for additional details on the multivariate functional data class.

See Also

mfd, get_mfd_list, get_mfd_array

Examples

library(funcharts)
data("air")
# Only take first 5 multivariate functional observations
# and only two variables from air
air_small <- lapply(air[c("NO2", "CO")], function(x) x[1:5, ])
mfdobj <- get_mfd_list(data_list = air_small)
get_mfd_list_real_time

Get a list of functional data objects each evolving up to an intermediate domain point.

Description

This function produces a list functional data objects, each evolving up to an intermediate domain point, that can be used to estimate models that allow real-time predictions of incomplete functions, from the current functional domain up to the end of the observation, and to build control charts for real-time monitoring.

It calls the function `get_mfd_list` for each domain point.

Usage

```r
get_mfd_list_real_time(
  data_list,
  grid = NULL,
  n_basis = 30,
  lambda = NULL,
  lambda_grid = 10^seq(-10, 1, length.out = 10),
  k_seq = seq(from = 0.25, to = 1, length.out = 10),
  ncores = 1
)
```

Arguments

- `data_list`: See `get_mfd_list`.
- `grid`: See `get_mfd_list`.
- `n_basis`: See `get_mfd_list`.
- `lambda`: See `get_mfd_list`.
- `lambda_grid`: See `get_mfd_list_df`.
- `k_seq`: A vector of values between 0 and 1, containing the domain points over which functional data are to be evaluated in real time. If the domain is the interval (a,b), for each instant k in the sequence, functions are evaluated in (a,k(b-a)).
- `ncores`: If you want parallelization, give the number of cores/threads to be used when creating mfd objects separately for different instants.

Value

A list of mfd objects as produced by `get_mfd_list`.

See Also

`get_mfd_list`
Examples

```r
library(funcharts)
data("air")
# Only take first 5 multivariate functional observations from air
air_small <- lapply(air, function(x) x[1:5, ])
# Consider only 3 domain points: 0.5, 0.75, 1
mfdobj <- get_mfd_list_real_time(data_list = air_small,
                                  lambda = 1e-2,
                                  k_seq = c(0.5, 0.75, 1))
```

---

get_ooc  
*Get out of control observations from control charts*

Description

Get out of control observations from control charts

Usage

```r
get_ooc(cclist)
```

Arguments

- `cclist`: A data.frame produced by `control_charts_pca`, `control_charts_sof_pc`, `regr_cc_fof`, or `regr_cc_sof`.

Value

A data.frame with the same number of rows as cclist, and the same number of columns apart from the columns indicating control chart limits. Each value is TRUE if the corresponding observation is in control and FALSE otherwise.

Examples

```r
library(funcharts)
data("air")
air <- lapply(air, function(x) x[201:300, , drop = FALSE])
fun_covariates <- c("CO", "temperature")
mfdobj_x <- get_mfd_list(air[fun_covariates],
n_basis = 15,
lambda = 1e-2)
y <- rowMeans(air$NO2)
y1 <- y[1:60]
y2 <- y[91:100]
mfdobj_x1 <- mfdobj_x[1:60]
mfdobj_x_tuning <- mfdobj_x[61:90]
mfdobj_x2 <- mfdobj_x[91:100]
mod <- sof_pc(y1, mfdobj_x1)
```
get_sof_pc_outliers <- control_charts_sof_pc(mod = mod, 
  y_test = y2, 
  mfdobj_x_test = mfdobj_x2, 
  mfdobj_x_tuning = mfdobj_x_tuning)
get_ooc(cclist)

get_sof_pc_outliers  Get possible outliers of a training data set of a scalar-on-function regression model.

Description
Get possible outliers of a training data set of a scalar-on-function regression model. It sets the training data set also as tuning data set for the calculation of control chart limits, and as phase II data set to compare monitoring statistics against the limits and identify possible outliers. This is only an empirical approach. It is advised to use methods appropriately designed for phase I monitoring to identify outliers.

Usage
get_sof_pc_outliers(y, mfdobj)

Arguments
y  A numeric vector containing the observations of the scalar response variable.
mfdobj A multivariate functional data object of class mfd denoting the functional covariates.

Value
A character vector with the ids of functional observations signaled as possibly anomalous.

Examples
library(funcharts)
data("air")
air <- lapply(air, function(x) x[1:10, , drop = FALSE])
fun_covariates <- c("CO", "temperature")
mfdobj_x <- get_mfd_list(air[fun_covariates], lambda = 1e-2)
y <- rowMeans(air$NO2)
get_sof_pc_outliers(y, mfdobj_x)
**inprod_mfd**

*Inner products of functional data contained in mfd objects.*

**Description**

Inner products of functional data contained in mfd objects.

**Usage**

```r
inprod_mfd(mfdobj1, mfdobj2 = NULL)
```

**Arguments**

- `mfdobj1` A multivariate functional data object of class mfd.
- `mfdobj2` A multivariate functional data object of class mfd. It must have the same functional variables as `mfdobj1`. If NULL, it is equal to `mfdobj1`.

**Details**

Note that $L^2$ inner products are not calculated for couples of functional data from different functional variables. This function is needed to calculate the inner product in the product Hilbert space in the case of multivariate functional data, which for each observation is the sum of the $L^2$ inner products obtained for each functional variable.

**Value**

A three-dimensional array of $L^2$ inner products. The first dimension is the number of functions in argument `mfdobj1`, the second dimension is the same thing for argument `mfdobj2`, the third dimension is the number of functional variables. If you sum values over the third dimension, you get a matrix of inner products in the product Hilbert space of multivariate functional data.

**Examples**

```r
library(funcharts)
mfdobj1 <- data_sim_mfd(seed = 123)
mfdobj2 <- data_sim_mfd(seed = 987)
inprod_mfd(mfdobj1)
inprod_mfd(mfdobj1, mfdobj2)
```
is.mfd

Confirm Object has Class mfd

Description

Check that an argument is a multivariate functional data object of class mfd.

Usage

is.mfd(mfdobj)

Arguments

mfdobj An object to be checked.

Value

a logical value: TRUE if the class is correct, FALSE otherwise.

mfd

Define a Multivariate Functional Data Object

Description

This is the constructor function for objects of the mfd class. It is a wrapper to fda::fd, but it forces the coef argument to be a three-dimensional array of coefficients even if the functional data is univariate. Moreover, it allows to include the original raw data from which you get the smooth functional data.

Usage

mfd(coef, basisobj, fdnames = NULL, raw = NULL, id_var = NULL)

Arguments

coef A three-dimensional array of coefficients:
* the first dimension corresponds to basis functions.
* the second dimension corresponds to the number of multivariate functional observations.
* the third dimension corresponds to variables.

basisobj A functional basis object defining the basis, as provided to fda::fd, but there is no default.
`mfd` 33

fdnames A list of length 3, each member being a string vector containing labels for the levels of the corresponding dimension of the discrete data. The first dimension is for a single character indicating the argument values, i.e. the variable on the functional domain. The second is for replications, i.e. it denotes the functional observations. The third is for functional variables’ names.

raw A data frame containing the original discrete data. Default is NULL, however, if provided, it must contain:
a column (indicated by the `id_var` argument) denoting the functional observations, which must correspond to values in `fdnames[[2]]`, a column named as `fdnames[[1]]`, returning the argument values of each function as many columns as the functional variables, named as in `fdnames[[3]]`, containing the discrete functional values for each variable.

id_var A single character value indicating the column in the `raw` argument containing the functional observations (as in `fdnames[[2]]`), default is NULL.

Details

To check that an object is of this class, use function `is.mfd`.

Value

A multivariate functional data object (i.e., having class `mfd`), which is a list with components named `coefs`, `basis`, and `fdnames`, as for class `fd`, with possibly in addition the components `raw` and `id_var`.

References


Examples

```r
library(funcharts)
set.seed(0)
nobs <- 5
nbasis <- 4
nvar <- 2
coeff <- array(rnorm(nobs * nbasis * nvar), dim = c(nbasis, nobs, nvar))
bs <- create.bspline.basis(rangeval = c(0, 1), nbasis = nbasis)
mfdobj <- mfd(coef = coeff, basisobj = bs)
plot_mfd(mfdobj)
```
norm.mfd

Norm of Multivariate Functional Data

Description
Norm of multivariate functional data contained in a mfd object.

Usage
norm.mfd(mfdobj)

Arguments
mfdobj A multivariate functional data object of class mfd.

Value
A vector of length equal to the number of replications in mfdobj, containing the norm of each multivariate functional observation in the product Hilbert space, i.e. the sum of $L^2$ norms for each functional variable.

Examples
library(funcharts)
mfdobj <- data_sim_mfd()
norm.mfd(mfdobj)

pca_mfd

Multivariate functional principal components analysis

Description
Multivariate functional principal components analysis (MFPCA) performed on an object of class mfd. It is a wrapper to fda::pca.fd, providing some additional arguments.

Usage
pca_mfd(mfdobj, scale = TRUE, nharm = 20)

Arguments
mfdobj A multivariate functional data object of class mfd.
scale If TRUE, it scales data before doing MFPCA using scale_mfd. Default is TRUE.
nharm Number of multivariate functional principal components to be calculated. Default is 20.
Value

Modified pca.fd object, with multivariate functional principal component scores summed over variables (fda::pca.fd returns an array of scores when providing a multivariate functional data object). Moreover, the multivariate functional principal components given in harmonics are converted to the mfd class.

See Also
scale_mfd

Examples

library(funcharts)
mfdobj <- data_sim_mfd()
pca_obj <- pca_mfd(mfdobj)
plot_pca_mfd(pca_obj)

pca_mfd_real_time
Get a list of multivariate functional principal component analysis models estimated on functional data each evolving up to an intermediate domain point.

Description

This function produces a list of objects, each of them contains the result of applying pca.mfd to a multivariate functional data object evolved up to an intermediate domain point.

Usage

pca_mfd_real_time(mfdobj_list, scale = TRUE, nharm = 20, ncores = 1)

Arguments

mfdobj_list A list created using get_mfd_df_real_time or get_mfd_list_real_time, denoting a list of functional data objects, each evolving up to an intermediate domain point, with observations of the multivariate functional data.

scale See pca.mfd.

nharm See pca.mfd.

ncores If you want parallelization, give the number of cores/threads to be used when creating objects separately for different instants.

Value

A list of lists each produced by pca.mfd, corresponding to a given instant.
See Also

pca_mfd

Examples

library(funcharts)
data("air")
air <- lapply(air, function(x) x[1:10, , drop = FALSE])
mfdobj_list <- get_mfd_list_real_time(air[c("CO", "temperature")],
n_basis = 15,
lambda = 1e-2,
k_seq = seq(0.25, 1, length = 5))
mod_list <- pca_mfd_real_time(mfdobj_list)

plot_bifd

Plot a Bivariate Functional Data Object.

Description

Plot an object of class bifd using ggplot2 and geom_tile. The object must contain only one single functional replication.

Usage

plot_bifd(bifd_obj)

Arguments

bifd_obj A bivariate functional data object of class bifd, containing one single replication.

Value

A ggplot with a geom_tile layer providing a plot of the bivariate functional data object as a heat map.

Examples

library(funcharts)
mfdobj <- data_sim_mfd(nobs = 1)
tp <- tensor_product_mfd(mfdobj)
plot_bifd(tp)
Description

Plot bootstrapped estimates of the scalar-on-function regression coefficient for empirical uncertainty quantification. For each iteration, a data set is sampled with replacement from the training data used to fit the model, and the regression coefficient is estimated.

Usage

plot_bootstrap_sof_pc(mod, nboot = 25, ncores = 1)

Arguments

mod A list obtained as output from sof_pc, i.e. a fitted scalar-on-function linear regression model.
nboot Number of bootstrap replicates
ncores If you want estimate the bootstrap replicates in parallel, give the number of cores/threads.

Value

A ggplot showing several bootstrap replicates of the multivariate functional coefficients estimated fitting the scalar-on-function linear model. Gray lines indicate the different bootstrap estimates, the black line indicate the estimate on the entire dataset.

Examples

library(funcharts)
data("air")
air <- lapply(air, function(x) x[1:10, , drop = FALSE])
fun_covariates <- c("CO", "temperature")
mdfobj_x <- get_mfd_list(air[fun_covariates], lambda = 1e-2)
y <- rowMeans(air$NO2)
mod <- sof_pc(y, mdfobj_x)
plot_bootstrap_sof_pc(mod, nboot = 5)
plot_control_charts  Plot control charts

Description

This function takes as input a data frame produced with functions such as `control_charts_pca` and `control_charts_sof_pc` and produces a ggplot with the desired control charts, i.e. it plots a point for each observation in the phase II data set against the corresponding control limits.

Usage

plot_control_charts(cclist)

Arguments

cclist  A data.frame produced by `control_charts_pca`, `control_charts_sof_pc`, `regr_cc_fof`, or `regr_cc_sof`.

Details

Out-of-control points are signaled by colouring them in red.

Value

A ggplot with the functional control charts.

Examples

```r
library(funcharts)
data("air")
air <- lapply(air, function(x) x[1:100, , drop = FALSE])
fun_covariates <- c("CO", "temperature")
mfdobj_x <- get_mfd_list(air[fun_covariates],
n_basis = 15,
lambda = 1e-2)
mfdobj_y <- get_mfd_list(air["NO2"],
n_basis = 15,
lambda = 1e-2)
mfdobj_y1 <- mfdobj_y[1:60]
mfdobj_y_tuning <- mfdobj_y[61:90]
mfdobj_y2 <- mfdobj_y[91:100]
mfdobj_x1 <- mfdobj_x[1:60]
mfdobj_x_tuning <- mfdobj_x[61:90]
mfdobj_x2 <- mfdobj_x[91:100]
mod_fof <- fof_pc(mfdobj_y1, mfdobj_x1)
cclist <- regr_cc_fof(mod_fof,
mfdobj_y_new = mfdobj_y2,
mfdobj_x_new = mfdobj_x2,
mfdobj_y_tuning = NULL,
mfdobj_x_tuning = NULL)
```
Plot real-time control charts

Description
This function produces a ggplot with the desired real-time control charts. It takes as input a list of
data frames, produced with functions such as `regr_cc_fof_real_time` and `control_charts_sof_pc_real_time`,
and the id of the observations for which real-time control charts are desired to be plotted. For each
control chart, the solid line corresponds to the profile of the monitoring statistic and it is compared
against control limits plotted as dashed lines. If a line is outside its limits it is coloured in red.

Usage

```r
plot_control_charts_real_time(cclist, id_num)
```

Arguments

- `cclist` A list of data frames, produced with functions such as `regr_cc_fof_real_time` and `control_charts_sof_pc_real_time`.
- `id_num` An index number giving the observation in the phase II data set to be plotted,
i.e. 1 for the first observation, 2 for the second, and so on.

Details

If the line, representing the profile of the monitoring statistic over the functional domain, is out-of-
control, then it is coloured in red.

Value

A ggplot with the real-time functional control charts.

See Also

`regr_cc_fof_real_time`, `control_charts_sof_pc_real_time`

Examples

```r
library(funcharts)
data("air")
air1 <- lapply(air, function(x) x[1:8, , drop = FALSE])
air2 <- lapply(air, function(x) x[9:10, , drop = FALSE])
mfdobj_x1_list <- get_mfd_list_real_time(air1[c("CO", "temperature")],
n_basis = 15,
lambda = 1e-2,
mfdobj_x_tuning = NULL)
plot_control_charts(cclist)
```
```r
k_seq = c(0.5, 1))
mfdobj_x2_list <- get_mfd_list_real_time(air2[c("CO", "temperature")],
  n_basis = 15,
  lambda = 1e-2,
  k_seq = c(0.5, 1))
y1 <- rowMeans(air1$NO2)
y2 <- rowMeans(air2$NO2)
mod_list <- sof_pc_real_time(y1, mfdobj_x1_list)
cclist <- control_charts_sof_pc_real_time(
  mod_list = mod_list,
  y_test = y2,
  mfdobj_x_test = mfdobj_x2_list)
plot_control_charts_real_time(cclist, 1)
```

---

**plot_mfd**

Plot a Multivariate Functional Data Object.

### Description
Plot an object of class `mfd` using `ggplot2`.

### Usage
```r
plot_mfd(mfdobj)
```

### Arguments
- `mfdobj`: A multivariate functional data object of class `mfd`.

### Value
an object of class `ggplot`, created using `ggplot()` + `geom_mfd(mfdobj = mfdobj)`.

### See Also
- `geom_mfd`

### Examples
```r
library(funcharts)
mfdobj <- data_sim_mfd()
plot_mfd(mfdobj)
```
**plot_mon**  
*Plot multivariate functional object over the training data set*

**Description**

This function plots selected functions in a phase II monitoring data set against the corresponding training data set to be compared.

**Usage**

```r
plot_mon(cclist, fd_train, fd_test, print_id = FALSE)
```

**Arguments**

- `cclist`: A data.frame produced by `control_charts_pca`, `control_charts_sof_pc`, `regr_cc_fof`, or `regr_cc_sof`.
- `fd_train`: An object of class `mfd` containing the training data set of the functional variables. They are plotted in gray in the background.
- `fd_test`: An object of class `mfd` containing the phase II data set of the functional variables to be monitored. They are coloured in black or red on the foreground.
- `print_id`: A logical value, if TRUE, it prints also the id of the observation in the title of the ggplot.

**Value**

A ggplot of the multivariate functional data. In particular, the multivariate functional data given in `fd_train` are plotted on the background in gray, while the multivariate functional data given in `fd_test` are plotted on the foreground, the colour of each curve is black or red depending on if that curve was signal as anomalous by at least a contribution plot.

**Examples**

```r
code
```
**Description**

Plot the harmonics of a `pca_mfd` object

**Usage**

```r
plot_pca_mfd(pca, harm = 0, scaled = FALSE)
```

**Arguments**

- **pca**: A fitted multivariate functional principal component analysis (MFPCA) object of class `pca_mfd`.
- **harm**: A vector of integers with the harmonics to plot. If 0, all harmonics are plotted. Default is 0.
- **scaled**: If TRUE, eigenfunctions are multiplied by the square root of the corresponding eigenvalues, if FALSE the are not scaled and the all have unit norm. Default is FALSE

**Value**

A ggplot of the harmonics/multivariate functional principal components contained in the object `pca`.

**Examples**

```r
library(funcharts)
mfdobj <- data_sim_mfd()
pca_obj <- pca_mfd(mfdobj)
plot_pca_mfd(pca_obj)
```
**predict_fof_pc**

**Use a function-on-function linear regression model for prediction**

**Description**

Predict new observations of the functional response variable and calculate the corresponding prediction error (and their standardized or studentized version) given new observations of functional covariates and a fitted function-on-function linear regression model.

**Usage**

```r
predict_fof_pc(object, mfdobj_y_new, mfdobj_x_new)
```

**Arguments**

- `object`: A list obtained as output from `fof_pc`, i.e. a fitted function-on-function linear regression model.
- `mfdobj_y_new`: An object of class `mfd` containing new observations of the functional response.
- `mfdobj_x_new`: An object of class `mfd` containing new observations of the functional covariates.

**Value**

A list of `mfd` objects. It contains:

- `pred_error`: the prediction error of the standardized functional response variable,
- `pred_error_original_scale`: the prediction error of the functional response variable on the original scale,
- `y_hat_new`: the prediction of the functional response observations on the original scale,
- `y_z_new`: the standardized version of the functional response observations provided in `mfdobj_y_new`,
- `y_hat_z_new`: the prediction of the functional response observations on the standardized/studentized scale.

**References**

predict_sof_pc

Use a scalar-on-function linear regression model for prediction

Description

Predict new observations of the scalar response variable and calculate the corresponding prediction error, with prediction interval limits, given new observations of functional covariates and a fitted scalar-on-function linear regression model.

Usage

predict_sof_pc(object, newdata = NULL, alpha = 0.05)

Arguments

- **object**: A list obtained as output from sof_pc, i.e. a fitted scalar-on-function linear regression model.
- **newdata**: An object of class mfd containing new observations of the functional covariates. If NULL, it is set as the functional covariates data used for model fitting.
- **alpha**: A numeric value indicating the Type I error for the regression control chart and such that this function returns the 1-alpha prediction interval on the response. Default is 0.05.

Value

A data.frame with as many rows as the number of functional replications in newdata, with the following columns:

- *fit*: the predictions of the response variable corresponding to new_data,
- *lwr*: lower limit of the 1-alpha prediction interval on the response,
- *upr*: upper limit of the 1-alpha prediction interval on the response.

Examples

```r
library(funcharts)
data("air")
air <- lapply(air, function(x) x[1:10, , drop = FALSE])
fun_covariates <- c("CO", "temperature")
mfdobj_x <- get_mfd_list(air[fun_covariates], lambda = 1e-2)
y <- rowMeans(air$NO2)
mod <- sof_pc(y, mfdobj_x)
predict_sof_pc(mod)
```
**rbind_mfd**  
*Bind replications of two Multivariate Functional Data Objects*

**Description**

Bind replications of two Multivariate Functional Data Objects

**Usage**

```r
rbind_mfd(mfdobj1, mfdobj2)
```

**Arguments**

- `mfdobj1`: An object of class mfd, with the same variables of `mfdobj2` and different replication names with respect to `mfdobj2`.
- `mfdobj2`: An object of class mfd, with the same variables of `mfdobj1`, and different replication names with respect to `mfdobj1`.

**Value**

An object of class mfd, whose variables are the same of `mfdobj1` and `mfdobj2` and whose replications are the union of the replications in `mfdobj1` and `mfdobj2`.

**Examples**

```r
library(funcharts)
mfdobj1 <- data_sim_mfd(nvar = 3, seed = 1, nobs = 4)
mfdobj2 <- data_sim_mfd(nvar = 3, seed = 2, nobs = 5)
dimnames(mfdobj2$coefs)[[2]] <-
mfdobj2$fdnames[[2]] <-
c("rep11", "rep12", "rep13", "rep14", "rep15")
mfdobj_rbind <- rbind_mfd(mfdobj1, mfdobj2)
plot_mfd(mfdobj_rbind)
```

---

**regr_cc_fof**  
*Functional Regression Control Chart*

**Description**

It builds a data frame needed to plot the Functional Regression Control Chart introduced in Centoffanti et al. (2020), based on a fitted function-on-function linear regression model. The training data have already been used to fit the model. A tuning data set can be provided that is used to estimate the control chart limits. A phase II data set contains the observations to be monitored with the built control charts.
Usage

regr_cc_fof(
  object,
  mfdobj_y_new,
  mfdobj_x_new,
  mfdobj_y_tuning = NULL,
  mfdobj_x_tuning = NULL,
  alpha = list(T2 = 0.025, spe = 0.025)
)

Arguments

object A list obtained as output from fof_pc, i.e. a fitted function-on-function linear regression model.
mfdobj_y_new An object of class mfd containing the phase II data set of the functional response observations to be monitored.
mfdobj_x_new An object of class mfd containing the phase II data set of the functional covariates observations to be monitored.
mfdobj_y_tuning An object of class mfd containing the tuning data set of the functional response observations, used to estimate the control chart limits. If NULL, the training data, i.e. the data used to fit the function-on-function linear regression model, are also used as the tuning data set, i.e. mfdobj_y_tuning=object$pca_y$data. Default is NULL.
mfdobj_x_tuning An object of class mfd containing the tuning data set of the functional covariates observations, used to estimate the control chart limits. If NULL, the training data, i.e. the data used to fit the function-on-function linear regression model, are also used as the tuning data set, i.e. mfdobj_x_tuning=object$pca_x$data. Default is NULL.
alpha A named list with two elements, named T2 and spe, respectively, each containing the desired Type I error probability of the corresponding control chart. Note that at the moment you have to take into account manually the family-wise error rate and adjust the two values accordingly. See Centofanti et al. (2020) for additional details. Default value is list(T2 = 0.025, spe = 0.025).

Value

A data.frame containing the output of the function control_charts_pca applied to the prediction errors.

References


See Also

casecontrol_pca
regr_cc_fof_real_time

Examples

```r
library(funcharts)
data("air")
air <- lapply(air, function(x) x[1:100, , drop = FALSE])
fun_covariates <- c("CO", "temperature")
mfdobj_x <- get_mfd_list(air[fun_covariates],
    n_basis = 15,
    lambda = 1e-2)
mfdobj_y <- get_mfd_list(air["NO2"],
    n_basis = 15,
    lambda = 1e-2)
mfdobj_y1 <- mfdobj_y[1:60]
mfdobj_y_tuning <- mfdobj_y[61:90]
mfdobj_y2 <- mfdobj_y[91:100]
mfdobj_x1 <- mfdobj_x[1:60]
mfdobj_x_tuning <- mfdobj_x[61:90]
mfdobj_x2 <- mfdobj_x[91:100]
mod_fof <- fof_pc(mfdobj_y1, mfdobj_x1)
cclist <- regr_cc_fof(mod_fof,
    mfdobj_y_new = mfdobj_y2,
    mfdobj_x_new = mfdobj_x2,
    mfdobj_y_tuning = NULL,
    mfdobj_x_tuning = NULL)
plot_control_charts(cclist)
```

---

**regr_cc_fof_real_time**  
Real-time functional regression control chart

**Description**

This function produces a list of data frames, each of them is produced by **regr_cc_fof** and is needed to plot control charts for monitoring a functional response variable and multivariate functional covariates each evolving up to an intermediate domain point.

**Usage**

```
regr_cc_fof_real_time(
    mod_list,
    mfdobj_y_new_list,
    mfdobj_x_new_list,
    mfdobj_y_tuning_list = NULL,
    mfdobj_x_tuning_list = NULL,
    alpha = list(T2 = 0.025, spe = 0.025),
    ncores = 1
)
```
Arguments

mod_list  A list of lists produced by `fof_pc_real_time`, containing a list of function-on-function linear regression models estimated on functional data each evolving up to an intermediate domain point.

mfdobj_y_new_list  A list created using `get_mfd_df_real_time` or `get_mfd_list_real_time`, denoting a list of functional data objects in the phase II monitoring data set, each evolving up to an intermediate domain point, with observations of the functional response variable. The length of this list and `mod_list` must be equal, and their elements in the same position in the list must correspond to the same intermediate domain point.

mfdobj_x_new_list  A list created using `get_mfd_df_real_time` or `get_mfd_list_real_time`, denoting a list of functional data objects in the phase II monitoring data set, each evolving up to an intermediate domain point, with observations of the multivariate functional covariates. The length of this list and `mod_list` must be equal, and their elements in the same position in the list must correspond to the same intermediate domain point.

mfdobj_y_tuning_list  A list created using `get_mfd_df_real_time` or `get_mfd_list_real_time`, denoting a list of functional data objects in the tuning data set (used to estimate control chart limits), each evolving up to an intermediate domain point, with observations of the functional response variable. The length of this list and `mod_list` must be equal, and their elements in the same position in the list must correspond to the same intermediate domain point. If NULL, the training data, i.e. the functional response in `mod_list`, is also used as the tuning data set. Default is NULL.

mfdobj_x_tuning_list  A list created using `get_mfd_df_real_time` or `get_mfd_list_real_time`, denoting a list of functional data objects in the tuning data set (used to estimate control chart limits), each evolving up to an intermediate domain point, with observations of the multivariate functional covariates. The length of this list and `mod_list` must be equal, and their elements in the same position in the list must correspond to the same intermediate domain point. If NULL, the training data, i.e. the functional covariates in `mod_list`, are also used as the tuning data set. Default is NULL.

alpha  See `regr_cc_fof`.

ncores  If you want parallelization, give the number of cores/threads to be used when creating objects separately for different instants.

Value

A list of `data.frame`s each produced by `regr_cc_fof`, corresponding to a given instant.

See Also

`fof_pc_real_time`, `regr_cc_fof`
Examples

```
library(funcharts)
data("air")
air1 <- lapply(air, function(x) x[1:8, , drop = FALSE])
air2 <- lapply(air, function(x) x[9:10, , drop = FALSE])
mfdobj_x1_list <- get_mfd_list_real_time(air1[c("CO", "temperature")],
    n_basis = 15,
    lambda = 1e-2,
    k_seq = c(0.5, 1))
mfdobj_x2_list <- get_mfd_list_real_time(air2[c("CO", "temperature")],
    n_basis = 15,
    lambda = 1e-2,
    k_seq = c(0.5, 1))
mfdobj_y1_list <- get_mfd_list_real_time(air1["NO2"],
    n_basis = 15,
    lambda = 1e-2,
    k_seq = c(0.5, 1))
mfdobj_y2_list <- get_mfd_list_real_time(air2["NO2"],
    n_basis = 15,
    lambda = 1e-2,
    k_seq = c(0.5, 1))
mod_list <- fof_pc_real_time(mfdobj_y1_list, mfdobj_x1_list)
cclist <- regr_cc_fof_real_time(
    mod_list = mod_list,
    mfdobj_y_new_list = mfdobj_y2_list,
    mfdobj_x_new_list = mfdobj_x2_list)
plot_control_charts_real_time(cclist, 1)
```

**Description**

This function builds a data frame needed to plot the scalar-on-function regression control chart, based on a fitted function-on-function linear regression model and proposed in Capezza et al. (2020) together with the Hotelling’s T² and squared prediction error control charts. The training data have already been used to fit the model. A tuning data set can be provided that is used to estimate the control chart limits. A phase II data set contains the observations to be monitored with the built control charts.

**Usage**

```
regr_cc_sof(object, y_new, mfdobj_x_new, alpha = 0.05)
```

**Arguments**

- **object** A list obtained as output from sof_pc, i.e. a fitted scalar-on-function linear regression model.
y_new A numeric vector containing the observations of the scalar response variable in the phase II data set.
mfdobj_x_new An object of class mfd containing the phase II data set of the functional covariates observations.
alpha A numeric value indicating the Type I error for the regression control chart and such that this function returns the 1-alpha prediction interval on the response. Default is 0.05.

Value
A data.frame with as many rows as the number of functional replications in mfdobj_x_new, with the following columns:
* y_hat: the predictions of the response variable corresponding to mfdobj_x_new,
* y: the same as the argument y_new given as input to this function,
* lwr: lower limit of the 1-alpha prediction interval on the response,
* pred_err: prediction error calculated as y-y_hat,
* pred_err_sup: upper limit of the 1-alpha prediction interval on the prediction error,
* pred_err_inf: lower limit of the 1-alpha prediction interval on the prediction error.

References

Examples
library(funcharts)
air <- lapply(air, function(x) x[1:100, , drop = FALSE])
fun_covariates <- c("CO", "temperature")
mfdobj_x <- get_mfd_list(air[fun_covariates],
  n_basis = 15,
  lambda = 1e-2)
y <- rowMeans(air$NO2)
y1 <- y[1:80]
y2 <- y[81:100]
mfdobj_x1 <- mfdobj_x[1:80]
mfdobj_x2 <- mfdobj_x[81:100]
mod <- sof_pc(y1, mfdobj_x1)
cclist <- regr_cc_sof(object = mod,
  y_new = y2,
  mfdobj_x_new = mfdobj_x2)
plot_control_charts(cclist)
scale_mfd

Standardize Multivariate Functional Data.

Description

Scale multivariate functional data contained in an object of class mfd by subtracting the mean function and dividing by the standard deviation function.

Usage

scale_mfd(mfdobj, center = TRUE, scale = TRUE)

Arguments

- **mfdobj**: A multivariate functional data object of class mfd.
- **center**: A logical value, or a fd object. When providing a logical value, if TRUE, mfdobj is centered, i.e. the functional mean function is calculated and subtracted from all observations in mfdobj, if FALSE, mfdobj is not centered. If center is a fd object, then this function is used as functional mean for centering.
- **scale**: A logical value, or a fd object. When providing a logical value, if TRUE, mfdobj is scaled after possible centering, i.e. the functional standard deviation is calculated from all functional observations in mfdobj and then the observations are divided by this calculated standard deviation, if FALSE, mfdobj is not scaled. If scale is a fd object, then this function is used as standard deviation function for scaling.

Details

This function has been written to work similarly as the function scale for matrices. When calculated, attributes center and scale are of class fd and have the same structure you get when you use fda::mean.fd and fda::sd.fd.

Value

A standardized object of class mfd, with two attributes, if calculated, center and scale, storing the mean and standard deviation functions used for standardization.

Examples

```r
library(funcharts)
mfdobj <- data_sim_mfd()
mfdobj_scaled <- scale_mfd(mfdobj)
```
Scalar-on-function linear regression based on principal components. This function performs multivariate functional principal component analysis (MFPCA) to extract multivariate functional principal components from the multivariate functional covariates, then it builds a linear regression model of a scalar response variable on the covariate scores. Functional covariates are standardized before the regression. See Capezza et al. (2020) for additional details.

Usage

sof.pc(
  y,
  mfdobj.x,
  tot.variance.explained = 0.9,
  selection = "variance",
  single.min.variance.explained = 0,
  components = NULL
)

Arguments

y A numeric vector containing the observations of the scalar response variable.

mfdobj.x A multivariate functional data object of class mfd denoting the functional covariates.

tot.variance.explained The minimum fraction of variance that has to be explained by the set of multivariate functional principal components retained into the MFPCA model fitted on the functional covariates. Default is 0.9.

selection A character value with one of three possible values:
if "variance", the first M multivariate functional principal components are retained into the MFPCA model such that together they explain a fraction of variance greater than tot.variance.explained,
if "PRESS", each j-th functional principal component is retained into the MFPCA model if, by adding it to the set of the first j-1 functional principal components, then the predicted residual error sum of squares (PRESS) statistic decreases, and at the same time the fraction of variance explained by that single component is greater than single.min.variance.explained. This criterion is used in Capezza et al. (2020).
if "gcv", the criterion is equal as in the previous "PRESS" case, but the "PRESS" statistic is substituted by the generalized cross-validation (GCV) score. Default value is "variance".
**single_min_variance_explained**

The minimum fraction of variance that has to be explained by each multivariate functional principal component into the MFPCA model fitted on the functional covariates such that it is retained into the MFPCA model. Default is 0.

**components**

A vector of integers with the components over which to project the functional covariates. If this is not NULL, the criteria to select components are ignored. If NULL, components are selected according to the criterion defined by *selection*. Default is NULL.

**Value**

a list containing the following arguments:

* `mod`: an object of class `lm` that is a linear regression model where the scalar response variable is `y` and the covariates are the MFPCA scores of the functional covariates, *`mod$coefficients`* contains the matrix of coefficients of the functional regression basis functions,

* `pca`: an object of class `pca_mfd` obtained by doing MFPCA on the functional covariates,

* `beta_fd`: an object of class `mfd` object containing the functional regression coefficient $\beta(t)$ estimated with the scalar-on-function linear regression model,

* `components`: a vector of integers with the components selected in the `pca` model,

* `selection`: the same as the provided argument

* `single_min_variance_explained`: the same as the provided argument

* `tot_variance_explained`: the same as the provided argument

* `gcv`: a vector whose j-th element is the GCV score obtained when retaining the first j components in the MFPCA model.

* `PRESS`: a vector whose j-th element is the PRESS statistic obtained when retaining the first j components in the MFPCA model.

**References**


**Examples**

```r
library(funcharts)
data("air")
air <- lapply(air, function(x) x[1:10, , drop = FALSE])
fun_covariates <- c("CO", "temperature")
mfdobj_x <- get_mfd_list(air[fun_covariates], lambda = 1e-2)
y <- rowMeans(air$NO2)
mod <- sof_pc(y, mfdobj_x)
```
**sof_pc_real_time**

Get a list of scalar-on-function linear regression models estimated on functional data each evolving up to an intermediate domain point.

**Description**

This function produces a list of objects, each of them contains the result of applying sof_pc to a scalar response variable and multivariate functional covariates evolved up to an intermediate domain point. See Capezza et al. (2020) for additional details on real-time monitoring.

**Usage**

```r
sof_pc_real_time(
  y,
  mfd_real_time_list,
  single_min_variance_explained = 0,
  tot_variance_explained = 0.9,
  selection = "PRESS",
  components = NULL,
  ncores = 1
)
```

**Arguments**

- `y` A numeric vector containing the observations of the scalar response variable.
- `mfd_real_time_list` A list created using `get_mfd_df_real_time` or `get_mfd_list_real_time`, denoting a list of functional data objects, each evolving up to an intermediate domain point, with observations of the multivariate functional covariates.
- `single_min_variance_explained` See `sof_pc`.
- `tot_variance_explained` See `sof_pc`.
- `selection` See `sof_pc`.
- `components` See `sof_pc`.
- `ncores` If you want parallelization, give the number of cores/threads to be used when creating objects separately for different instants.

**Value**

A list of lists each produced by `sof_pc`, corresponding to a given instant.

**References**

**tensor_product_mfd**

Tensor product of two Multivariate Functional Data objects

**Description**

This function returns the tensor product of two Multivariate Functional Data objects. Each object must contain only one replication.

**Usage**

```r
tensor_product_mfd(mfdobj1, mfdobj2 = NULL)
```

**Arguments**

- `mfdobj1`: A multivariate functional data object, of class `mfd`, having only one functional observation.
- `mfdobj2`: A multivariate functional data object, of class `mfd`, having only one functional observation. If NULL, it is set equal to `mfdobj1`. Default is NULL.

**Value**

An object of class `bifd`. If we denote with \(x(s) = (x_1(s), \ldots, x_p(s))\) the vector of \(p\) functions represented by `mfdobj1` and with \(y(t) = (y_1(t), \ldots, y_q(t))\) the vector of \(q\) functions represented by `mfdobj2`, the output is the vector of \(pq\) bivariate functions \(f(s,t) = (x_1(s)y_1(t), \ldots, x_1(s)y_q(t), \ldots, x_p(s)y_1(t), \ldots, x_p(s)y_q(t))\).

**Examples**

```r
library(funcharts)
data("air")
air <- lapply(air, function(x) x[1:10, , drop = FALSE])
mfdobj_list <- get_mfd_list_real_time(air[c("CO", "temperature")],
    n_basis = 15,
    lambda = 1e-2,
    k_seq = c(0.5, 0.75, 1))
y <- rowMeans(air$NO2)
mod_list <- sof_pc_real_time(y, mfdobj_list)
```
Examples

library(funcharts)
mfdobj1 <- data_sim_mfd(nobs = 1, nvar = 3)
mfdobj2 <- data_sim_mfd(nobs = 1, nvar = 2)
tensor_product_mfd(mfdobj1)
tensor_product_mfd(mfdobj1, mfdobj2)

which_ooc

Get the index of the out of control observations from control charts

Description

This function returns a list for each control chart and returns the id of all observations that are out of control in that control chart.

Usage

which_ooc(cclist)

Arguments

cclist A data.frame produced by control_charts_sof_pc.

Value

A list of as many data.frame objects as the control charts in cclist. Each data frame has two columns, the n contains an index number giving the observation in the phase II data set, i.e. 1 for the first observation, 2 for the second, and so on, while the id column contains the id of the observation, which can be general and depends on the specific data set.

Examples

library(funcharts)
data("air")
air <- lapply(air, function(x) x[201:300, , drop = FALSE])
fun_covariates <- c("CO", "temperature")
mfdobj_x <- get_mfd_list(air[fun_covariates],
    n_basis = 15,
    lambda = 1e-2)
y <- rowMeans(air$NO2)
y1 <- y[1:60]
y2 <- y[91:100]
mfdobj_x1 <- mfdobj_x[1:60]
mfdobj_x_tuning <- mfdobj_x[61:90]
mfdobj_x2 <- mfdobj_x[91:100]
mod <- sof_pc(y1, mfdobj_x1)
cclist <- control_charts_sof_pc(mod = mod,
    y_test = y2,
Description

Extract observations and/or variables from mfd objects.

Usage

```r
## S3 method for class 'mfd'
mfdobj[i = TRUE, j = TRUE]
```

Arguments

- `mfdobj`: An object of class mfd.
- `i`: Index specifying functional observations to extract or replace. They can be numeric, character, or logical vectors or empty (missing) or NULL. Numeric values are coerced to integer as by as.integer (and hence truncated towards zero). The can also be negative integers, indicating functional observations to leave out of the selection. Logical vectors indicate TRUE for the observations to select. Character vectors will be matched to the argument `fdnames[[2]]` of `mfdobj`, i.e. to functional observations’ names.
- `j`: Index specifying functional variables to extract or replace. They can be numeric, logical, or character vectors or empty (missing) or NULL. Numeric values are coerced to integer as by as.integer (and hence truncated towards zero). The can also be negative integers, indicating functional variables to leave out of the selection. Logical vectors indicate TRUE for the variables to select. Character vectors will be matched to the argument `fdnames[[3]]` of `mfdobj`, i.e. to functional variables’ names.

Details

This function adapts the `fda::"[.fd" function to be more robust and suitable for the mfd class. In fact, whatever the number of observations or variables you want to extract, it always returns a mfd object with a three-dimensional coef array. In other words, it behaves as you would always use the argument `drop=FALSE`. Moreover, you can extract observations and variables both by index numbers and by names, as you would normally do when using `"[` with standard vector/matrices.

Value

A mfd object with selected observations and variables.
Examples

library(funcharts)

# In the following, we extract the first one/two observations/variables
# to see the difference with `mfd`
mfobj <- data_sim_mfd()
fdobj <- fd(mfobj$coefs, mfobj$basis, mfobj$fdnames)

# The argument `coef` in `fd` objects is converted to a matrix when possible.
dim(fdobj[1, 1]$coef)
# Not clear what is the second dimension:
# the number of replications or the number of variables?
dim(fdobj[1, 1:2]$coef)
dim(fdobj[1:2, 1]$coef)

# The argument `coef` in `mfd` objects is always a three-dimensional array.
dim(mfobj[1, 1]$coef)
dim(mfobj[1, 1:2]$coef)
dim(mfobj[1:2, 1]$coef)

# Actually, `[.mfd` works as `[.fd` when passing also `drop = FALSE`
dim(fdobj[1, 1, drop = FALSE]$coef)
dim(fdobj[1, 1:2, drop = FALSE]$coef)
dim(fdobj[1:2, 1, drop = FALSE]$coef)
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