Package ‘kergp’

September 17, 2018

Type Package
Title Gaussian Process Laboratory
Version 0.4.0
Date 2018-09-17
Author Yves Deville, David Ginsbourger, Olivier Roustant. Contributors: Nicolas Durrande.
Maintainer Olivier Roustant <roustant@emse.fr>
Description Gaussian Process models with customised covariance kernels.
License GPL-3
Depends Rcpp (>= 0.10.5), methods, testthat, nloptr
Suggests DiceKriging, DiceDesign, lhs, inline, foreach, knitr, ggplot2, reshape2, corrplot
Imports MASS, numDeriv, stats4, doParallel, doFuture, utils
LinkingTo Rcpp
RoxygenNote 6.0.1
Collate 'CovFormulas.R' 'allGenerics.R' 'checkGrad.R' 'covComp.R'
  'covMan.R' 'covQual.R' 'q1CompSymm.R' 'q1Symm.R'
  'covQualNested.R' 'covRadial.R' 'covTS.R' 'covZZAll.R' 'gp.R'
  'kFuns.R' 'kernelNorm.R' 'kernels1d_Call.R' 'logLikFuns.R'
  'methodGLS.R' 'methodMLE.R' 'miscUtils.R' 'prinKrig.R'
  'q1Diag.R' 'simulPar.R' 'simulate_gp.R'

NeedsCompilation yes
Repository CRAN
Date/Publication 2018-09-17 14:00:03 UTC

R topics documented:

  kergp-package ....................................................... 3
  checkGrad ........................................................... 7
  checkPar ............................................................ 8
  checkX ............................................................... 9
<table>
<thead>
<tr>
<th>R topics documented:</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>checkX-methods</td>
<td>10</td>
</tr>
<tr>
<td>coef-methods</td>
<td>11</td>
</tr>
<tr>
<td>coef&lt;</td>
<td>12</td>
</tr>
<tr>
<td>coefLower</td>
<td>12</td>
</tr>
<tr>
<td>contr.helmod</td>
<td>13</td>
</tr>
<tr>
<td>corLevCompSymm</td>
<td>13</td>
</tr>
<tr>
<td>corLevDiag</td>
<td>15</td>
</tr>
<tr>
<td>corLevSymm</td>
<td>16</td>
</tr>
<tr>
<td>covAll-class</td>
<td>19</td>
</tr>
<tr>
<td>covComp</td>
<td>19</td>
</tr>
<tr>
<td>covComp-class</td>
<td>21</td>
</tr>
<tr>
<td>covMan</td>
<td>22</td>
</tr>
<tr>
<td>covMan-class</td>
<td>26</td>
</tr>
<tr>
<td>covMat</td>
<td>27</td>
</tr>
<tr>
<td>covMat-methods</td>
<td>28</td>
</tr>
<tr>
<td>covQual-class</td>
<td>29</td>
</tr>
<tr>
<td>covQualNested</td>
<td>31</td>
</tr>
<tr>
<td>covQualNested-class</td>
<td>34</td>
</tr>
<tr>
<td>covRadial</td>
<td>35</td>
</tr>
<tr>
<td>covRadial-class</td>
<td>38</td>
</tr>
<tr>
<td>covTS</td>
<td>39</td>
</tr>
<tr>
<td>covTS-class</td>
<td>41</td>
</tr>
<tr>
<td>gls</td>
<td>43</td>
</tr>
<tr>
<td>gls-methods</td>
<td>44</td>
</tr>
<tr>
<td>gp</td>
<td>45</td>
</tr>
<tr>
<td>influence.gp</td>
<td>52</td>
</tr>
<tr>
<td>inputNames</td>
<td>53</td>
</tr>
<tr>
<td>k1Exp</td>
<td>54</td>
</tr>
<tr>
<td>k1Matern3_2</td>
<td>55</td>
</tr>
<tr>
<td>kernelName</td>
<td>57</td>
</tr>
<tr>
<td>kGauss</td>
<td>57</td>
</tr>
<tr>
<td>kMatern</td>
<td>58</td>
</tr>
<tr>
<td>mle</td>
<td>59</td>
</tr>
<tr>
<td>mle-methods</td>
<td>59</td>
</tr>
<tr>
<td>npar</td>
<td>65</td>
</tr>
<tr>
<td>npar-methods</td>
<td>66</td>
</tr>
<tr>
<td>optimMethods</td>
<td>66</td>
</tr>
<tr>
<td>parMap</td>
<td>67</td>
</tr>
<tr>
<td>parMap-methods</td>
<td>68</td>
</tr>
<tr>
<td>parNamesSymm</td>
<td>68</td>
</tr>
<tr>
<td>parseCovFormula</td>
<td>69</td>
</tr>
<tr>
<td>plot.gp</td>
<td>71</td>
</tr>
<tr>
<td>plot.simulate.gp</td>
<td>72</td>
</tr>
<tr>
<td>predict.gp</td>
<td>73</td>
</tr>
<tr>
<td>prinKrige</td>
<td>75</td>
</tr>
<tr>
<td>q1CompSymm</td>
<td>76</td>
</tr>
<tr>
<td>q1Diag</td>
<td>78</td>
</tr>
<tr>
<td>q1Symm</td>
<td>79</td>
</tr>
</tbody>
</table>
**Description**

Laboratory Package for Gaussian Process interpolation, regression and simulation, with an emphasis on user-defined covariance kernels.

**Details**

Package: kergp
Type: Package
Title: Gaussian Process Laboratory
Version: 0.4.0
Date: 2018-09-17
Author: Yves Deville, David Ginsbourger, Olivier Roustant. Contributors: Nicolas Durrande.
Maintainer: Olivier Roustant <roustant@emse.fr>
Description: Gaussian Process models with customised covariance kernels.
License: GPL-3
Depends: Rcpp (>= 0.10.5), methods, testthat, nloptr
Suggests: DiceKriging, DiceDesign, lhs, inline, foreach, knitr, ggplot2, reshape2, corrplot
Imports: MASS, numDeriv, stats4, doParallel, doFuture, utils
LinkingTo: Rcpp
RoxygenNote: 6.0.1

**Warning**

As a lab, kergp may strongly evolve in its future life. Users interested in stable software for the Analysis of Computer Experiments are encouraged to use other packages such as DiceKriging instead.
Note

This package was developed within the frame of the ReDice Consortium, gathering industrial partners (CEA, EDF, IFPEN, IRSN, Renault) and academic partners (Mines Saint-Étienne, INRIA, and the University of Bern) around advanced methods for Computer Experiments.

Author(s)

Yves Deville (Alpestat), David Ginsbourger (University of Bern), Olivier Roustant (Mines Saint-Étienne), with contributions from Nicolas Durrande (Mines Saint-Étienne).

Maintainer: Olivier Roustant, <olivier.roustant@mines-stetienne.fr>

References


Olivier Roustant, David Ginsbourger, Yves Deville (2012). "DiceKriging, DiceOptim: Two R Packages for the Analysis of Computer Experiments by Kriging-Based Metamodelling and Optimization". *Journal of Statistical Software*, 51(1), 1-55. [link](#)

Examples

```r
## -- define manually an argumentwise invariant kernel --

kernFun <- function(x1, x2, par) {
  h <- (abs(x1) - abs(x2)) / par[1]
  S <- sum(h^2)
  d2 <- exp(-S)
  d1 <- 2 * K * S / par[1]
  attr(K, "gradient") <- c(theta = d1, sigma2 = d2)
  return(K)
}
```

## kergp-package

```
## quicker with Rcpp; see also an example with package inline
## in "gp" doc. file. Note that the Rcpp "sugar" functions are
## vectorized, so no for loops is required.
##---------------------------------------------------------------

## Not run:

cppFunction('
  NumericVector cppKernFun(NumericVector x1, NumericVector x2,
                   NumericVector par){
    int n1 = x1.size();
    double S, d1, d2;
    NumericVector K(1), h(n1);
    h = (abs(x1) - abs(x2)) / par[0]; /* sugar function "abs"
    S = sum(h * h); /* sugar "*" and "sum"
    d2 = exp(-S);
    K[0] = par[1] * d2;
    d1 = 2 * K[0] * S / par[0];
    K.attr("gradient") = NumericVector::create(Named("theta", d1),
                                                Named("sigma2", d2));
    return K;
  }
')

## End(Not run)

## Below: with the R-based code for the kernel namely 'kernFun'.
## You can also replace 'kernFun' by 'cppKernFun' for speed.
##---------------------------------------------------------------

covSymGauss <- covMan(kernel = kernFun,
                   hasGrad = TRUE,
                   label = "argumentwise invariant",
                   d = 2,
                   parLower = c(theta = 0.0, sigma2 = 0.0),
                   parUpper = c(theta = Inf, sigma2 = Inf),
                   parNames = c("theta", "sigma2"),
                   par = c(theta = 0.5, sigma2 = 2))

covSymGauss

## -- simulate a path from the corresponding GP --

nGrid <- 24; n <- nGrid^2; d <- 2
xGrid <- seq(from = -1, to = 1, length.out = nGrid)
Xgrid <- expand.grid(x1 = xGrid, x2 = xGrid)
Kmat <- covMat(object = covSymGauss, X = Xgrid,
               compGrad = FALSE, index = 1L)

library(MASS)
```
```r
set.seed(1)
ygrid <- mvrnorm(mu = rep(0, n), Sigma = Kmat)

## -- extract a design and the corr. response from the grid --

nDesign <- 25
tab <- subset(cbind(Xgrid, ygrid), x1 > 0 & x2 > 0)
rowIndex <- seq(1, nrow(tab), length = nDesign)
X <- tab[rowIndex, 1:2]
y <- tab[rowIndex, 3]

opar <- par(mfrow = c(1, 3))
contour(x = xGrid, y = xGrid,
        z = matrix(ygrid, nrow = nGrid, ncol = nGrid),
        nlevels = 15)
abline(h = 0, v = 0, col = "SpringGreen3")
points(x2 ~ x1, data = X, type = "p", pch = 21,
       col = "orangered", bg = "yellow", cex = 0.8)
title("GRF Simulation")

## -- Fit the Gaussian process model (trend + covariance parameters) --
covSymGauss

symgp <- gp(formula = y ~ 1, data = data.frame(y, X),
            inputs = names(X),
            cov = covSymGauss,
            parCovIni = c(0.1, 2),
            varNoiseIni = 1.0e-8,
            varNoiseLower = 0.9e-8, varNoiseUpper = 1.1e-8)

# mind that the noise is not a symmetric kernel
# so varNoiseUpper should be chosen as small as possible.
summary(symgp)

## -- predict and compare --

predSymgp <- predict(object = symgp, newdata = Xgrid, type = "UK")

contour(x = xGrid, y = xGrid,
        z = matrix(predSymgp$mean, nrow = nGrid, ncol = nGrid),
        nlevels = 15)
abline(h = 0, v = 0, col = "SpringGreen3")
points(x2 ~ x1, data = X, type = "p", pch = 21,
       col = "orangered", bg = "yellow", cex = 0.8)
title("Kriging mean")

contour(x = xGrid, y = xGrid,
        z = matrix(predSymgp$sd, nrow = nGrid, ncol = nGrid),
        nlevels = 15)
abline(h = 0, v = 0, col = "SpringGreen3")
points(x2 ~ x1, data = X, type = "p", pch = 21,
       col = "orangered", bg = "yellow", cex = 0.8)
```
checkGrad

title("Kriging s.d.")

par(opar)

checkGrad

Check the Gradient Provided in a covMan Object

Description

Check the gradient provided in a covMan object.

Usage

checkGrad(object, sym = TRUE,
  x1 = NULL, n1 = 10,
  x2 = NULL, n2 = NULL,
  XLower = NULL, XUpper = NULL,
  plot = TRUE)

Arguments

object     A covMan object.
sym        Logical. If TRUE, the check is done assuming that x2 is identical to x1, so the provided values for x2 and n2 (if any) will be ignored.
x1         Matrix to be used as the first argument of the kernel.
n1         Number of rows for the matrix x1. Used only when x1 is not provided.
x2         Matrix to be used as the second argument of the kernel.
n2         Number of rows for the matrix x2. Used only when x2 is not provided.
XLower     Vector of lower bounds to draw x1 and x2 when needed.
XUpper     Vector of upper bounds to draw x1 and x2 when needed.
plot       Logical. If TRUE, a plot is shown comparing the two arrays of gradients.

Details

Each of the two matrices x1 and x2 with n1 and n2 rows can be given or instead be drawn at random. The matrix of kernel values with dimension c(n1, n2) is computed, together with its gradient with dimension c(n1, n2, npar) where npar is the number of parameters of the kernel. A numerical differentiation w.r.t. the kernel parameters is performed for the kernel value at x1 and x2, and the result is compared to that provided by the kernel function (the function described in the slot named "kernel" of object). Note that the value of the parameter vector is the value provided by coef(object) and it can be changed by using the replacement method `coef<-` if needed.
checkPar

Value

A list of results related to the Jacobians

- \text{test} Max of the absolute difference between the gradient obtained by numeric differentiation and the gradient provided by the kernel object.
- \text{Jnum, J} Jacobians (arrays) computed with \text{numDeriv::jacobian} and provided by the kernel object.
- \text{x1, x2, K} The matrices used for the check, and the matrix of kernel values with dimension \( c(n1, n2) \). The element \text{x2} can be NULL if the determination of the matrix \text{x2} was not necessary.

Caution

For now the function only works when \text{object} has class "covMan".

Note

As a rule of thumb, a gradient coded without error gives a value of \text{test} less than \( 1e^{-4} \), and usually the value is much smaller than that.

Author(s)

Yves Deville

---

\text{checkPar} \hspace{2cm} \text{Check Length and Names of a Vector of Values for Parameters or Bounds}

Description

Check length/names for a vector of values for parameters or bounds.

Usage

\text{checkPar(value, parN, parNames, default)}

Arguments

- \text{value} Numeric vector of values.
- \text{parN} Number of wanted values.
- \text{parNames} character. Names of the wanted values.
- \text{default} numeric. Default value.

Value

A numeric vector.
checkX

Examples

checkPar(value = c(1, 2), parN = 2L, parNames = c("theta", "sigma2"),
default = 1.0)
checkPar(value = NULL, parN = 2L, parNames = c("theta", "sigma2"),
default = 1.0)
checkPar(value = c("sigma2" = 100, "theta" = 1),
parN = 2L, parNames = c("theta", "sigma2"),
default = 1.0)

Description

Generic function to check the compatibility of a design matrix with a covariance object.

Usage

checkX(object, X, ...)

Arguments

object A covariance kernel object.
X A design matrix.
... Other arguments for methods.

Value

A matrix with columns taken from X and with column names identical to inputNames(object).

See Also

The inputNames method.
checkX-methods

Check the Compatibility of a Design with a Given Covariance Object

Description

Check the compatibility of a design matrix with a covariance object.

Usage

```R
## S4 method for signature 'covAll'
checkX(object, X, strict = FALSE)
```

Arguments

- `object` A covariance kernel object.
- `X` A design matrix or data frame.
- `strict` Logical. If TRUE, the character vectors `colnames(X)` and `inputNames(object)` must be the same sets, and hence have the same length. If FALSE the vector `inputNames(object)` must be a subset of `colnames(X)` which then can have unused columns.
- `...` Not used yet.

Details

The matrix X must have the number of columns expected from the covariance kernel object description, and it must have named columns conforming to the kernel input names as returned by the `inputNames` method. If the two sets of names are identical but the names are in a different order, the columns are permuted in order to be in the same order as the input names. If the names sets differ, an error occurs.

Value

A matrix with columns names identical to the input names attached with the kernel object, i.e. `inputNames(object)`. The columns are copies of those found under the same names in X, but are put in the order of `inputNames(object)`. When an input name does not exist in `colnames(X)` an error occurs.

See Also

The `inputNames` method.
**Description**

Extract some of or all the coefficients of a covariance kernel object as vector, list or matrix.

**Usage**

```r
## S4 method for signature 'covMan'
coef(object)

## S4 method for signature 'covTS'
coef(object, type = "all", as = "vector")
```

**Arguments**

- `object`:
  An object representing a covariance kernel, the coefficient of which will be extracted.

- `type`:
  Character string or vector specifying which type(s) of coefficients in the structure will be extracted. Can be "all" (all coefficients are extracted) or any parameter name(s) of the corresponding kernel.

- `as`:
  Character string specifying the output structure to be used. The default is "vector", leading to a numeric vector. Using "list" one gets a list of numeric vectors, one by kernel parameter. Finally, using "matrix" one gets a matrix with one row by input (or dimension) and one column by (selected) kernel parameter.

**Value**

A numeric vector of coefficients or a structure as specified by `as` containing the coefficients selected by `type`.

**See Also**

The `coef<-` replacement method which takes a vector of replacement values.

**Examples**

```r
d <- 3
myCov1 <- covTS(d = d, kernel = "k1Exp", dep = c(range = "input"),
                  value = c(range = 1.1))
myCov1
## versatile 'coef' method
coef(myCov1)
coef(myCov1, as = "matrix")
coef(myCov1, as = "list")
coef(myCov1, as = "matrix", type = "range")
```
coef(myCov1) <- c(0.2, 0.3, 0.4, 4, 16, 25)
coef(myCov1, as = "matrix")

doef<-

Generic Function: Replacement of Coefficient Values

Description

Generic function for the replacement of coefficient values.

Usage

`coef<-`(object, ..., value)

Arguments

object Object having a numeric vector of coefficients, typically a covariance kernel object.
... Other arguments for methods.
value The value of the coefficients to be set.

Value

The modified object.

doefLower

Extract or Set Lower/Upper Bounds on Coefficients

Description

Extract or set lower/upper bounds on coefficients for covariance kernel objects.

Usage

 coefLower(object, ...)
 coefUpper(object, ...)

Arguments

object A covariance kernel object.
... Other arguments for methods.

Value

The lower or upper bounds on the covariance kernel parameters.
contr.helmod

**Modified Helmert Contrast Matrix**

**Description**

Modified Helmert contrast (or coding) matrix.

**Usage**

```r
contr.helmod(n)
```

**Arguments**

- `n` Integer.

**Details**

The returned matrix is a scaled version of `contr.helmert(A)`.

**Value**

An orthogonal matrix with \( n \) rows and \( n - 1 \) columns. The columns form a basis of the subspace orthogonal to a vector of \( n \) ones.

**Examples**

```r
A <- contr.helmod(6)
crossprod(A)
```

---

**corLevCompSymm**

**Correlation Matrix for the Compound Symmetry Structure**

**Description**

Compute the correlation matrix for a the compound symmetry structure.

**Usage**

```r
corLevCompSymm(par, nlevels, levels, lowerSQRT = FALSE, compGrad = TRUE, cov = FALSE, impl = c("C", "R"))
```
Arguments

par  Numeric vector of length 1 if cov is TRUE or with length 2 else. The first element is the correlation coefficient and the second one (when it exists) is the variance.
nlevels  Number of levels.
levels  Character representing the levels.
lowerSQRT  Logical. When TRUE the (lower) Cholesky root L of the correlation matrix C is returned instead of the correlation matrix.
compGrad  Logical. Should the gradient be computed?
cov  Logical. If TRUE the matrix is a covariance matrix (or its Cholesky root) rather than a correlation matrix and the last element in par is the variance.
impl  A character telling which of the C and R implementations should be chosen.

Value

A correlation matrix (or its Cholesky root) with the optional gradient attribute.

Note

When lowerSQRT is FALSE, the implementation used is always in R because no gain would then result from an implementation in C.

Author(s)

Yves Deville

Examples

checkGrad <- TRUE
cov <- FALSE
nlevels <- 12
set.seed(1234)
par <- runif(nlevels, min = 0, max = pi)

### Compare R and C implementations for 'lowerSQRT = TRUE'
###-----------------------------------------------------------------------------------------------
tR <- system.time(TR <- corLevCompSymm(nlevels = nlevels, par = par,
                                lowerSQRT = lowerSQRT, impl = "R"))
tC <- system.time(T <- corLevCompSymm(nlevels = nlevels, par = par,
                                lowerSQRT = lowerSQRT))
tC2 <- system.time(T2 <- corLevCompSymm(nlevels = nlevels, par = par,
                                lowerSQRT = lowerSQRT, compGrad = FALSE))

## time
rbind(R = tR, C = tC, C2 = tC2)

## results
max(abs(T - TR))
max(abs(T2 - TR))
## corLevDiag

### Correlation or Covariance Matrix for a Diagonal Structure

#### Description

Compute the correlation or covariance matrix for a diagonal structure.

#### Usage

```r
corLevDiag(par, nlevels, levels, lowerSQR = FALSE, compGrad = TRUE, cov = 0)
```

#### Arguments

- **par**
  - A numeric vector with length npVar where npVar is the number of variance parameters, namely 0, 1 or nlevels corresponding to the values of cov: 0, 1 and 2.

- **nlevels**
  - Number of levels.

- **levels**
  - Character representing the levels.

- **lowerSQR**
  - Logical. When TRUE the (lower) Cholesky root L of the correlation or covariance matrix C is returned instead of the correlation matrix.

```r
#==-----------------------------------------------
#== Compare the gradients
#==-----------------------------------------------

if (checkGrad) {

library(numDeriv)

#-------------------
# lower SQRT case only
#-------------------
JR <- jacobian(fun = corLevCompSymm, x = par, nlevels = nlevels,
    lowerSQR = lowerSQR, impl = "R", method = "complex")
J <- attr(T, "gradient")

# redim and compare.
dim(JR) <- dim(J)
max(abs(J - JR))
ng <- length(JR)
plot(1:ng, as.vector(JR), type = "p", pch = 21, col = "SpringGreen3",
    cex = 0.8, ylim = range(J, JR),
    main = paste("gradient check, lowerSQR =", lowerSQR))
points(x = 1:ng, y = as.vector(J), pch = 16, cex = 0.6, col = "orangered")
}
```
Logical. Should the gradient be computed?

cov

Integer 0, 1 or 2. If cov is 0, the matrix is a *correlation* matrix (or its Cholesky root) i.e. an identity matrix. If cov is 1 or 2, the matrix is a *covariance* (or its square root) with constant variance vector for code = 1 and with arbitrary variance vector for code = 2.

Value

A correlation matrix (or its Cholesky root) with the optional gradient attribute.

Examples

```r
set.seed(123)
checkGrad <- TRUE
nlevels <- 12
sigma2 <- rexp(n = nlevels)
T0 <- corLevDiag(nlevels = nlevels, par = sigma2, cov = 2)
L0 <- corLevDiag(nlevels = nlevels, par = sigma2, cov = 2,
    lowerSQRT = TRUE)
```

```
corLevSymm

Correlation Matrix for a General Symmetric Correlation Structure

Description

Compute the correlation matrix for a general symmetric correlation structure.

Usage

```r
corLevSymm(par, nlevels, levels, lowerSQRT = FALSE, compGrad = TRUE,
    cov = 0, impl = c("C", "R"))
```

Arguments

- **par**
  A numeric vector with length npCor + npVar where npCor = nlevels * (nlevels - 1) / 2 is the number of correlation parameters, and npVar is the number of variance parameters, which depends on the value of cov. The value of npVar is 0, 1 or nlevels corresponding to the values of cov: 0, 1 and 2. The correlation parameters are assumed to be located at the head of par i.e. at indices 1 to npCor. The variance parameter(s) are assumed to be at the tail, i.e. at indices npCor + 1 to npCor + npVar.

- **nlevels**
  Number of levels.

- **levels**
  Character representing the levels.
lowerSQRT Logical. When TRUE the (lower) Cholesky root L of the correlation or covariance matrix C is returned instead of the correlation matrix.

compGrad Logical. Should the gradient be computed? This is only possible for the C implementation.

cov Integer 0, 1 or 2. If cov is 0, the matrix is a correlation matrix (or its Cholesky root). If cov is 1 or 2, the matrix is a covariance (or its Cholesky root) with constant variance vector for code = 1 and with arbitrary variance for code = 2. The variance parameters par are located at the tail of the par vector, so at locations npCor + 1 to npCor + nlevels when code = 2 where npCor is the number of correlation parameters, i.e. nlevels * (nlevels - 1) / 2.

impl A character telling which of the C and R implementations should be chosen.

Details

The correlation matrix with dimension n is the general symmetric correlation matrix as described by Pinheiro and Bates and implemented in the nlme package. It depends on \( n \times (n - 1)/2 \) parameters \( \theta_{ij} \) where the indices i and j are such that \( 1 \leq j < i \leq n \). The parameters \( \theta_{ij} \) are angles and are to be taken to be in \([0, \pi)\) for a one-to-one parameterisation.

Value

A correlation matrix (or its Cholesky root) with the optional gradient attribute.

Note

Here the parameters \( \theta_{ij} \) are used in row order rather than in the column order as in the reference or in the nlme package. This order simplifies the computation of the gradients.

References


See Also

The corSymm correlation structure in the nlme package.

Examples

```r
checkGrad <- TRUE
nlevels <- 12
mpar <- nlevels * (nlevels - 1) / 2
par <- runif(mpar, min = 0, max = pi)
#===============================================================
## Compare R and C implementations for 'lowerSQRT = TRUE'
#===============================================================
tR <- system.time(TR <- corLevSymm(nlevels = nlevels, 
   par = par, lowerSQRT = TRUE, impl = "R"))
```
tC <- system.time(T <- corLevSymm(nlevels = nlevels, par = par, 
    lowerSQRT = TRUE))
tC2 <- system.time(T2 <- corLevSymm(nlevels = nlevels, par = par, 
    lowerSQRT = TRUE, compGrad = FALSE))

## time
rbind(R = tR, C = tC, C2 = tC2)

## results
max(abs(T - TR))
max(abs(T2 - TR))

# Compare R and C implementations for 'lowerSQRT = FALSE'
##--------------------------------------------------------------------------
tR <- system.time(TRF <- corLevSymm(nlevels = nlevels, par = par, 
    lowerSQRT = FALSE, impl = "R"))
tC <- system.time(TCF <- corLevSymm(nlevels = nlevels, par = par, 
    compGrad = FALSE, lowerSQRT = FALSE))
tC2 <- system.time(TCF2 <- corLevSymm(nlevels = nlevels, par = par, 
    compGrad = TRUE, lowerSQRT = FALSE))

rbind(R = tR, C = tC, C2 = tC2)
max(abs(TCF - TRF))
max(abs(TCF2 - TRF))

# Compare the gradients
##--------------------------------------------------------------------------
if (checkGrad) {
  library(numDeriv)

  JR <- jacobian(fun = corLevSymm, x = par, nlevels = nlevels, 
      lowerSQRT = TRUE, method = "complex", impl = "R")
  J <- attr(T, "gradient")

  ## redim and compare.
  dim(JR) <- dim(J)
  abs(J - JR))
  nG <- length(JR)
  plot(1:nG, as.vector(JR), type = "p", pch = 21, col = "SpringGreen3", 
      cex = 0.8, ylim = range(J, JR), 
      main = "gradient check, lowerSQRT = TRUE")
  points(x = 1:nG, y = as.vector(J), pch = 16, cex = 0.6, col = "orangered")

  JR <- jacobian(fun = corLevSymm, x = par, nlevels = nlevels, 
      lowerSQRT = FALSE, impl = "R", method = "complex")
covAll-class

Description

Virtual class "covAll", union of classes including "covTS", "covMan".

Methods

- `checkX` signature(object = "covAll", X = "matrix"): checks the compatibility of a design with a given covariance object.
- `checkX` signature(object = "covAll", X = "data.frame"): checks the compatibility of a design with a given covariance object.
- `inputNames` signature(object = "covAll"): returns the character vector of input names.
- `simulPar` signature(object = "covTS"): simulates random values for the parameters.

Examples

`showClass("covAll")`

covComp

Creator for the Class "covComp" for Composite Covariance Kernels.

Description

Creator for the class "covComp" for Composite Covariance kernels.

Usage

covComp(formula, where = .GlobalEnv, topParLower = NULL, topParUpper = NULL, trace = 0, ...)

```R
J <- attr(TCF2, "gradient")
## redim and compare.
dim(JR) <- dim(J)
max(abs(J - JR))
nG <- length(JR)
plot(1:nG, as.vector(JR), type = "p", pch = 21, col = "SpringGreen3",
     cex = 0.8,
     ylim = range(J, JR),
     main = "gradient check, lowerSQR = FALSE")
  points(x = 1:nG, y = as.vector(J), pch = 16, cex = 0.6, col = "orangered")
```
Arguments

formula A formula. See Examples.
where An environment where the covariance kernels objects and top parameters will be looked for.
topParLower A numeric vector of lower bounds for the "top" parameters.
topParUpper A numeric vector of upper bounds for the "top" parameters.
trace Integer level of verbosity.
... Not used yet. For passing other slot values.

Details

A covariance object is built using formula which involves kernel objects inheriting from the class 
"covAll" and possibly of other scalar numeric parameters called top parameters. The formula can 
be thought of as involving the covariance matrices rather than the kernel objects, each kernel object 
say obj being replaced by covMat(obj, X) for some design matrix or data frame X. Indeed, the 
sum or the product of two kernel objects lead to a covariance which is simply the sum or product of 
the kernel covariances. The top parameters are considered as parameters of the covariance structure, 
as well as the parameters of the covariance objects used in the formula. Their value at the creation 
time will be used and thus will serve as initial value in estimation.

Value

An object with S4 class "covComp".

Caution

The class definition and its creator are to regarded as a DRAFT, many changes being necessary until 
a stable implementation will be reached. The functions relating to this class are not for final users 
of GP models, but rather to those interested in the conception and specification in view of a future 
release of the kerGP package.

Examples

```r
## build some kernels (with their inputNames) in the global environment
myCovExp3 <- kMatern(d = 3, nu = "1/2")
inputNames(myCovExp3) <- c("x", "y", "z")

myCovGauss2 <- kGauss(d = 2)
inputNames(myCovGauss2) <- c("temp1", "temp2")

k <- kMatern(d = 1)
inputNames(k) <- "x"

e11 <- kMatern(d = 1)
inputNames(e11) <- "y"
```
covComp-class

tau2 <- 100
sigma2 <- 4

myCovComp <- covComp(formula = - tau2 * myCovGauss2() * myCovExp3() + sigma2 * k())

myCovComp1 <- covComp(formula = - myCovGauss2() * myCovExp3() + k())

inputNames(myCovComp)
coef(myCovComp)

n <- 5
set.seed(1234)
X <- data.frame(x = runif(n), y = runif(n), z = runif(n),
                temp1 = runif(n), temp2 = runif(n))

C <- covMat(myCovComp, X = X)
Cg <- covMat(myCovComp, X = X, compGrad = TRUE)

## Simulation: purely formal example, not meaningful.
Y <- simulate(myCovComp, X = X, nsim = 100)

---

covComp-class  

Class "covComp"

Description

Class "covComp" representing a composite kernel combining several kernels objects inheriting from the class "covAll".

Objects from the Class

Objects can be created by calls of the form new("covComp", ...) or by using covComp.

Slots

def: Object of class "expression" defining the This is a parsed and cleaned version of the value of the formula formal in covComp.

covAlls: Object of class "list" containing the kernel objects used by the formula. The coefficients of these kernels can be changed.

hasGrad: Object of class "logical": can we differentiate the kernel w.r.t. all its parameters?

label: Object of class "character" A label attached to the kernel to describe it.

d: Object of class "integer": dimension (or number of inputs).

parN: Object of class "integer": number of parameters.

parNames: Object of class "character": vector of parameter names. Its length is in slot parN.
inputNames: Object of class "character": names of the inputs used by the kernel.
topParN: Object of class "integer": number of top parameters.
topParNames: Object of class "character": Names of the top parameters.
topPar: Object of class "numeric": Values of the top parameters.
topParLower: Object of class "numeric": Lower bounds for the top parameters.
topParUpper: Object of class "numeric": Upper bounds for the top parameters.
parsedFormula: Object of class "list": Ugly draft for some slots to be added in the next versions.

Extends
Class "covAll", directly.

Methods
checkX signature(object = "covComp", X = "data.frame"): check that the inputs exist with suitable column names and suitable factor content. The levels should match the prescribed levels. Returns a matrix with the input columns in the order prescribed by object.
coef, coef<- signature(object = "covComp"): extract or replace the vector of coefficients.
coefLower, coefUpper signature(object = "covComp"): extract the vector of Lower or Upper bounds on the coefficients.
scores signature(object = "covComp"): return the vector of scores, i.e. the derivative of the log-likelihood w.r.t. the parameter vector at the current parameter values.

See Also
The covComp creator.

Examples

showClass("covComp")

---

`covMan`  
`Creator Function for covMan Objects`

**Description**

Creator function for covMan objects representing a covariance kernel entered manually.

**Usage**

```r
covMan(kernel, hasGrad = FALSE, acceptMatrix = FALSE,  
       inputs = paste("x", 1:d, sep = ""),  
       d = length(inputs), parNames,  
       par = NULL, parLower = NULL, parUpper = NULL,  
       label = "covMan", ...)
```
Arguments

kernel A (semi-)positive definite function. This must be an object of class "function" with formal arguments named "x1", "x2" and "par". The first two formal arguments are locations vectors or matrices. The third formal is for the vector \( \theta \) of all covariance parameters. An analytical gradient can be computed and returned as an attribute of the result with name "gradient". See Details.

hasGrad Logical indicating whether the kernel function returns the gradient w.r.t. the vector of parameters as a "gradient" attribute of the result. See Details.

acceptMatrix Logical indicating whether kernel admits matrices as arguments. Default is FALSE. See Examples below.

inputs Character vector giving the names of the inputs used as arguments of kernel. Optional if \( d \) is given.

d Integer specifying the spatial dimension (equal to the number of inputs). Optional if inputs is given.

parNames Vector of character strings containing the parameter names.

par, parLower, parUpper Optional numeric vectors containing the parameter values, lower bounds and upper bounds.

label Optional character string describing the kernel.

... Not used at this stage.

Details

The formals and the returned value of the kernel function must be in accordance with the value of acceptMatrix.

- When acceptMatrix is FALSE, the formal arguments \( x_1 \) and \( x_2 \) of kernel are numeric vectors with length \( d \). The returned result is a numeric vector of length 1. The attribute named "gradient" of the returned value (if provided in accordance with the value of hasGrad) must then be a numeric vector with length equal to the number of covariance parameters. It must contain the derivative of the kernel value \( K(x_1, x_2; \theta) \) with respect to the parameter vector \( \theta \).

- When acceptMatrix is TRUE, the formals \( x_1 \) and \( x_2 \) are matrices with \( d \) columns and with \( n_1 \) and \( n_2 \) rows. The result is then a covariance matrix with \( n_1 \) rows and \( n_2 \) columns. The gradient attribute (if provided in accordance with the value of hasGrad) must be a list with length equal to the number of covariance parameters. The list element \( \ell \) must contain a numeric matrix with dimension \( (n_1, n_2) \) which is the derivative of the covariance matrix w.r.t. the covariance parameter \( \theta_\ell \).

Note

The kernel function must be symmetric with respect to its first two arguments, and it must be positive definite, which is not checked. If the function returns an object with a "gradient" attribute but hasGrad was set to FALSE, the gradient will not be used in optimization.

The name of the class was motivated by earlier stages in the development.
Examples

myCovMan <-
covMan(
    kernel = function(x1, x2, par) {
        htilde <- (x1 - x2) / par[1]
        SS2 <- sum(htilde^2)
        d2 <- exp(-SS2)
        kern <- par[2] * d2
        d1 <- 2 * kern * SS2 / par[1]
        attr(kern, "gradient") <- c(theta = d1, sigma2 = d2)
        return(kern)
    },
    hasGrad = TRUE,
    d = 1,
    label = "myGauss",
    parLower = c(theta = 0.0, sigma2 = 0.0),
    parUpper = c(theta = Inf, sigma2 = Inf),
    parNames = c("theta", "sigma2"),
    par = c(NA, NA)
)

# Let us now code the same kernel in C
kernCode <- "
SEXP kern, dkern;
int nprotect = 0, d;
double SS2 = 0.0, d2, z, *rkern, *rdkern;

d = LENGTH(x1);
PROTECT(kern = allocVector(REALSXP, 1)); nprotect++;
PROTECT(dkern = allocVector(REALSXP, 2)); nprotect++;
rkern = REAL(kern);
rdkern = REAL(dkern);

for (int i = 0; i < d; i++) {
    z = ( REAL(x1)[i] - REAL(x2)[i] ) / REAL(par)[0];
    SS2 += z * z;
}

d2 = exp(-SS2);
rkern[0] = REAL(par)[1] * d2;
rdkern[1] = d2;
rdkern[0] = 2 * rkern[0] * SS2 / REAL(par)[0];

SET_ATTRIB(kern, install("gradient"), dkern);
UNPROTECT(nprotect);
return kern;
"

myCovMan

## "inline" the C function into an R function: much more efficient!
## Not run:

```r
require(inline)

covman <- cfunction(sig = signature(x1 = "numeric", x2 = "numeric",
                                        par = "numeric"),
                     body = kernCode)

myCovman <- covman(kernel = kernC, hasGrad = TRUE, d = 1,
                     parNames = c("theta", "sigma2"))

## End(Not run)

## A kernel admitting matricial arguments

myCov <- covman(

  kernel = function(x1, x2, par) {
    # x1 : matrix of size n1x1
    # x2 : matrix of size n2x2
    d <- ncol(x1)
    SS2 <- 0
    for (j in 1:d){
      Aj <- outer(x1[, j], x2[, j], "+")
      Aj2 <- Aj^2
      SS2 <- SS2 + Aj2 / par[j]^2
    }
    D2 <- exp(-SS2)
    kern <- par[d + 1] * D2
  },
  acceptMatrix = TRUE,
  d = 2,
  label = "myGauss",
  parLower = c(theta1 = 0.0, theta2 = 0.0, sigma2 = 0.0),
  parUpper = c(theta1 = Inf, theta2 = Inf, sigma2 = Inf),
  parNames = c("theta1", "theta2", "sigma2"),
  par = c(NA, NA, NA)
)

coef(myCov) <- c(0.5, 1, 4)
show(myCov)

## computing the covariance kernel between two points

X <- matrix(c(0, 0), ncol = 2)
Xnew <- matrix(c(0.5, 1), ncol = 2)
colnames(X) <- colnames(Xnew) <- inputNames(myCov)
covMat(myCov, X)       ## same points

## computing covariances between sets of given locations

X <- matrix(c(0, 0.5, 0.7, 0, 0.5, 1), ncol = 2)
t <- seq(0, 1, length.out = 3)
Xnew <- as.matrix(expand.grid(t, t))
```
### Description

S4 class representing a covariance kernel defined manually by a (semi-)positive definite function.

### Objects from the Class

Objects can be created by calling `new("covMan", ...)` or by using the `covMan` function.

### Slots

- `kernel`: object of class "function" defining the kernel (supposed to be (semi-)positive definite).
- `hasGrad`: logical indicating whether kernel returns the gradient (w.r.t. the vector of parameters) as "gradient" attribute of the result.
- `acceptMatrix`: logical indicating whether kernel admits matrix arguments. Default is FALSE.
- `label`: object of class character, typically one or two words, used to describe the kernel.
- `d`: object of class "integer", the spatial dimension or number of inputs of the covariance.
- `inputNames`: object of class "character", vector of input names. Length `d`.
- `parLower`: ,
- `parUpper`: object of class "numeric", vector of (possibly infinite) lower/upper bounds on parameters.
- `par`: object of class "numeric", numeric vector of parameter values.
- `parN`: object of class "integer", total number of parameters.
- `kernParNames`: object of class "character", name of the kernel parameters.

### Methods

- `coef<-` signature(object = "covMan"): replace the whole vector of coefficients, as required during ML estimation.
- `coefLower<-` signature(object = "covMan"): replacement method for lower bounds on cov-Man coefficients.
- `coefLower` signature(object = "covMan"): extracts the numeric values of the lower bounds.
- `coef` signature(object = "covMan"): extracts the numeric values of the covariance parameters.
- `coefUpper<-` signature(object = "covMan"): replacement method for upper bounds on cov-Man coefficients.
- `coefUpper` signature(object = "covMan"): ...
covMat signature(object = "covMan"): builds the covariance matrix or the cross covariance matrix between two sets of locations for a covMan object.

scores signature(object = "covMan"): computes the scores (derivatives of the log-likelihood w.r.t. the covariance parameters.

show signature(object = "covMan"): prints in a custom format.

Note

While the coef<- replacement method is typically intended for internal use during likelihood maximization, the coefLower<- and coefUpper<- replacement methods can be used when some information is available on the possible values of the parameters.

Author(s)

Y. Deville, O. Roustant, D. Ginsbourger and N. Durrande.

See Also

The covMan function providing a creator.

Examples

showClass("covMan")

covMat          Generic Function: Covariance or Cross-Covariance Matrix Between two Sets of Locations

Description

Generic function returning a covariance or a cross-covariance matrix between two sets of locations.

Usage

covMat(object, X, Xnew, ...)

Arguments

object          Covariance kernel object.
X               A matrix with d columns, where d is the number of inputs of the covariance kernel. The n1 rows define a first set of sites or locations, typically used for learning.
Xnew            A matrix with d columns, where d is the number of inputs of the covariance kernel. The n2 rows define a second set of sites or locations, typically used for testing or prediction. If Xnew = NULL the same locations are used: Xnew = X.
...             Other arguments for methods.
Value

A rectangular matrix with \( \text{nrow}(X) \) rows and \( \text{nrow}(X\text{new}) \) columns containing the covariances \( K(x_1, x_2) \) for all the couples of sites \( x_1 \) and \( x_2 \).

Description

Covariance matrix for a covariance kernel object.

Usage

```r
## S4 method for signature 'covMan'
covMat(object, X, Xnew, compGrad = FALSE,
       checkNames = NULL, index = -1L, ...)

## S4 method for signature 'covTS'
covMat(object, X, Xnew, compGrad = FALSE,
       checkNames = TRUE, index = -1L, ...)
```

Arguments

- **object**: An object with S4 class corresponding to a covariance kernel.
- **X**: The usual matrix of spatial design points, with \( n \) rows and \( d \) cols where \( n \) is the number of spatial points and \( d \) is the 'spatial' dimension.
- **Xnew**: An optional new matrix of spatial design points. If missing, the same matrix is used: \( X\text{new} = X \).
- **compGrad**: Logical. If \( \text{TRUE} \) a derivative with respect to a parameter will be computed and returned as an attribute of the result. For the \text{covMan} class, this is possible only when the gradient of the kernel is computed and returned as a "gradient" attribute of the result.
- **checkNames**: Logical. If \( \text{TRUE} \) (default), check the compatibility of \( X \) with \( \text{object} \), see \text{checkX}.
- **index**: Integer giving the index of the derivation parameter in the official order.
- **...**: not used yet.

Details

The covariance matrix is computed in a C program using the \text{.Call} interface. The R kernel function is evaluated within the C code using \text{eval}.

Value

A \( n_1 \times n_2 \) matrix with general element \( C_{ij} := K(x_{i,1}, x_{j,2}; \theta) \) where \( K(x_1, x_2; \theta) \) is the covariance kernel function.
Note

The value of the parameter $\theta$ can be extracted from the object with the `coef` method.

Author(s)


See Also

`coef` method

Examples

```r
myCov <- covTS(inputs = c("Temp", "Humid", "Press"),
                kernel = "k1PowExp",
                dep = c(range = "cst", shape = "cst"),
                value = c(shape = 1.8, range = 1.1))

n <- 100; X <- matrix(runif(n*3), nrow = n, ncol = 3)
try(C1 <- covMat(myCov, X)) ## bad colnames
colnames(X) <- inputNames(myCov)
C2 <- covMat(myCov, X)

Xnew <- matrix(runif(n * 3), nrow = n, ncol = 3)
colnames(Xnew) <- inputNames(myCov)
C2 <- covMat(myCov, X, Xnew)

## check with the same matrix in 'X' and 'Xnew'
CMM <- covMat(myCov, X, X)
CM <- covMat(myCov, X)
max(abs(CM - CMM))
```

---

covQual-class  

Class "covQual"

Description

Covariance kernel for qualitative inputs.

Objects from the Class

Objects can be created by calls of the form `new("covQual", ...)`.

Slots

- `covLevels`: Object of class "function". This function has arguments 'par' and optional arguments `lowerSQRT` and `compGrad`. It returns the covariance matrix for an input corresponding to all the levels.
- `covLevMat`: Object of class "matrix". This is the result returned by the function `covLevels` (former slot) with `lowerSQRT = FALSE` and `gradient = FALSE`. 
hasGrad: Object of class "logical". When TRUE, the covariance matrix returned by the function in slot covLevels must compute the gradients. The returned covariance matrix must have a "gradient" attribute; this must be an array with dimension c(m, m, np) where m stands for the number of levels and np is the number of parameters.

acceptsQRT: Object of class "logical". When TRUE, the function in slot covLevels must have a formal lowerQRT which can receive a logical value. When the value is TRUE the Cholesky (lower) root of the covariance is returned instead of the covariance.

label: Object of class "character". A description of the kernel which will remained attached with it.

d: Object of class "integer". The dimension or number of (qualitative) inputs of the kernel.

inputNames: Object of class "character". The names of the (qualitative) inputs. These will be matched against the columns of a data frame when the kernel will be evaluated.

nlevels: Object of class "integer". A vector with length d giving the number of levels for each of the d inputs.

levels: Object of class "list". A list of length d containing the d character vectors of levels for the d (qualitative) inputs.

parLower: Object of class "numeric". Vector of parN lower values for the parameters of the structure. The value -Inf can be used when needed.

parUpper: Object of class "numeric". Vector of parN upper values for the parameters of the structure. The value Inf can be used when needed.

par: Object of class "numeric". Vector of parN current values for the structure.

parN: Object of class "integer". Number of parameters for the structure, as returned by the npar method.

kernParNames: Object of class "character". Vector of length parN giving the names of the parameters. E.g. "range", "var", "sigma2" are popular names.

Methods

checkX signature(object = "covQual", X = "data.frame"): check that the inputs exist with suitable column names and suitable factor content. The levels should match the prescribed levels. Returns a matrix with the input columns in the order prescribed by object.

signature(object = "covQual", X = "matrix"): check that the inputs exist with suitable column names and suitable numeric content for coercion into a factor with the prescribed levels. Returns a data frame with the input columns in the order prescribed by object.

c coef<- signature(object = "covQual"): replace the whole vector of coefficients, as required during ML estimation.

c coefLower<- signature(object = "covQual"): replacement method for lower bounds on covQual coefficients.

c coefLower signature(object = "covQual"): extracts the numeric values of the lower bounds.

c coef signature(object = "covQual"): extracts the numeric values of the covariance parameters.

c coefUpper<- signature(object = "covQual"): replacement method for upper bounds on covQual coefficients.

c coefUpper signature(object = "covQual"): ...
** covQualNested**

**covMat** signature(object = "covQual"): build the covariance matrix or the cross covariance matrix between two sets of locations for a covQual object.

**npar** signature(object = "covQual"): returns the number of parameters.

**scores** signature(object = "covQual"): return the vector of scores, i.e. the derivative of the log-likelihood w.r.t. the parameter vector at the current parameter values.

**simulate** signature(object = "covQual"): simulate nsim paths from a Gaussian Process having the covariance structure. The paths are indexed by the finite set of levels of factor inputs, and they are returned as columns of a matrix.

**varVec** signature(object = "covQual"): build the variance vector corresponding to a set locations for a covQual object.

**Note**

This class is to be regarded as experimental. The slot names or list may be changed in the future. The methods npar, inputNames or inputNames <- should provide a more robust access to some slot values.

**See Also**

See covMan for a comparable structure dedicated to kernels with continuous inputs.

**Examples**

```r
showClass("covQual")
```

<table>
<thead>
<tr>
<th>covQualNested</th>
<th>Nested Qualitative Covariance</th>
</tr>
</thead>
</table>

**Description**

Nested Qualitative Covariance

**Usage**

```r
covQualNested(input = "x",
              group = NULL,
              nestedLevels = NULL,
              between = "Symm",
              within = "Diag",
              covBet = c("corr", "homo", "hete"),
              covWith = c("corr", "homo", "hete"),
              compGrad = TRUE,
              contrasts = contr.helmod)
```
Arguments

input Name of the input, i.e. name of the column in the data frame when the covariance kernel is evaluated with the `covMat`, `covQual`-method method.

group A factor of vector giving the groups, see Examples.

nestedLevels A factor or a vector giving the (nested) levels within the group for each level of group. If this is missing, each element of group is assumed to correspond to one nested level within the group and the levels within the group are taken as integers in the order of group elements.

between Character giving the type of structure to use for the between part. For now this can be one of the three choices "Diag", the diagonal structure of q1qDiag, "Symm" for the general covariance of q1qSymm, or "CompSymm" for the Compound Symmetry covariance of q1qCompSymm. Default is Symm, corresponding to a specific correlation value for each pair of groups. On the other hand, Diag corresponds to a common correlation value for all pairs of groups.

within Character vector giving the type of structure to use for the within part. The choices are the same as for between. The character vector is recycled to have length G so the within covariances can differ across groups. Default is "Diag", corresponding to a compound symmetry matrix.

covBet Character vector indicating the type of covariance matrix to be used for the generator between- or within- matrices, as in q1qDiag, q1qSymm or q1qCompSymm: correlation ("corr"), homoscedastic ("homo") or heteroscedastic ("hete"). Partial matching is allowed. This is different from the form of the resulting covariance matrix, see section Caution.

covWith

compGrad Logical.

contrasts Object of class "function". This function is similar to the `contr.treatment` or `contr.treatment` functions, but it must return an orthogonal matrix. For a given integer n, it returns a matrix with n rows and n - 1 columns forming a basis for the supplementary of a vector of ones in the n-dimensional Euclidean space. The `contr.helmhod` can be used to obtain an orthogonal matrix hence defining an orthonormal basis.

Value

An object with class "covQualNested".

Caution

When covBet and covWith are zero, the resulting matrix is not a correlation matrix, due to the mode of construction. The "between" covariance matrix is a correlation but diagonal blocks are added to the extended matrix obtained by re-sizing the "between" covariance into a n × n matrix.

Note

For now the replacement method such as `coef<-' are inherited from the class covQualAll. Consequently when these methods are used they do not update the covariance structure in the between slot nor those in the within (list) slot.
This covariance kernel involves two categorical (i.e. factor) inputs, but these are nested. It could be aliased in the future as q1Nested or q2Nested.

Examples

```r
### Ex 1. See the vignette "groupKernel" for an example
### inspired from computer experiments.

### Ex 2. Below an example in data analysis.

country <- c("B", "B", "B", "F", "F", "D", "D")

### create a nested covariance. Note that it will be used with ONE factor
### input obtained by pasing the group and subgroup.

nest <- covQualNested(input = "ccities",
group = country, nestedLevels = cities,
between = "Symm", within = "Diag",
compGrad = TRUE,
covBet = "corr", covWith = "corr")

### 'show' method as automatically invocated

nest

### 'covMat' method: if provided, 'X' must be a data frame with a
### suitable factor or integer column. The input name was given
### at the creation of the covariance structure

Z <- sample(levels(nest)[1], size = 30, replace = TRUE)
df <- data.frame(ccities = factor(Z))
covMat(nest, X = df)
covMat(nest)

### Not run:
### if (require(corrplot)) corrplot(cov2cor(covMat(nest)))

### End(Not run)

### 'simulate' method. One can give a 'X' formal, but with no
### duplicated values!

Sim <- simulate(nest, nsim = 30)
levs <- levels(nest)[1]
matplot(Sim, type = "l", main = "Simulated paths", xaxt = "n")
axis(side = 1, at = seq_along(levs), labels = levs)

### another 'covMat'

c <- as.factor(sample(paste(country, cities, sep = "/"),
size = 100, replace = TRUE))
covMat(nest, X = data.frame(ccities = cc))
```
**covQualNested-class**  
Class "covQualNested"

---

**Description**

Correlation or covariance structure for qualitative inputs (i.e. factors) obtained by nesting.

**Objects from the Class**

Objects can be created by calls of the form `new("covQualNested", ...)`. 

**Slots**

- `covLevels`: Object of class "function" computing the covariance matrix for the set of all levels.
- `covLevMat`: Object of class "matrix". The matrix returned by the function in slot `covLevels`. Since this matrix is often needed, it can be stored rather than recomputed. 
- `hasGrad`: Object of class "logical". If `TRUE`, the analytical gradient can be computed. 
- `acceptLowerSQRT`: Object of class "logical". If `TRUE`, the lower square root of the matrix can be returned 
- `label`: Object of class "character". A label to describe the kernel. 
- `d`: Object of class "integer". The number of inputs. 
- `inputNames`: Object of class "character" Names of the inputs. 
- `nlevels`: Object of class "integer" with length `d` give the number of levels for the factors. 
- `levels`: Object of class "list" with length `d`. Gives the levels for the inputs. 
- `parLower`: Object of class "numeric". Lower bounds on the (hyper) parameters. 
- `parUpper`: Object of class "numeric". Upper bounds on the (hyper) parameters. 
- `par`: Object of class "numeric". Value of the (hyper) parameters. 
- `parN`: Object of class "integer". Number of (hyper) parameters. 
- `kernParNames`: Object of class "character". Name of the parameters. 
- `group`: Object of class "integer". Group numbers: one for each final level. 
- `groupLevels`: Object of class "character". Vector of labels for the groups. 
- `between`: Object of class "covQual". A covariance or correlation structure that can be used between groups. 
- `within`: Object of class "list". A list of covariance or correlation structures that are used within the groups. Each item has class "covQual". 
- `parNCum`: Object of class "integer". Cumulated number of parameters. Used for technical computations. 
- `contrasts`: Object of class "function". A contrast function like `contr.helmh. This function must return a contrast matrix with columns having unit norm.
**covRadial**

**Extends**

Class "covQual", directly. Class "covAll", by class "covQual", distance 2.

**Methods**

No methods defined with class "covQualNested" in the signature.

**Examples**

```r
showClass("covQualNested")
```

---

**covRadial**  
*Creator for the Class "covRadial"*

**Description**

Creator for the class "covRadial", which describes radial kernels.

**Usage**

```r
covRadial(k1Fun1 = k1Fun1Gauss,
    cov = c("corr", "homo"),
    iso = 0, hasGrad = TRUE,
    inputs = NULL, d = NULL,
    parNames, par = NULL,
    parLower = NULL, parUpper = NULL,
    label = "Radial kernel",
    ...)
```

**Arguments**

- **k1Fun1**  
  A function of a scalar numeric variable, and possibly of an extra "shape" parameter. This function should return the first-order derivative or the two-first order derivatives as an attribute with name "der" and with a matrix content. When an extra shape parameter exists, the gradient should also be returned as an attribute with name "gradient", see Examples later. The name of the function can be given as a character string.

- **cov**  
  A character string specifying the kind of covariance kernel: correlation kernel ("corr") or kernel of a homoscedastic GP ("homo"). Partial matching is allowed.

- **iso**  
  Integer. The value 1L corresponds to an isotropic covariance, with all the inputs sharing the same range value.

- **hasGrad**  
  Integer or logical. Tells if the value returned by the function k1Fun1 has an attribute named "der" giving the derivative(s).

- **inputs**  
  Character. Names of the inputs.

- **d**  
  Integer. Number of inputs.
par, parLower, parUpper

Optional numeric values for the lower bounds on the parameters. Can be NA for
par, can be -Inf for parLower and Inf for parUpper.

parNames

Names of the parameters. By default, ranges are prefixed "theta_" in the non-
iso case and the range is names "theta" in the iso case.

label

A short description of the kernel object.

... 

Other arguments passed to the method new.

Details

A radial kernel on the $d$-dimensional euclidean space takes the form

$$K(x, x') = \sigma^2 k_1(r)$$

where $k_1(r)$ is a suitable correlation kernel for a one-dimensional input, and $r$ is given by

$$r = \left\{ \sum_{\ell=1}^{d} \left[ (x_\ell - x'_\ell)^2 / \theta^2_\ell \right] \right\}^{1/2}.$$ 

In this default form, the radial kernel depends on $d + 1$ parameters: the ranges $\theta_\ell > 0$ and the variance $\sigma^2$.

An isotropic form uses the same range $\theta$ for all inputs, i.e. sets $\theta_\ell = \theta$ for all $\ell$. This is obtained by using iso = TRUE.

A correlation version uses $\sigma^2 = 1$. This is obtained by using cov = "corr".

Finally, the correlation kernel $k_1(r)$ can depend on a "shape" parameter, e.g. have the form $k_1(r; \alpha)$. The extra shape parameter $\alpha$ will be considered then as a parameter of the resulting radial kernel, making it possible to estimate it by ML along with the range(s) and the variance.

Value

An object with class "covRadial".

Note

When k1Fun1 has more than one formal argument, its arguments with position > 1 are assumed to be "shape" parameters of the model. Examples are functions with formals function(x, shape = 1.0) or function(x, alpha = 2.0, beta = 3.0), corresponding to vector of parameter names c("shape") and c("alpha", "beta"). For now only more than one shape parameter has not been tested.

Remind that using a one-dimensional correlation kernel $k_1(r)$ here does not warrant that a positive semi-definite kernel will result for any dimension $d$. This question relates to Schoenberg’s theorem and the concept of completely monotone functions.

References

covRadial

See Also

k1Fun1Exp, k1Fun1Matern3_2, k1Fun1Matern5_2 or k1Fun1Gauss for examples of functions that can be used as values for the k1Fun1 formal.

Examples

```r
set.seed(123)
d <- 2; ng <- 20
xg <- seq(from = 0, to = 1, length.out = ng)
X <- as.matrix(expand.grid(x1 = xg, x2 = xg))

## A radial kernel using the power-exponential one-dimensional
## function
##
mycovradial <- covradial(k1Fun1 = k1Fun1PowExp, d = 2, cov = "homo", iso = 1)
coef(mycovradial)
inputNames(mycovradial) <- colnames(X)
coef(mycovradial) <- c(alpha = 1.8, theta = 2.0, sigma2 = 4.0)
y <- simulate(mycovradial, X = X, nsim = 1)
persp(x = xg, y = xg, z = matrix(y, nrow = ng))

## Define the inverse multiquadric kernel function. We return the first two
derivatives and the gradient as attributes of the result.
##
myk1Fun <- function(x, beta = 2) {
  prov <- 1 + x * x
  res <- prov^(-beta)
  der <- matrix(NA, nrow = length(x), ncol = 2)
  der[, 1] <- - beta * 2 * x * x * res / prov
  der[, 2] <- -2 * beta * (1 - (1 + 2 * beta) * x * x) * res / prov / prov
  grad <- -log(prov) * res
  attr(res, "gradient") <- grad
  attr(res, "der") <- der
  res
}

mycovradial1 <- covradial(k1Fun1 = myk1Fun, d = 2, cov = "homo", iso = 1)
coef(mycovradial1)
inputNames(mycovradial1) <- colnames(X)
coef(mycovradial1) <- c(beta = 0.2, theta = 0.4, sigma2 = 4.0)
y1 <- simulate(mycovradial1, X = X, nsim = 1)
persp(x = xg, y = xg, z = matrix(y1, nrow = ng))
```
Description

Class of radial covariance kernels.

Objects from the Class

Objects can be created by calls of the form `covRadial(...)` of `new("covRadial", ...)`.

Slots

- `k1Fun1`: Object of class "function". A function of a scalar numeric variable. Not that using a one-dimensional kernel here does not warrant that a positive semi-definite kernel results for any dimension \( d \).
- `hasGrad`: Object of class "logical". Tells if the value returned by the function `kern1Fun` has an attribute named "der" giving the derivative(s).
- `cov`: Object of class "integer". The value 0L corresponds to a correlation kernel while 1L is for a covariance kernel.
- `iso`: Object of class "integer". The value 1L corresponds to an isotropic covariance, with all the inputs sharing the same range value.
- `label`: Object of class "character". Short description of the object.
- `d`: Object of class "integer". Dimension, i.e. number of inputs.
- `inputNames`: Object of class "optCharacter". Names of the inputs.
- `parLower`: Object of class "numeric". Numeric values for the lower bounds on the parameters. Can be `Inf`.
- `parUpper`: Object of class "numeric". Numeric values for the upper bounds on the parameters. Can be `Inf`.
- `par`: Object of class "numeric". Numeric values for the parameters. Can be `NA`.
- `parN1`: Object of class "integer". Number of parameters of the function `kern1Fun` (such as a shape).
- `parN`: Object of class "integer". Number of parameters for the object. The include: `direct` parameters in the function `kern1Fun`, ranges, and variance.
- `kern1ParNames`: Object of class "character". Names of the `direct` parameters.
- `kernParNames`: Object of class "character". Names of the parameters.

Extends

Class "covAll", directly.
Methods

**coef**<signature(object = "covRadial", value = "numeric")**: Set the vector of values for the parameters.

**coefLower**<signature(object = "covRadial")**: Set the vector of lower bounds on the parameters.

**coefLower**signature(object = "covRadial")**: Get the vector of lower bounds on the parameters.

**coef**signature(object = "covRadial")**: Get the vector of values for the parameters.

**coefUpper**<signature(object = "covRadial")**: Set the vector of upper bounds on the parameters.

**coefUpper**signature(object = "covRadial")**: Get the vector of upper bounds on the parameters.

**covMat**signature(object = "covRadial")**: Compute the covariance matrix for given sites.

**npar**signature(object = "covRadial")**: Get the number of parameters.

**scores**signature(object = "covRadial")**: Compute the scores i.e. the derivatives w.r.t. the parameters of the contribution of the covariance in the log-likelihood of a gp.

**show**signature(object = "covRadial")**: Print or show the object.

**varVec**signature(object = "covRadial")**: Compute the variance vector for given sites.

See Also

The creator function **covRadial**, where some details are given on the form of kernel. **covMan** and **covMan** for a comparable but more general class.

Examples

```r
showClass("covRadial")
```

---

**covTS**

*Creator Function for covTS Objects*

Description

Creator function for **covTS** objects representing a Tensor Sum covariance kernel.

Usage

```r
covTS(inputs = paste("x", 1:d, sep = ""),
       d = length(inputs), kernel = "k1Matern5_2",
       dep = NULL, value = NULL, var = 1, ...)
```
Arguments

inputs Character vector giving the names of the inputs used as arguments of \texttt{kernel}. Optional if \(d\) is given.

d Integer specifying the spatial dimension (equal to the number of inputs). Optional if \texttt{inputs} is given.

kernel Character, name of the one-dimensional kernel.

dep Character vector with elements "cst" or "input" usually built using the concatenation \(c\). The names must correspond to parameters of the kernel specified with \texttt{kernel}. When an element is "cst", the corresponding parameter of the 1d kernel will be the same for all inputs. When the element is "input", the corresponding parameter of the 1d kernel gives birth to \(d\) parameters in the \texttt{covTS} object, one by input.

value Named numeric vector. The names must correspond to the 1d kernel parameters.

var Numeric vector giving the variances \(\sigma_i^2\) that weight the \(d\) components.

... Not used at this stage.

Details

A \texttt{covTS} object represents a \(d\)-dimensional kernel object \(K\) of the form

\[
K(x, x'; \theta) = \sum_{i=1}^{d} k(x_i, x'_i; \theta_{s_i})
\]

where \(k\) is the covariance kernel for a Gaussian Process \(Y_x\) indexed by a scalar \(x\). The \(d\) numbers \(x_i\) stand for the components of the \(d\)-dimensional location vector \(x\). The length \(p\) of all the vectors \(s_i\) is the number of parameters of the one-dimensional kernel \(k\), i.e. 2 or 3 for classical covariance kernels.

The package comes with the following covariance kernels which can be given as \texttt{kernel} argument.

<table>
<thead>
<tr>
<th>name</th>
<th>description</th>
<th>(p)</th>
<th>par. names</th>
</tr>
</thead>
<tbody>
<tr>
<td>k1Exp</td>
<td>exponential</td>
<td>2</td>
<td>range, var</td>
</tr>
<tr>
<td>k1Matern3_2</td>
<td>Matérn (\nu = 3/2)</td>
<td>2</td>
<td>range, var</td>
</tr>
<tr>
<td>k1Matern5_2</td>
<td>Matérn (\nu = 5/2)</td>
<td>2</td>
<td>range, var</td>
</tr>
<tr>
<td>k1PowExp</td>
<td>power exponential</td>
<td>3</td>
<td>range, shape, var</td>
</tr>
<tr>
<td>k1Gauss</td>
<td>gaussian or &quot;square exponential&quot;</td>
<td>2</td>
<td>range, var</td>
</tr>
</tbody>
</table>

Note that the exponential kernel of \texttt{k1Exp} is identical to the Matérn kernel for \(\nu = 1/2\), and that the three Matérns kernels provided here for \(\nu = 1/2, \nu = 3/2\) and \(\nu = 5/2\) are special cases of Continuous AutoRegressive (CAR) process covariances, with respective order 1, 2 and 3.

Value

An object with S4 class "covTS".
Caution

The $1d$ kernel $k$ as given in kernel is always assumed to have a variance parameter with name var. This assumption may be relaxed in future versions.

Note

Most arguments receive default values or are recycled if necessary.

Author(s)

Y. Deville, O. Roustant D. Ginsbourger

References


Examples

```r
myCov1 <- covTS(kernel = "k1Exp", inputs = c("v1", "v2", "v3"),
               dep = c(range = "input"))
coef(myCov1) <- c(range = c(0.3, 0.7, 0.9), sigma2 = c(2, 2, 8))

myCov1
c coef(myCov1)
c coef(myCov1, as = "matrix")
c coef(myCov1, as = "list")
c coef(myCov1, as = "matrix", type = "range")

# with a common range parameter
myCov2 <- covTS(kernel = "k1Exp", inputs = c("v1", "v2", "v3"),
               dep = c(range = "cst"), value = c(range = 0.7),
               var = c(2, 2, 8))

myCov2

myCov3 <- covTS(d = 3, kernel = "k1PowExp",
               dep = c(range = "cst", shape = "cst"),
               value = c(shape = 1.8, range = 1.1),
               var = c(2, 2, 8))

myCov3
```

---

covTS-class  

Class "covTS"

Description

S4 class representing a Tensor Sum (TS) covariance kernel.
Objects from the Class

Objects can be created by call of the form `new("covTS", ...)` or by using the `covTS` function.

Slots

d: Object of class "integer", the spatial dimension or number of inputs of the covariance.
inputNames: Object of class "character", vector of input names. Length d.
kernel: Object of class "covMan" representing a 1d kernel.
kernParNames: Object of class "character", name of the kernel (among the allowed ones).
kernParCodes: Object of class "integer", an integer code stating the dependence of the parameter to the input.
par: Object of class "numeric", numeric vector of parameter values.
parN: Object of class "integer", total number of parameters.
parInput: Object of class "integer", the number of the inputs for each parameter. Same length as par, values between 1 and d.
parLower: ,
parUpper: Object of class "numeric" numeric, vector of (possibly infinite) lower/upper bounds on parameters.
parBlock: Object of class "integer"

Methods

- **coef** signature(object = "covTS"): extracts the numeric values of the covariance parameters.
- **coef<-** signature(object = "covTS"): replaces the whole vector of coefficients, as required during ML estimation.
- **coefLower** signature(object = "covTS"): extracts the numeric values of the lower bounds.
- **coefLower<-** signature(object = "covTS"): replacement method for lower bounds on covTS coefficients.
- **coefUpper** signature(object = "covTS"): ...
- **coefUpper<-** signature(object = "covTS"): replacement method for upper bounds on covTS coefficients.
- **covMat** signature(object = "covTS"): builds the covariance matrix, or the cross covariance matrix between two sets of locations for a covTS object.
- **kernelName** signature(object = "covTS"): return the character value of the kernel name.
- **parMap** signature(object = "covTS"): an integer matrix used to map the covTS parameters on the inputs and kernel parameters during the computations.
- **scores** signature(object = "covTS"): computes the scores.
- **show** signature(object = "covTS"): prints in a custom format.
- **simulPar** signature(object = "covTS"): simulates random values for the covariance parameters.
Note
The names of the methods strive to respect a camelCase naming convention.
While the coef<- replacement method is typically intended for internal use during likelihood maximization, the coefLower<- and coefUpper<- replacement methods can be used when some rough information exists on the possible values of the parameters.

Author(s)
Y. Deville, O. Roustant, D. Ginsbourger.

See Also
The covTS function providing a creator.

Examples
showClass("covTS")

---

gls  Generic Function: Generalized Least Squares Estimation with a Given Covariance Kernel

Description
Generic function computing a Generalized Least Squares estimation with a given covariance kernel.

Usage
gls(object, ...)

Arguments
object  An object representing a covariance kernel.
...  Other arguments for methods.

Value
A list with several elements corresponding to the estimation results.
Generalized Least Squares Estimation with a Given Covariance Kernel

Description

Generalized Least Squares (GLS) estimation for a linear model with a covariance given by the covariance kernel object. The method gives auxiliary variables as needed in many algebraic computations.

Usage

```r
## S4 method for signature 'covAll'
gls(object, y, X, F = NULL, varNoise = NULL, beta = NULL, checkNames = TRUE, ...)
```

Arguments

- `object`: An object with "covAll" class.
- `y`: The response vector with length \( n \).
- `X`: The input (or spatial design) matrix with \( n \) rows and \( d \) columns. This matrix must be compatible with the given covariance object, see `checkX`, `covAll`, `matrix-method`.
- `F`: A trend design matrix with \( n \) rows and \( p \) columns. When \( F \) is NULL no trend is used and the response \( y \) is simply a realization of a centered Gaussian Process with covariance kernel given by `object`.
- `varNoise`: A known noise variance. When provided, must be a positive numeric value.
- `beta`: A known vector of trend parameters. Default is NULL indicating that the trend parameters must be estimated.
- `checkNames`: Logical. If TRUE (default), check the compatibility of \( X \) with `object`, see `checkX`.
- `...`: not used yet.

Details

There are two options: for unknown trend, this is the usual GLS estimation with given covariance kernel; for a known trend, it returns the corresponding auxiliary variables (see `value` below).

Value

A list with several elements.

- `betaHat`: Vector \( \hat{\beta} \) of length \( p \) containing the estimated coefficients if `beta` = NULL, or the known coefficients \( \beta \) either.
The (lower) Cholesky root matrix $L$ of the covariance matrix $C$. This matrix has $n$ rows and $n$ columns and $C = LL^\top$.

Vector of length $n$: $e^* = L^{-1}(y - X\hat{\beta})$.

Matrix $n \times p$: $F^* := L^{-1}F$.

Sum of squared errors: $e^*e^*$.

The ‘R’ upper triangular $p \times p$ matrix in the QR decomposition of $F^* = QR^*$.

All objects having length $p$ or having one of their dimension equal to $p$ will be NULL when $F$ is NULL, meaning that $p = 0$.

Author(s)

Y. Deville, O. Roustant

References


Examples

```r
## a possible 'covTS'
myCov <- covTS(inputs = c("Temp", "Humid"),
               kernel = "k1Matern5_2",
               dep = c(range = "input"),
               value = c(range = 0.4))
d <- myCov@d; n <- 100;
X <- matrix(runif(n*d), nrow = n, ncol = d)
colnames(X) <- inputNames(myCov)
## generate the 'GP part'
C <- covMat(myCov, X = X)
L <- t(chol(C))
zeta <- L %*% rnorm(n)
## trend matrix 'F' for Ordinary Kriging
F <- matrix(1, nrow = n, ncol = 1)
varNoise <- 0.5
epsilon <- rnorm(n, sd = sqrt(varNoise))
beta <- 10
y <- F * beta + zeta + epsilon
fit <- gls(myCov, X = X, y = y, F = F, varNoise = varNoise)
```

---

gp

**Gaussian Process Model**

**Description**

Gaussian Process model.
Usage

```r
gp(formula, data, inputs = inputNames(cov), cov, estim = TRUE, ...)
```

Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>formula</td>
<td>A formula with a left-hand side specifying the response name, and the right-hand side the trend covariates (see examples below). Factors are not allowed neither as response nor as covariates.</td>
</tr>
<tr>
<td>data</td>
<td>A data frame containing the response, the inputs specified in inputs, and all the trend variables required in formula.</td>
</tr>
<tr>
<td>inputs</td>
<td>A character vector giving the names of the inputs.</td>
</tr>
<tr>
<td>cov</td>
<td>A covariance kernel object or call.</td>
</tr>
<tr>
<td>estim</td>
<td>Logical. If TRUE, the model parameters are estimated by Maximum Likelihood. The initial values can then be specified using the parCovIni and varNoiseIni arguments of <code>mle,covAll-method</code> passed though dots. If FALSE, a simple Generalized Least Squares estimation will be used, see <code>gls,covAll-method</code>. Then the value of varNoise must be given and passed through dots in case noise is TRUE.</td>
</tr>
<tr>
<td></td>
<td>Other arguments passed to the estimation method. This will be the <code>mle,covAll-method</code> if estim is TRUE or <code>gls,covAll-method</code> if estim is FALSE. In the first case, the arguments will typically include varNoiseIni. In the second case, they will typically include varNoise. Note that a logical noise can be used in the &quot;mle&quot; case. In both cases, the arguments y, X, F can not be used since they are automatically passed.</td>
</tr>
</tbody>
</table>

Value

A list object which is given the S3 class "gp". The list content is very likely to change, and should be used through methods.

Note

When estim is TRUE, the covariance object in cov is expected to provide a gradient when used to compute a covariance matrix, since the default value of compGrad it TRUE, see `mle,covAll-method`.

Author(s)

Y. Deville, D. Ginsbourger, O. Roustant

See Also

`mle,covAll-method` for a detailed example of maximum-likelihood estimation.
Examples

```r
## Example 1. Data sampled from a GP model with a known covTS object
##
set.seed(1234)
myCov <- covTS(inputs = c("Temp", "Humid"),
               kernel = "k1Matern5_2",
               dep = c(range = "input"),
               value = c(range = 0.4))
## change coefficients (variances)
coef(myCov) <- c(0.5, 0.8, 2, 16)
d <- myCov$d; n <- 20
## design matrix
X <- matrix(runif(n*d), nrow = n, ncol = d)
colnames(X) <- inputNames(myCov)
## generate the GP realization
myGp <- gp(formula = y ~ 1, data = data.frame(y = rep(0, n), X),
           cov = myCov, estim = FALSE,
           beta = 10, varNoise = 0.05)
y <- simulate(myGp, cond = FALSE)$sim

## parIni: add noise to true parameters
parCovIni <- coef(myCov)
parCovIni[] <- 0.9 * parCovIni[] + 0.1 * runif(length(parCovIni))
coefLower(myCov) <- rep(1e-2, 4)
coefUpper(myCov) <- c(5, 5, 20, 20)
est <- gp(y ~ 1, data = data.frame(y = y, X),
          cov = myCov,
          noise = TRUE,
          varNoiseLower = 1e-2,
          varNoiseIni = 1.0,
          parCovIni = parCovIni)
summary(est)
coef(est)

## Example 2. Predicting an additive function with an additive GP model
##
## Not run:
```

```r
addfun6d <- function(x){
  res <- x[1]^3 + cos(pi * x[2]) + abs(x[3]) * sin(x[3]^2) +
        3 * x[4]^3 + 3 * cos(pi * x[5]) + 3 * abs(x[6]) * sin(x[6]^2)
}

## 'Fit' is for the learning set, 'Val' for the validation set
set.seed(123)
nFit <- 50
nVal <- 200
d <- 6
inputs <- paste("x", 1L:d, sep = "")```
```r
## create design matrices with DiceDesign package
require(DiceDesign)
require(DiceKriging)
set.seed(0)
dataFitIni <- DiceDesign::lhsDesign(nFit, d)$design
dataValIni <- DiceDesign:: lhsDesign(nVal, d)$design
dataFit <- DiceDesign::maximinSA_LHS(dataFitIni)$design
dataVal <- DiceDesign::maximinSA_LHS(dataValIni)$design

colnames(dataFit) <- colnames(dataVal) <- inputs
testfun <- addfun6d
dataFit <- data.frame(dataFit, y = apply(dataFit, 1, testfun))
dataVal <- data.frame(dataVal, y = apply(dataVal, 1, testfun))

## Creation of "CovTS" object with one range by input
myCov <- covTS(inputs = inputs, d = d, kernel = "k1Matern3_2",
                dep = c(range = "input"))

## Creation of a gp object
fitgp <- gp(formula = y ~ 1, data = dataFit,
            cov = myCov, noise = TRUE,
            parCovIni = rep(1, 2*d),
            parCovLower = c(rep(1e-4, 2*d)),
            parCovUpper = c(rep(5, d), rep(10, d)))
predTS <- predict(fitgp, newdata = as.matrix(dataVal[, inputs]), type = "UK")$mean

## Classical tensor product kernel as a reference for comparison
fitRef <- DiceKriging::km(formula = ~ 1,
                          design = dataFit[, inputs],
                          response = dataFit$y,  covtype="matern3_2")
predRef <- predict(fitRef,
                   newdata = as.matrix(dataVal[, inputs]),
                   type = "UK")$mean

## Compare TS and Ref
RMSE <- data.frame(TS = sqrt(mean((dataVal$y - predTS)^2)),
                   Ref = sqrt(mean((dataVal$y - predRef)^2)),
                   row.names = "RMSE")
print(RMSE)
Comp <- data.frame(y = dataVal$y, predTS, predRef)
plot(predRef ~ y, data = Comp, col = "black", pch = 4,
      xlab = "True", ylab = "Predicted",
      main = paste("Prediction on a validation set (nFit = ",
                    nFit", ", nVal = ", nVal, ").", sep = "")
points(predTS ~ y, data = Comp, col = "red", pch = 20)
abline(a = 0, b = 1, col = "blue", lty = "dotted")
legend("bottomright", pch = c(4, 20), col = c("black", "red"),
        legend = c("Ref", "Tensor Sum"))

## End(Not run)
```
### Example 3: a `covMan` kernel with 3 implementations

```r
# Define a 4-dimensional covariance structure with a kernel in R

d <- 4

## -- Define a 4-dimensional covariance structure with a kernel in R

myGaussFunR <- function(x1, x2, par) {
  h <- (x1 - x2) / par[1]
  SS2 <- sum(h^2)
  d2 <- exp(-SS2)
  kern <- par[2] * d2
  d1 <- 2 * kern * SS2 / par[1]
  attr(kern, "gradient") <- c(theta = d1, sigma2 = d2)
  return(kern)
}

myGaussR <- covMan(kernel = myGaussFunR,
                    hasGrad = TRUE,
                    d = d,
                    parLower = c(theta = 0.0, sigma2 = 0.0),
                    parUpper = c(theta = Inf, sigma2 = Inf),
                    parNames = c("theta", "sigma2"),
                    label = "Gaussian kernel: R implementation")

## -- The same, still in R, but with a kernel admitting matrices as arguments

myGaussFunRVec <- function(x1, x2, par) {
  # x1, x2 : matrices with same number of columns 'd' (dimension)
  n <- nrow(x1)
  d <- ncol(x1)
  SS2 <- 0
  for (j in 1:d){
    Aj <- outer(x1[, j], x2[, j], "-")
    Hj2 <- (Aj / par[1])^2
    SS2 <- SS2 + Hj2
  }
  D2 <- exp(-SS2)
  kern <- par[2] * D2
  D1 <- 2 * kern * SS2 / par[1]
  attr(kern, "gradient") <- list(theta = D1, sigma2 = D2)
  return(kern)
}

myGaussRVec <- covMan(
                      kernel = myGaussFunRVec,
                      hasGrad = TRUE,
                      acceptMatrix = TRUE,
                      d = d,
                      parLower = c(theta = 0.0, sigma2 = 0.0),
                      parUpper = c(theta = Inf, sigma2 = Inf),
```
parNames = c("theta", "sigma2"),
label = "Gaussian kernel: vectorised R implementation"
)

## -- The same, with inlined C code
## (see also another example with Rcpp by typing: ?kergp).

if (require(inline)) {

kernCode <- "
SEXP kern, dkern;
int nprotect = 0, d;
double SS2 = 0.0, d2, *rkern, *rdkern;

d = LENGTH(x1);
PROTECT(kern = allocVector(REALSXP, 1)); nprotect++;
PROTECT(dkern = allocVector(REALSXP, 2)); nprotect++;
rkern = REAL(kern);
rdkern = REAL(dkern);

for (int i = 0; i < d; i++) {
    z = ( REAL(x1)[i] - REAL(x2)[i] ) / REAL(par)[0];
    SS2 += z * z;
}

d2 = exp(-SS2);
rkern[0] = REAL(par)[1] * d2;
rdkern[1] = d2;
rdkern[0] = 2 * rkern[0] * SS2 / REAL(par)[0];

SET_ATTRIB(kern, install("gradient"), dkern);
UNPROTECT(nprotect);
return kern;
"

myGaussFunC <- cfunction(sig = signature(x1 = "numeric", x2 = "numeric",
par = "numeric"),
body = kernCode)

myGaussC <- covMan(kernel = myGaussFunC,
hasGrad = TRUE,
d = d,
parLower = c(theta = 0.0, sigma2 = 0.0),
parUpper = c(theta = Inf, sigma2 = Inf),
parNames = c("theta", "sigma2"),
label = "Gaussian kernel: C/inline implementation")

}

## == Simulate data for covMan and trend ==

n <- 100; p <- d + 1
X <- matrix(runif(n * d), nrow = n)
colnames(X) <- inputNames(myGaussRVec)
design <- data.frame(X)
coef(myGaussRVec) <- myPar <- c(theta = 0.5, sigma2 = 2)
myGp <- gp(formula = y ~ 1, data = data.frame(y = rep(0, n), design),
            cov = myGaussRVec, estim = FALSE,
            beta = 0, varNoise = 1e-8)
y <- simulate(myGp, cond = FALSE)$sim
F <- matrix(runif(n * p), nrow = n, ncol = p)
beta <- (1:p) / p
y <- tcrossprod(F, t(beta)) + y

## ML estimation.
trVec <- system.time(
  resRVec <- gp(formula = y ~ ., data = data.frame(y = y, design),
                cov = myGaussRVec,
                compGrad = TRUE,
                parCovIni = c(0.5, 0.5), varNoiseLower = 1e-4,
                parCovLower = c(1e-5, 1e-5), parCovUpper = c(Inf, Inf))
)
summary(resRVec)
coef(resRVec)
pRVec <- predict(resRVec, newdata = design, type = "UK")
tAll <- trVec
coefAll <- coef(resRVec)

## compare time required by the 3 implementations
## Not run:
  tr <- system.time(
    resR <- gp(formula = y ~ ., data = data.frame(y = y, design),
               cov = myGaussR,
               compGrad = TRUE,
               parCovIni = c(0.5, 0.5), varNoiseLower = 1e-4,
               parCovLower = c(1e-5, 1e-5), parCovUpper = c(Inf, Inf))
  )
tAll <- rbind(trVec = tAll, tr)
coefAll <- rbind(coefAll, coef(resR))
if (require(inline)) {
  tC <- system.time(
    resC <- gp(formula = y ~ ., data = data.frame(y = y, design),
               cov = myGaussC,
               compGrad = TRUE,
               parCovIni = c(0.5, 0.5), varNoiseLower = 1e-4,
               parCovLower = c(1e-5, 1e-5), parCovUpper = c(Inf, Inf))
  )
tAll <- rbind(tAll, tC)
coefAll <- rbind(coefAll, coef(resC))
}

## End(Not run)
tAll

## rows must be identical
coefAll
Description

Cross Validation by leave-one-out for a gp object.

Usage

```r
## S3 method for class 'gp'
influence(model, type = "UK", trend.reestim = TRUE, ...)
```

Arguments

- `model`: An object of class "gp".
- `type`: Character string corresponding to the GP "kriging" family, to be chosen between simple kriging ("SK"), or universal kriging ("UK").
- `trend.reestim`: Should the trend be re-estimated when removing an observation? Default to TRUE.
- `...`: Not used.

Details

Leave-one-out (LOO) consists in computing the prediction at a design point when the corresponding observation is removed from the learning set (and this, for all design points). A quick version of LOO based on Dubrule’s formula is also implemented; It is limited to 2 cases:

- `(type == "SK") & !trend.reestim` and
- `(type == "UK") & trend.reestim`.

Value

A list composed of the following elements, where `n` is the total number of observations.

- `mean`: Vector of length `n`. The `i`-th element is the kriging mean (including the trend) at the `i`th observation number when removing it from the learning set.
- `sd`: Vector of length `n`. The `i`-th element is the kriging standard deviation at the `i`-th observation number when removing it from the learning set.

Warning

Only trend parameters are re-estimated when removing one observation. When the number `n` of observations is small, the re-estimated values can be far away from those obtained with the entire learning set.
Author(s)
O. Roustant, D. Ginsbourger.

References
J.D. Martin and T.W. Simpson (2005), "Use of kriging models to approximate deterministic computer models". *AIAA Journal*, **43** no. 4, 853-863.

See Also
predict.gp, plot.gp

---

**inputNames**

Generic Function: Names of the Inputs of a Covariance Kernel

**Description**
Generic function returning or setting the names of the inputs attached with a covariance kernel.

**Usage**

```r
inputNames(object, ...)
```

```r
## S4 replacement method for signature 'covAll'
inputNames(object, ...) <= value
```

**Arguments**

- `object` A covariance kernel object.
- `value` A suitable character vector.
- `...` Other arguments for methods.

**Value**
A character vector with distinct input names that are used e.g. in prediction.
Note

The input names are usually checked to control that they match the colnames of a spatial design matrix. They play an important role since in general the inputs are found among other columns of a data frame, and their order is not fixed. For instance in a data frame used as newdata formal in the predict method, the inputs are generally found at positions which differ from those in the data frame used at the creation of the object.

See Also

checkX

k1Exp

Predefined covMan Objects for 1D Kernels

Description

Predefined kernel Objects as covMan objects.

Usage

k1Exp
k1Matern3_2
k1Matern5_2
k1Gauss

Format

Objects with class "covMan".

Details

These objects are provided mainly as examples. They are used covTS.

Examples

set.seed(1234)
x <- sort(runif(40))
X <- cbind(x = x)
yExp <- simulate(k1Exp, nsim = 20, X = X)
matplot(X, yExp, type = "l", col = "SpringGreen", ylab = "")
yGauss <- simulate(k1Gauss, nsim = 20, X = X)
matlines(X, yGauss, col = "orangered")
title("Simulated paths from 'k1Exp' (green) and 'k1Gauss' (orange)")

# You can build a similar object using a creator of
# 'covMan'. Although the objects 'k1Gauss' and 'myk1Gauss' differ,
# they describe the same mathematical object.
One-Dimensional Classical Covariance Kernel Functions

Description

One-dimensional classical covariance kernel functions.

Usage

- \( k1FunExp(x_1, x_2, \text{par}) \)
- \( k1FunGauss(x_1, x_2, \text{par}) \)
- \( k1FunPowExp(x_1, x_2, \text{par}) \)
- \( k1FunMatern3_2(x_1, x_2, \text{par}) \)
- \( k1FunMatern5_2(x_1, x_2, \text{par}) \)

- \( k1Fun1Exp(x) \)
- \( k1Fun1Gauss(x) \)
- \( k1Fun1PowExp(x, \alpha = 1.5) \)
- \( k1Fun1Matern3_2(x) \)
- \( k1Fun1Matern5_2(x) \)

Arguments

- \( x_1 \) First location vector.
- \( x_2 \) Second location vector. Must have the same length as \( x_1 \).
- \( x \) For stationary covariance functions, the vector containing difference of positions: \( x = x_1 - x_2 \).
- \( \alpha \) Regularity parameter in \((0, 2]\) for Power Exponential covariance function.
- \( \text{par} \) Vector of parameters. The length and the meaning of the elements in this vector depend on the chosen kernel. The first parameter is the range parameter (if there is one), the last is the variance. So the shape parameter of \( k1FunPowExp \) is the second one out of the three parameters.

Details

**Value**

A matrix with a "gradient" attribute. This matrix has \( n_1 \) rows and \( n_2 \) columns where \( n_1 \) and \( n_2 \) are the length of \( x_1 \) and \( x_2 \). If \( x_1 \) and \( x_2 \) have length 1, the attribute is a vector of the same length \( p \) as \( \text{par} \) and gives the derivative of the kernel with respect to the parameters in the same order. If \( x_1 \) or \( x_2 \) have length \( > 1 \), the attribute is an array with dimension \((n_1, n_2, p)\).

**Note**

The kernel functions are coded in C through the `.Call` interface and are mainly intended for internal use. They are used by the `covTS` class.

Be aware that very few checks are done (length of objects, order of the parameters, ...).

**Author(s)**

Oivier Roustant, David Ginsbourger, Yves Deville

**References**


**Examples**

```r
## show the functions
n <- 300
x0 <- 0
x <- seq(from = 0, to = 3, length.out = n)
kExpVal <- k1FunExp(x0, x, par = c(range = 1, var = 2))
kGaussVal <- k1FunGauss(x0, x, par = c(range = 1, var = 2))
kPowExpVal <- k1FunPowExp(x0, x, par = c(range = 1, shape = 1.5, var = 2))
kMatern3_2Val <- k1FunMatern3_2(x0, x, par = c(range = 1, var = 2))
kMatern5_2Val <- k1FunMatern5_2(x0, x, par = c(range = 1, var = 2))
kerns <- cbind(as.vector(kExpVal), as.vector(kGaussVal), as.vector(kPowExpVal), as.vector(kMatern3_2Val), as.vector(kMatern5_2Val))
matplot(x, kerns, type = "l", main = "five 'kergp' 1d-kernels", lwd = 2)

## extract gradient
head(attr(kPowExpVal, "gradient"))
```
kernelName

Name of the One-Dimensional Kernel in a Composite Kernel Object

Description

Name of the 1d kernel in a composite kernel object.

Usage

kernelName(object, ...)

Arguments

- object: A covariance kernel.
- ...: Arguments for methods.

Value

A character string giving the kernel name.

kGauss

Gauss (Squared-Exponential) Kernel

Description

Gauss (or squared exponential) covariance function.

Usage

kGauss(d)

Arguments

- d: Dimension.

Value

An object of class "covMan" with default parameters: 1 for ranges and variance values.

References

Matérn Kernels

Description

Matérn kernels, obtained by plugging the Euclidian norm into a 1-dimensional Matérn function.

Usage

\[
\text{kMatern}(d, \text{nu} = "5/2")
\]

Arguments

d  Dimension.

nu  Character corresponding to the smoothness parameter \( \nu \) of Matérn kernels. At this stage, the possible values are "1/2" (exponential kernel), "3/2" or "5/2".

Value

An object of class "covMan" with default parameters: 1 for ranges and variance values.

Note

Notice that these kernels are NOT obtained by tensor product.

References


Examples

\[
\text{kMatern()} \quad \# \text{default: } d = 1, \text{nu} = 5/2
\]
\[
\text{kMatern}(d = 2)
\]
\[
\text{myMatern} \leftarrow \text{kMatern}(d = 5, \text{nu} = "3/2")
\]
\[
\text{coef(myMatern)} \leftarrow c(\text{range} = 1:5, \text{sigma2} = 0.1)
\]
\[
\text{myMatern}
\]
\[
\text{try(kMatern(nu = 2))} \quad \# \text{error}
\]
mle  

Generic Function: Maximum Likelihood Estimation of a Gaussian Process Model

Description

Generic function for the Maximum Likelihood estimation of a Gaussian Process model.

Usage

mle(object, ...)    

Arguments

object         An object representing a covariance kernel.  
...             Other arguments for methods, typically including a response, a design, ...

Value

An estimated model, typically a list.

See Also

mle-methods for examples.

mle-methods  

Maximum Likelihood Estimation of Gaussian Process Model Parameters

Description

Maximum Likelihood estimation of Gaussian Process models which covariance structure is described in a covariance kernel object.

Usage

## S4 method for signature 'covAll'
mle(object, 
y, X, F = NULL, beta = NULL,  
parCovIni = coef(object),  
parCovLower = coefLower(object),  
parCovUpper = coefUpper(object),  
noise = TRUE, varNoiseIni = var(y) / 10,  
varNoiseLower = 0, varNoiseUpper = Inf,  
compGrad = TRUE,
doOptim = TRUE,
optimFun = c("nloptr::nloptr", "stats::optim"),
optimMethod = ifelse(compGrad, "NLOPT_LD_LBFGS", "NLOPT_LD_COBYLA"),
optimCode = NULL,
multistart = 1,
parTrack = FALSE, trace = 0, checkNames = TRUE, ...

Arguments

object
An object representing a covariance kernel.

y
Response vector.

X
Spatial (or input) design matrix.

F
Trend matrix.

beta
Vector of trend coefficients if known/ fixed.

parCovIni
Vector with named elements or matrix giving the initial values for the parameters. See Examples. When this argument is omitted, the vector of covariance parameters given in object is used if multistart == 1; If multistart > 1, a matrix of parameters is simulated by using simulPar. Remind that you can use the coef and coef<- methods to get and set this slot of the covariance object.

parCovLower
Lower bounds for the parameters. When this argument is omitted, the vector of parameters lower bounds in the covariance given in object is used. You can use coefLower and coefLower<- methods to get and set this slot of the covariance object.

parCovUpper
Upper bounds for the parameters. When this argument is omitted, the vector of parameters lower bounds in the covariance given in object is used. You can use coefUpper and coefUpper<- methods to get and set this slot of the covariance object.

noise
Logical. Should a noise be added to the error term?

varNoiseIni
Initial value for the noise variance.

varNoiseLower
Lower bound for the noise variance. Should be <= varNoiseIni.

varNoiseUpper
Upper bound for the noise variance. Should be >= varNoiseIni.

compGrad
Logical: compute and use the analytical gradient in optimization? This is only possible when object provides the analytical gradient.

doOptim
Logical. If FALSE no optimization is done.

optimFun
Function used for optimization. The two pre-defined choices are nloptr::nloptr (default) and stats::optim, both in combination with a few specific optimization methods. Ignored if optimCode is provided.

optimMethod
Name of the optimization method or algorithm. This is passed as the "algorithm" element of the opts argument when nloptr::nloptr is used (default), or to the method argument when stats::optim is used. When another value of optimFun is given, the value of optimMethod is ignored. Ignored if optimCode is provided. Use optimMethods to obtain the list of usable values.
optimCode: An object with class "expression" or "character" representing a user-written R code to be parsed and performing the log-likelihood maximization. Notice that this argument will bypass optimFun and optimMethod. The expression must define an object named "opt", which is either a list containing optimization results, either an object inheriting from "try-error" to cope with the case where a problem occurred during the optimization.

multistart: Number of optimizations to perform from different starting points (see parCovIni). Parallel backend is encouraged.

parTrack: If TRUE, the parameter vectors used during the optimization are tracked and returned as a matrix.

trace: Integer level of verbosity.

checkNames: if TRUE (default), check the compatibility of X with object, see checkX.

... Further arguments to be passed to the optimization function, nloptr or optim.

Details

The choice of optimization method is as follows.

- When optimFun is nloptr:nloptr, it is assumed that we are minimizing the negative log-likelihood \(-\log L\). Note that both predefined methods "NLOPT_LD_LBFGS" and "NLOPT_LN_COBYLA" can cope with a non-finite value of the objective, except for the initial value of the parameter. Non-finite values of \(-\log L\) are often met in practice during optimization steps. The method "NLOPT_LD_LBFGS" used when compGrad is TRUE requires that the gradient is provided by/with the covariance object. You can try other values of optimMethod corresponding to the possible choice of the "algorithm" element in the opts argument of nloptr:nloptr. It may be useful to give other options in order to control the optimization and its stopping rule.

- When optimFun is "stats:optim", it is assumed that we are maximizing the log-likelihood \(\log L\). We suggest to use one of the methods "L-BFGS-B" or "BFGS". Notice that control can be provided in ..., but control$fnscale is forced to be \(-1\), corresponding to maximization. Note that "L-BFGS-B" uses box constraints, but the optimization stops as soon as the log-likelihood is non-finite or NA. The method "BFGS" does not use constraints but allows the log-likelihood to be non-finite or NA. Both methods can be used without gradient or with gradient if object allows this.

The vectors parCovIni, parCovLower, parCovUpper must have elements corresponding to those of the vector of kernel parameters given by coef(object). These vectors should have suitably named elements.

Value

A list with elements hopefully having understandable names.

- opt: List of optimization results if it was successful, or an error object otherwise.
- coef.kernel: The vector of 'kernel' coefficients. This will include one or several variance parameters.
- coef.trend: Estimate of the vector \(\beta\) of the trend coefficients.
- parTracked: A matrix with rows giving the successive iterates during optimization if the parTrack argument was set to TRUE.
Note

The checks concerning the parameter names, dimensions of provided objects, …are not fully implemented yet.

Using the optimCode possibility requires a bit of programming effort, although a typical code only contains a few lines.

Author(s)

Y. Deville, O. Roustant

See Also

gp for various examples, optimMethods to see the possible values of the argument optimMethod.

Examples

set.seed(29770)

# Example. A 4-dimensional "covMan" kernel
# d <- 4
myCovMan <-
covMan(
    kernel = function(x1, x2, par) {
        htilde <- (x1 - x2) / par[1]
        SS2 <- sum(htilde^2)
        d2 <- exp(-SS2)
        kern <- par[2] * d2
        d1 <- 2 * kern * SS2 / par[1]
        attr(kern, "gradient") <- c(theta = d1, sigma2 = d2)
        return(kern)
    },
    label = "myGauss",
    hasGrad = TRUE,
    d = 4,
    parLower = c(theta = 0.0, sigma2 = 0.0),
    parUpper = c(theta = +Inf, sigma2 = +Inf),
    parNames = c("theta", "sigma2"),
    par = c(NA, NA)
)

kernCode <- 
    SEXP kern, dkern;
    int nprotect = 0, d;
    double SS2 = 0.0, d2, z, *rkernel, *rdkernel;

    d = LENGTH(x1);
    PROTECT(kern = allocVector(REALSXP, 1)); nprotect++;
    PROTECT(dkern = allocVector(REALSXP, 2)); nprotect++;
    rkern = REAL(kern);
rdkern = REAL(dkern);

for (int i = 0; i < d; i++) {
    z = ( REAL(x1)[i] - REAL(x2)[i] ) / REAL(par)[0];
    SS2 += z * z;
}

d2 = exp(-SS2);
rkern[0] = REAL(par)[1] * d2;
rdkern[1] = d2;
rkern[0] = 2 * rkern[0] * SS2 / REAL(par)[0];

SET_ATTRIB(kern, install("gradient"), dkern);
UNPROTECT(nprotect);
return kern;

## inline the C function into an R function: MUCH MORE EFFICIENT!!!
## Not run:
require(inline)
kernC <- cfunction(sig = signature(x1 = "numeric", x2 = "numeric",
    par = "numeric"),
    body = kernCode)
myCovMan <- covMan(kernel = kernC, hasGrad = TRUE, label = "myGauss", d = 4,
    parNames = c("theta", "sigma2"),
    parLower = c("theta" = 0.0, "sigma2" = 0.0),
    parUpper = c("theta" = Inf, "sigma2" = Inf))

## End(Not run)

## Example (continued). Simulate data for covMan and trend
n <- 100;
X <- matrix(runif(n * d), nrow = n)
colnames(X) <- inputNames(myCovMan)

coef(myCovMan) <- myPar <- c(theta = 0.5, sigma2 = 2)
C <- covMat(object = myCovMan, X = X,
    compGrad = FALSE, index = 1L)

library(MASS)
set.seed(456)
y <- mvrnorm(mu = rep(0, n), Sigma = C)
p <- rpois(1, lambda = 4)
if (p > 0) {
    F <- matrix(runif(n * p), nrow = n, ncol = p)
    beta <- rnorm(p)
    y <- F %*% beta + y
} else F <- NULL
par <- parCovIni <- c("theta" = 0.6, "sigma2" = 4)

##
## Example (continued). ML estimation. Note the 'partrack' argument

```r
est <- mle(object = myCovMan,
  parCovIni = parCovIni,
  y = y, X = X, F = F,
  parCovLower = c(0.05, 0.05), parCovUpper = c(10, 100),
  parTrack = TRUE, noise = FALSE, checkNames = FALSE)
est$opt$value
```

## change the (constrained) optimization method

```r
est1 <- mle(object = myCovMan,
  parCovIni = parCovIni,
  optimFun = "stats::optim",
  optimMethod = "L-BFGS-B",
  y = y, X = X, F = F,
  parCovLower = c(0.05, 0.05), parCovUpper = c(10, 100),
  parTrack = TRUE, noise = FALSE, checkNames = FALSE)
est1$opt$value
```

## Example (continued). Grid for graphical analysis

```r
theta.grid <- seq(from = 0.1, to = 0.7, by = 0.2)
sigma2.grid <- seq(from = 0.3, to = 6, by = 0.4)
par.grid <- expand.grid(theta = theta.grid, sigma2 = sigma2.grid)
l1 <- apply(as.matrix(par.grid), 1, est$logLikFun)
llmat <- matrix(l1, nrow = length(theta.grid),
  ncol = length(sigma2.grid))
```

## Example (continued). Explore the surface

```r
require(rgl)
persp3d(x = theta.grid, y = sigma2.grid, z = ll,
  xlab = "theta", ylab = "sigma2", zlab = "logLik",
  col = "SpringGreen3", alpha = 0.6)
```

## Example (continued). Draw a contour plot for the log-lik and show iterates

```r
contour(x = theta.grid, y = sigma2.grid, z = llmat,
  col = "SpringGreen3", xlab = "theta", ylab = "sigma2")
```
**npar**

Generic function: Number of Free Parameters in a Covariance Kernel

**Description**

Generic function returning the number of free parameters in a covariance kernel.

**Usage**

npar(object, ...)

**Arguments**

- **object**: A covariance kernel object.
- **...**: Other arguments for methods.

**Value**

The number of parameters.
npar-methods  

*Number of Parameters for a Covariance Kernel Object*

**Description**

Number of parameters for a covariance kernel object.

**Usage**

```r
## S4 method for signature 'covMan'
npar(object, ...)
## S4 method for signature 'covTS'
npar(object, ...)
```

**Arguments**

- `object`: An object with S4 class corresponding to a covariance kernel.
- `...`: Not used yet.

**Value**

The number of parameters.

**See Also**

`coef` method

---

optimMethods  

*Optimization Methods (or Algorithms) for the mle Method*

**Description**

Optimization methods (or algorithms) for the `mle` method.

**Usage**

```r
optimMethods(optimFun = c("both", "nloptr::nloptr", "stats::optim"))
```

**Arguments**

- `optimFun`: Value of the corresponding formal argument of the `mle` method, or "both". In the later case the full list of algorithms will be obtained.
**Value**

A data frame with two columns: `optimFun` and `optimMethod`.

**Caution**

The optimisation method given in the argument `optimMethod` of the `mle` method should be compliant with the `compGrad` argument. Only a small number of possibilities have been tested, including the default values.

**See Also**

`mle-methods`.

**Examples**

```r
optimMethods()
```
parMap-methods

Map the Parameters of a Structure on the Inputs and Kernel Parameters

Description
Map the parameters of a structure on the inputs and kernel parameters.

Usage
## S4 method for signature 'covTS'
parMap(object, ...)

Arguments
- object: An object with class "covTS".
- ...: Not used yet.

Value
A matrix with integer values. The rows correspond to the inputs of the object and the columns to the 1d kernel parameters. The matrix element is the number of the corresponding official coefficient. The same parameter of the structure can be used for several inputs but not (yet) for several kernel parameters. So each row must have different integer elements, while the same element can be repeated within a column.

Note
This function is for internal use only.

Examples
myCov <- covTS(d = 3, kernel = "k1Gauss",
dep = c(range = "input"), value = c(range = 1.1))
parMap(myCov)

parNamesSymm
Vector of Names for the General 'Symm' Parameterisation

Description
Vector of names for the general 'Symm' parameterisation.

Usage
parNamesSymm(nlev)
**parseCovFormula**

**Arguments**

- `nlev` Number of levels.

**Value**

Character vector of names.

**Examples**

```r
parNamesSymm(nlev = 4)
```

---

**Description**

Parse a formula (or expression) describing a composite covariance kernel.

**Usage**

```r
parseCovFormula(formula, where = .GlobalEnv, trace = 0)
```

**Arguments**

- `formula` A formula or expression describing a covariance kernel. See Examples.
- `where` An environment where kernel objects and top parameters are searched for.
- `trace` Integer level of verbosity.

**Details**

The formula involves existing covariance kernel objects and must define a valid kernel composition rule. For instance the sum and the product of kernels, the convex combination of kernels are classically used. The kernels objects are used in the formula with parentheses as is they where functions calls with no formal arguments e.g. `obj()`. Non-kernel objects used in the formula must be numeric scalar parameters and are called top parameters. The covariance objects must exist in the environment defined by `where` because their slots will be used to identify the inputs and the parameters of the composite kernel defined by the formula.

**Value**

A list with the results of parsing. Although the results content is easy to understand, the function is not intended to be used by the final user, and the results may change in future versions.
Caution

Only relatively simple formulas are correctly parsed. So use only formulas having a structure similar to one of those given in the examples. In case of problems, error messages are likely to be difficult to understand.

Note

The parsing separates covariance objects from top parameters. It retrieves information about the kernel inputs and parameters from the slots. Obviously, any change in the covariances objects after the parsing (e.g. change in the parameters names or values) will not be reported in the results of the parsing, so kernel any needed customization must be done prior to the parsing.

Author(s)

Yves Deville

Examples

```r
# = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = =
# build some kernels (with their inputNames) in the global environment
# = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = =
myCovExp3 <- kMatern(d = 3, nu = "1/2")
inputNames(myCovExp3) <- c("x", "y", "z")

myCovGauss2 <- kGauss(d = 2)
inputNames(myCovGauss2) <- c("temp1", "temp2")

k <- kMatern(d = 1)
inputNames(k) <- "x"

e11 <- kMatern(d = 1)
inputNames(e11) <- "y"

# = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = =
# Parse a formula. This formula is stupid because 'myCovGauss2' and 'myCovExp3' should be CORRELATION kernels and not covariance kernels to produce an identifiable model.
# = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = =
cov <- ~ tau * myCovGauss2() * myCovExp3() + sigma2 * k()
pf1 <- parseCovFormula(cov, trace = 1)

# = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = =
# Parse a formula with ANOVA composition
# = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = = =
cov1 <- ~ tau2 * myCovGauss2() * myCovExp3() + sigma2 * (1 + k()) * (1 + e11())
pf2 <- parseCovFormula(cov1, trace = 1)
```
Description

Three plots are currently available, based on the influence results: one plot of fitted values against response values, one plot of standardized residuals, and one qqplot of standardized residuals.

Usage

```r
## S3 method for class 'gp'
plot(x, y, kriging.type = "UK",
     trend.reestim = TRUE, which = 1:3, ...)
```

Arguments

- `x`: An object with S3 class "gp".
- `y`: Not used.
- `kriging.type`: Optional character string corresponding to the GP "kriging" family, to be chosen between simple kriging ("SK") or universal kriging ("UK").
- `trend.reestim`: Should the trend be re-estimated when removing an observation? Default to TRUE.
- `which`: A subset of 1, 2, 3 indicating which figures to plot (see Description above). Default is 1:3 (all figures).
- `...`: No other argument for this method.

Details

The standardized residuals are defined by 

\[ \frac{y(x_i) - \tilde{y}_{-i}(x_i)}{\tilde{\sigma}_{-i}(x_i)} \]

where \( y(x_i) \) is the response at the location \( x_i \), \( \tilde{y}_{-i}(x_i) \) is the fitted value when the \( i \)-th observation is omitted (see `influence.gp`), and \( \tilde{\sigma}_{-i}(x_i) \) is the corresponding kriging standard deviation.

Value

A list composed of the following elements where \( n \) is the total number of observations.

- `mean`: A vector of length \( n \). The \( i \)-th element is the kriging mean (including the trend) at the \( i \)-th observation number when removing it from the learning set.
- `sd`: A vector of length \( n \). The \( i \)-th element is the kriging standard deviation at the \( i \)-th observation number when removing it from the learning set.

Warning

Only trend parameters are re-estimated when removing one observation. When the number \( n \) of observations is small, re-estimated values can substantially differ from those obtained with the whole learning set.
References


J.D. Martin and T.W. Simpson (2005), "Use of kriging models to approximate deterministic computer models". *AIAA Journal, 43* no. 4, 853-863.


See Also

`predict.gp` and `influence.gp`, the predict and influence methods for "gp".

---

**plot.simulate.gp**

**Plot Simulations from a gp Object**

**Description**

Function to plot simulations from a gp object.

**Usage**

```r
## S3 method for class 'simulate.gp'
plot(x, y, col = list(sim = "SpringGreen3", trend = "orangered"), show = c(sim = TRUE, trend = TRUE, y = TRUE), ...)
```

**Arguments**

- **x**: An object containing simulations, produced by 'simulate' with output = "list".
- **y**: Not used yet.
- **col**: Named list of colors to be used, with elements "sim" and "trend".
- **show**: A logical vector telling which elements must be shown.
- **...**: Further argument passed to `plot`.

**Value**

Nothing.
predict gp

Note
For now, this function can be used only when the number of inputs is one.

See Also
simulate gp.

Description
Prediction method for the "gp" S3 class.

Usage

```
## S3 method for class 'gp'
predict(object, newdata,
       type = ifelse(object$trendKnown, "SK", "UK"),
       seCompute = TRUE, covCompute = FALSE,
       lightReturn = FALSE, biasCorrect = FALSE,
       forceInterp,
       ...)  
```

Arguments

- `object` : An object with S3 class "gp".
- `newdata` : A data frame containing all the variables required for prediction: inputs and trend variables, if applicable.
- `type` : A character string corresponding to the GP "kriging" family, to be chosen between simple kriging ("SK"), or universal kriging ("UK").
- `seCompute` : Optional logical. If FALSE, only the kriging mean is computed. If TRUE, the kriging variance (actually, the corresponding standard deviation) and prediction intervals are computed too.
- `covCompute` : Logical. If TRUE the covariance matrix is computed.
- `lightReturn` : Optional logical. If TRUE, c and cStar are not returned. This should be reserved to expert users who want to save memory and know that they will not miss these values.
- `biasCorrect` : Optional logical to correct bias in the UK variance and covariances. Default is FALSE. See Details below.
- `forceInterp` : Logical used to force a nugget-type prediction. If TRUE, the noise will be interpreted as a nugget effect. This argument is likely to be removed in the future.
- `...` : Not used yet.
Details

The estimated (UK) variance and covariances are NOT multiplied by \( n/(n - p) \) by default (\( n \) and \( p \) denoting the number of rows and columns of the trend matrix \( F \)). Recall that this correction would contribute to limit bias: it would totally remove it if the correlation parameters were known (which is not the case here). However, this correction is often ignored in the context of computer experiments, especially in adaptive strategies. It can be activated by turning \texttt{biasCorrect} to \texttt{TRUE}, when \texttt{type = "UK"}.

Value

A list with the following elements.

- \texttt{mean} \quad \text{GP mean ("kriging") predictor (including the trend) computed at \texttt{newdata}.}
- \texttt{sd} \quad \text{GP prediction ("kriging") standard deviation computed at \texttt{newdata}. Not computed if \texttt{seCompute} is \texttt{FALSE}.}
- \texttt{sdSK} \quad \text{Part of the above standard deviation corresponding to simple kriging (coincides with \texttt{sd} when \texttt{type = "SK"}). Not computed if \texttt{seCompute} is \texttt{FALSE}.}
- \texttt{trend} \quad \text{The computed trend function, evaluated at \texttt{newdata}.}
- \texttt{cov} \quad \text{GP prediction ("kriging") conditional covariance matrix. Not computed if \texttt{covCompute} is \texttt{FALSE} (default).}
- \texttt{lower95}, \texttt{upper95} \quad \text{Bounds of the 95 \% GP prediction interval computed at \texttt{newdata} (to be interpreted with special care when parameters are estimated, see description above). Not computed if \texttt{seCompute} is \texttt{FALSE}.}
- \texttt{c} \quad \text{An auxiliary matrix \( c \), containing all the covariances between the points in \texttt{newdata} and those in the initial design. Not returned if \texttt{lightReturn} is \texttt{TRUE}.}
- \texttt{cStar} \quad \text{An auxiliary vector, equal to \( L^{-1}c \) where \( L \) is the Cholesky root of the covariance matrix \( C \) used in the estimation. Not returned if \texttt{lightReturn} is \texttt{TRUE}.}

Author(s)

O. Roustant, D. Ginsbourger, Y. Deville

See Also

\texttt{gp} for the creation/estimation of a model. See \texttt{gls-methods} for the signification of the auxiliary variables.
Principal Kriging Functions

Description

Principal Kriging Functions.

Usage

prinKringe(object)

Arguments

object An object with class "gp".

Details

The Principal Kriging Functions (PKF) are the eigenvectors of a symmetric positive matrix $B$ named the Bending Energy Matrix which is met when combining a linear trend and a covariance kernel as done in gp. This matrix has dimension $n \times n$ and rank $n - p$. The PKF are given in the ascending order of the eigenvalues $e_i$

$$e_1 = e_2 = \ldots = e_p = 0 < e_{p+1} \leq e_{p+2} \leq \ldots \leq e_n.$$

The $p$ first PKF generate the same space as do the $p$ columns of the trend matrix $F$, say $\text{colspan}(F)$. The following $n - p$ PKFs generate a supplementary of the subspace $\text{colspan}(F)$, and they have a decreasing influence on the response. So the $p+1$-th PKF can give a hint on a possible deterministic trend functions that could be added to the $p$ existing ones.

The matrix $B$ is such that $BF = 0$, so the columns of $F$ can be thought of as the eigenvectors that are associated with the null eigenvalues $e_1, \ldots, e_p$.

Value

A list

- values The eigenvalues of the energy bending matrix in ascending order. The first $p$ values must be very close to zero, but will not be zero since they are provided by numeric linear algebra.
- vectors A matrix $U$ with its columns $u_i$ equal to the eigenvectors of the energy bending matrix, in correspondence with the eigenvalues $e_i$.
- B The Energy Bending Matrix $B$. Remind that the eigenvectors are used here in the ascending order of the eigenvalues, which is the reverse of the usual order.
Note

When an eigenvalue \( e_i \) is such that \( e_{i-1} < e_i < e_{i+1} \) (which can happen only for \( i > p \)), the corresponding PKF is unique up to a change of sign. However a run of \( r > 1 \) identical eigenvalues is associated with a \( r \)-dimensional eigenspace and the corresponding PKFs have no meaning when they are considered individually.

References


Examples

```r
library(kergp)
set.seed(314159)
n <- 100
x <- sort(runif(n))
y <- 2 + 4 * x + 2 * x^2 + 3 * sin(6 * pi * x) + 1.0 * rnorm(n)
nNew <- 60; xNew <- sort(runif(nNew))
df <- data.frame(x = x, y = y)

mykern <- kMaternS_R
inputNames(mykern) <- "x"
mygp <- gp(formula = y ~ sin(6 * pi * x),
           data = df,
           parCovLower = c(0.01, 0.01),
           parCovUpper = c(10, 100),
           cov = mykern,
           estim = TRUE, noise = TRUE)
PK <- prinKrige(mygp)

matplot(x, PK$vectors[, 1:4], type = "l", lwd = 2)
```

q1CompSymm

**Qualitative Correlation or Covariance Kernel with one Input and Compound Symmetric Correlation**

Description

Qualitative correlation or covariance kernel with one input and compound symmetric correlation.
Usage

q1CompSymm(factor, input = "x", cov = c("corr", "homo"))

Arguments

factor     A factor with the wanted levels for the covariance kernel object.
input      Name of (qualitative) input for the kernel.
cov        Character telling if the kernel is a correlation kernel or a homoscedastic covariance kernel.

Value

An object with class "covQual" with d = 1 qualitative input.

Note

Correlation kernels are needed in tensor products because the tensor product of two covariance kernels each with unknown variance would not be identifiable.

See Also

The corLevCompSymm function used to compute the correlation matrix and its gradients w.r.t. the correlation parameters.

Examples

School <- factor(1L:3L, labels = c("Bad", "Mean", "Good"))
myCor <- q1CompSymm(School, input = "School")
coef(myCor) <- 0.26

## Use a data.frame with a factor
set.seed(246)
newSchool <- factor(sample(1L:3L, size = 20, replace = TRUE),
                    labels = c("Bad", "Mean", "Good"))
C1 <- covMat(myCor, X = data.frame(School = newSchool),
             compGrad = FALSE, lowerSQRT = FALSE)

## or use a matrix with integer content
C2 <- covMat(myCor, X = cbind(School = as.integer(newSchool)),
             compGrad = FALSE, lowerSQRT = FALSE)
max(abs(C1 - C2))
$q1\text{Diag}$

Qualitative Correlation or Covariance Kernel with one Input and Diagonal Structure

Description

Qualitative correlation or covariance kernel with one input and diagonal structure.

Usage

$q1\text{Diag}(\text{factor, input = "x", cov = c("corr", "homo", "hete")})$

Arguments

factor
A factor with the wanted levels for the covariance kernel object.

input
Name of (qualitative) input for the kernel.

cov
Character telling if the result is a correlation kernel, an homoscedastic covariance kernel or an heteroscedastic covariance kernel with an arbitrary variance vector.

Value

An object with class "covQual" with $d = 1$ qualitative input.

Note

The correlation version obtained with $\text{cov = "corr"}$ has no parameters.

See Also

$q1\text{Symm}, q1\text{CompSymm}$ are other covariance structures for one qualitative input.

Examples

```r
School <- factor(1L:3L, labels = c("Bad", "Mean", "Good"))

## correlation: no parameter!
myCor <- q1\text{Diag}(\text{School, input = "School"})

## covariance
myCov <- q1\text{Diag}(\text{School, input = "School", cov = "hete"})
coef(myCov) <- c(1.1, 2.2, 3.3)
```
**q1Symm**  
*Qualitative Correlation or Covariance Kernel with one Input and General Symmetric Correlation*

**Description**

Qualitative correlation or covariance kernel with one input and general symmetric correlation.

**Usage**

```r
q1Symm(factor, input = "x", cov = c("corr", "homo", "hete"))
```

**Arguments**

- **factor**: A factor with the wanted levels for the covariance kernel object.
- **input**: Name of (qualitative) input for the kernel.
- **cov**: Character telling if the result is a correlation kernel, an homoscedastic covariance kernel or an heteroscedastic covariance kernel with an arbitrary variance vector.

**Value**

An object with class "covQual" with d = 1 qualitative input.

**Note**

Correlation kernels are needed in tensor products because the tensor product of two covariance kernels each with unknown variance would not be identifiable.

**See Also**

The `corLevSymm` function used to compute the correlation matrix and its gradients w.r.t. the correlation parameters.

**Examples**

```r
School <- factor(1L:3L, labels = c("Bad", "Mean", "Good"))
myCor <- q1Symm(School, input = "School")
coef(myCor) <- c(theta_2_1 = pi / 3, theta_3_1 = pi / 4, theta_3_2 = pi / 8)

## Use a data.frame with a factor
set.seed(246)
newSchool <- factor(sample(1L:3L, size = 20, replace = TRUE),
                   labels = c("Bad", "Mean", "Good"))
C1 <- covMat(myCor, X = data.frame(School = newSchool),
             compGrad = FALSE, lowerSQRT = FALSE)
```
```r
C2 <- covMat(myCor, X = cbind(School = as.integer(newSchool)),
            compGrad = FALSE, lowerSQRT = FALSE)
max(abs(C1 - C2))
```

---

### scores

Generic Function: Scores for a Covariance Kernel Object

#### Description

Generic function returning the scores for a covariance kernel object.

#### Usage

```r
scores(object, ...)
```

#### Arguments

- `object`: A covariance object.
- `...`: Other arguments passed to methods.

#### Details

Compute the derivatives $\partial_{\theta_k} \ell$ for the (possibly concentrated) log-likelihood $\ell := \log L$ of a covariance object with parameter vector $\theta$. The score for $\theta_k$ is obtained as a matrix scalar product

$$
\partial_{\theta_k} \ell = \text{trace}(WD)
$$

where $D := \partial_{\theta_k} C$ and where $W$ is the matrix $W := ee^T - C^{-1}$. The vector $e$ is the vector of residuals and the matrix $C$ is the covariance computed for the design $X$.

#### Value

A numeric vector of length `npar(object)` containing the scores.

#### Note

The scores can be efficiently computed when the matrix $W$ has already been pre-computed.
shapeSlot  

Extracts the Slots of a Structure

Description

Extract the slot of a structure.

Usage

```r
shapeSlot(object, slotName = "par", type = "all", as = "vector")
```

Arguments

- `object`: An object to extract from, typically a covariance kernel.
- `slotName`: Name of the slot to be extracted.
- `type`: Type of slot to be extracted. Can be either a type of parameter, "var" or "all".
- `as`: Type of result wanted. Can be "vector", "list" or "matrix".

Value

A vector, list or matrix containing the extraction.

Note

This function is for internal use only.

---

simulate, covAll-method

Simulation of a covAll Object

Description

Simulation of a covAll object.

Usage

```r
## S4 method for signature 'covAll'
simulate(object, nsim = 1, seed = NULL,
        X, mu = NULL, method = "mvrnorm", checkNames = TRUE,
        ...)
```
simulate, covAll-method

Arguments

- **object**: A covariance kernel object.
- **nsim**: Number of simulated paths.
- **seed**: Not used yet.
- **X**: A matrix with the needed inputs as its columns.
- **mu**: Optional vector with length nrow(X) giving the expectation \( \mu(x) \) of the Gaussian Process at the simulation locations \( x \).
- **method**: Character used to choose the simulation method. For now the only possible value is "mvrnorm" corresponding to the function with this name in the MASS package.
- **checkNames**: Logical. It TRUE the colnames of X and the input names of object as given by inputNames(object) must be identical sets.
- **...**: Other arguments for methods.

Value

A numeric matrix with nrow(X) rows and nsim columns. Each column is the vector of the simulated path at the simulation locations.

Note

The simulation is unconditional.

See Also

The mvrnorm function.

Examples

```r
## -- as in example(kergp) define an argumentwise invariant kernel --

kernFun <- function(x1, x2, par) {
  h <- (abs(x1) - abs(x2)) / par[1]
  S <- sum(h^2)
  d2 <- exp(-S)
  d1 <- 2 * K * S / par[1]
  attr(K, "gradient") <- c(theta = d1, sigma2 = d2)
  return(K)
}

covSymGauss <- covMan(kernel = kernFun, hasGrad = TRUE,
                      label = "argumentwise invariant",
                      d = 2,
                      parNames = c("theta", "sigma2"),
                      par = c(theta = 0.5, sigma2 = 2))
```
## simulate.gp

### Simulation of Paths from a gp Object

**Description**

Simulation of paths from a gp object.

**Usage**

```r
## S3 method for class 'gp'
simulate(object, nsim = 1L, seed = NULL,
         newdata = NULL,
         cond = TRUE,
         trendKnown = FALSE,
         newVarNoise = NULL,
         checkNames = TRUE,
         output = c("list", "matrix"),
         label = "y", unit = ",",
         ...)
```

**Arguments**

- `object`: An object with class "gp".
- `nsim`: Number of paths wanted.
- `seed`: Not used yet.
- `newdata`: A data frame containing the inputs values used for simulation as well as the required trend covariates, if any. This is similar to the `newdata` formal in `predict.gp`.
- `cond`: Logical. Should the simulations be conditional on the observations used in the object or not?
- `trendKnown`: Logical. If TRUE the vector of trend coefficients will be regarded as known so all simulated paths share the same trend. When FALSE, the trend must have been estimated so that its estimation covariance is known. Then each path will have a different trend.
newVarNoise  Variance of the noise for the "new" simulated observations. For the default NULL, the noise variance found in object is used. Note that if a very small positive value is used, each simulated path is the sum of the trend the smooth GP part and an interval containing say 95% of the simulated responses can be regarded as a confidence interval rather than a prediction interval.

checkNames  Logical. It TRUE the colnames of X and the input names of the covariance in object as given by inputNames(object) must be identical sets.

output  The type of output wanted. A simple matrix as in standard simulation methods may be quite poor, since interesting intermediate results are then lost.

label, unit  A label and unit that will be copied into the output object when output is "list".

...  Further arguments to be passed to the simulate method of the "covAll" class.

Value

A matrix with the simulated paths as its columns or a more complete list with more results. This list which is given the S3 class "simulate.gp" has the following elements.

- X, F, y Inputs, trend covariates and response.
- XNew, FNew New inputs, new trend covariates.
- sim Matrix of simulated paths.
- trend Matrix of simulated trends.
- trendKnown, noise, newVarNoise Values of the formals.
- Call The call.

Note

When betaKnown is FALSE, the trend and the smooth GP parts of a simulation are usually correlated, and their sum will show less dispersion than each of the two components. The covariance of the vector \( \hat{\beta} \) can be regarded as the posterior distribution corresponding to a non-informative prior, the distribution from which a new path is drawn being the predictive distribution.

Author(s)

Yves Deville

Examples

```r
set.seed(314159)
n <- 40
x <- sort(runif(n))
y <- 2 + 4 * x + 2 * x^2 + 3 * sin(6 * pi * x) + 1.0 * rnorm(n)
df <- data.frame(x = x, y = y)
```

#--use a Matern 3/2 covariance. With model #2, the trend is mispecified,
# so the smooth GP part of the model captures a part of the trend.
```r
myKern <- k1Matern3_2
inputNames(myKern) <- "x"
mygp <- list()
mygp[[1]] <- gp(formula = y ~ x + I(x^2) + sin(6 * pi * x), data = df,
                 parCovLower = c(0.01, 0.01), parCovUpper = c(10, 100),
                 cov = myKern, estim = TRUE, noise = TRUE)
mygp[[2]] <- gp(formula = y ~ sin(6 * pi * x), data = df,
                 parCovLower = c(0.01, 0.01), parCovUpper = c(10, 100),
                 cov = myKern, estim = TRUE, noise = TRUE)

trendknown <- c(FALSE, TRUE)
cond <- c(FALSE, TRUE)
for (i in 1:2) {
  simTU <- simulate(object = mygp[[i]], newdata = dfNew, nsim = nsim,
                    trendKnown = FALSE, cond = FALSE)
  plot(simTU, main = "trend unknown, conditional")
  simTK <- simulate(object = mygp[[i]], newdata = dfNew, nsim = nsim,
                    trendKnown = TRUE, cond = FALSE)
  plot(simTK, main = "trend known, conditional")
}
```

```
par(opar)
```
simulPar

Generic function: Draw Random Values for the Parameters of a Covariance Kernel

Description

Generic function to draw random values for the parameters of a covariance kernel object.

Usage

```r
simulPar(object, nsim = 1L, seed = NULL, ...)
```

Arguments

- `object`: A covariance kernel.
- `nsim`: Number of drawings.
- `seed`: Seed for the random generator.
- `...`: Other arguments for methods.

Details

Draw random values for the parameters of a covariance kernel object using the information `coefLower` and `coefUpper`.

Value

A matrix with `nsim` rows and `npar(object)` columns.

simulPar,covAll-method

Draw Random Values for the Parameters of a Covariance Kernel

Description

Draw random values for the parameters of a covariance kernel object.

Usage

```r
## S4 method for signature 'covAll'
simulPar(object, nsim = 1L, seed = NULL)
```
**symIndices**

**Arguments**
- **object**: A covariance kernel.
- **nsim**: Number of drawings.
- **seed**: Seed for the random generator.
- **...**: Other arguments for methods.

**Details**
Draw random values for the parameters of a covariance kernel object using the informations `coefLower` and `coefUpper`.

**Value**
A matrix with `nsim` rows and `npar(object)` columns.

---

**symIndices**

**Vector of Indices Useful for Symmetric or Anti-Symmetric Matrices.**

**Description**
Vector of indices useful for symmetric or anti-symmetric matrices

**Usage**

`symIndices(n, diag = FALSE)`

**Arguments**
- **n**: Size of a square matrix.
- **diag**: Logical. When FALSE the diagonal is omitted in the lower and upper triangles.

**Details**
This function is intended to provide computations which are faster than `lower.tri` and `upper.tri`.

**Value**
A list containing the following integer vectors, each with length `(n - 1)n/2`.
- **i, j**: Row and column indices for the lower triangle to be used in a two-index style.
- **kL**: Indices for the lower triangle, to be used in single-index style. The elements are picked in column order. So if `X` is a square matrix with size `n`, then `X[kL]` is the vector containing the elements of the lower triangle of `X` taken in column order.
- **kU**: Indices for the upper triangle, to be used in a single-index style. The elements are picked in row order. So if `X` is a square matrix with size `n`, then `X[kU]` is the vector containing the elements of the upper triangle of `X` taken in row order.
Examples

n <- rpois(1, lambda = 10)
L <- symIndices(n)
X <- matrix(1L:(n * n), nrow = n)
max(abs(X[lower.tri(X, diag = FALSE)] - L$kL))
max(abs(t(X)[lower.tri(X, diag = FALSE)] - L$kU))
cbind(row = L$i, col = L$j)

translude  Make Translucent colors

Description

Make translucent colors.

Usage

translude(colors, alpha = 0.6)

Arguments

colors  A vector of colors in a format that can be understood by col2rgb.
alpha  Level of opacity ("0" means fully transparent and "max" means opaque). After recycling to reach the required length, this value or vector is used as alpha in rgb.

Value

A vector of translucent (or semi-transparent) colors.

varVec  Generic Function: Variance of Gaussian Process at Specific Locations

Description

Generic function returning a variance vector

Usage

varVec(object, X, ...)

varVec
Arguments

- **object**: Covariance kernel object.
- **x**: A matrix with \( d \) columns, where \( d \) is the number of inputs of the covariance kernel. The \( n \) rows define a set of sites or locations.
- **...**: Other arguments for methods.

Value

A numeric vector with length \( nrow(x) \) containing the variances \( K(x, x) \) for all the sites \( x \).

Description

Covariance matrix for a covariance kernel object.

Usage

```r
## S4 method for signature 'covMan'
varVec(object, x, compGrad = FALSE,
        checkNames = NULL, index = -1L, ...)

## S4 method for signature 'covTS'
varVec(object, x, compGrad = FALSE,
        checkNames = TRUE, index = -1L, ...)
```

Arguments

- **object**: An object with S4 class corresponding to a covariance kernel.
- **x**: The usual matrix of spatial design points, with \( n \) rows and \( d \) cols where \( n \) is the number of spatial points and \( d \) is the 'spatial' dimension.
- **compGrad**: Logical. If TRUE a derivative with respect to the vector of parameters will be computed and returned as an attribute of the result. For the covMan class, this is possible only when the gradient of the kernel is computed and returned as a "gradient" attribute of the result.
- **checkNames**: Logical. If TRUE (default), check the compatibility of \( x \) with \( object \), see \texttt{checkX}.
- **index**: Integer giving the index of the derivation parameter in the official order.
- **...**: Not used yet.

Details

The variance vector is computed in a C program using the \texttt{.Call} interface. The R kernel function is evaluated within the C code using \texttt{eval}.
Value

A vector of length $\text{ncol}(X)$ with general element $V_i := K(x_i, x_i; \theta)$ where $K(x_1, x_2; \theta)$ is the covariance kernel function.

Note

The value of the parameter $\theta$ can be extracted from the object with the `coef` method.

See Also

`coef` method

Examples

```r
myCov <- covTS(inputs = c("Temp", "Humid", "Press"),
               kernel = "k1PowExp",
               dep = c(range = "cst", shape = "cst"),
               value = c(shape = 1.8, range = 1.1))
n <- 100; X <- matrix(runif(n*3), nrow = n, ncol = 3)
try(V1 <- varVec(myCov, X = X)) ## bad colnames
colnames(X) <- inputNames(myCov)
V2 <- varVec(myCov, X = X)

Xnew <- matrix(runif(n * 3), nrow = n, ncol = 3)
colnames(Xnew) <- inputNames(myCov)
V2 <- varVec(myCov, X = X)
```
Index

*Topic **classes**
  covAll-class, 19
  covComp-class, 21
  covMan-class, 26
  covQual-class, 29
  covQualNested-class, 34
  covRadial-class, 38
  covTS-class, 41

*Topic **datasets**
  k1Exp, 54

*Topic **methods**
  plot.gp, 71

*Topic **models**
  influence.gp, 52
  plot.gp, 71

c, 40
checkGrad, 7
checkPar, 8
checkX, 9, 28, 44, 54, 61, 89
checkX, covAll, data.frame-method
  (covAll-class), 19
checkX, covAll, matrix-method
  (covAll-class), 19
checkX, covAll, method (checkX-methods), 10
checkX, covComp, data.frame-method
  (covComp-class), 21
checkX, covQual, data.frame-method
  (covQual-class), 29
checkX, covQual, matrix-method
  (covQual-class), 29
checkX, methods, 10
coef, 29, 66, 90
coef, covComp-method (covComp-class), 21
coef, covMan-method (coef-methods), 11
coef, covQual-method (covQual-class), 29
coef, covRadial-method
  (covRadial-class), 38
coef, covTS-method (coef-methods), 11

coef, methods (coef-methods), 11
coef-methods, 11
coef<-, 12
coef<-, covComp, numeric-method
  (covComp-class), 21
coef<-, covMan, numeric-method
  (covMan-class), 26
coef<-, covQual, numeric-method
  (covQual-class), 29
coef<-, covRadial, numeric-method
  (covRadial-class), 38
coef<-, covTS, numeric-method
  (covTS-class), 41
coefLower, 12
coefLower, covComp-method
  (covComp-class), 21
coefLower, covMan-method (covMan-class), 26
coefLower, covQual-method
  (covQual-class), 29
coefLower, covRadial-method
  (covRadial-class), 38
coefLower, covTS-method (covTS-class), 41
coeffLower<-, (coeffLower), 12
coeffLower<-, covMan-method
  (covMan-class), 26
coeffLower<-, covQual-method
  (covQual-class), 29
coeffLower<-, covRadial-method
  (covRadial-class), 38
coeffLower<-, covTS-method (covTS-class), 41
coeffUpper (coeffLower), 12
coeffUpper, covComp-method
  (covComp-class), 21
coeffUpper, covMan-method (covMan-class), 26
coeffUpper, covQual-method
  (covQual-class), 29
coefUpper, covRadial-method
  (covRadial-class), 38
coefUpper, covTS-method (covTS-class), 41
coeUpper <- (coefLower), 12
coeUpper <-, covMan-method
  (covMan-class), 26
coeUpper <-, covQual-method
  (covQual-class), 29
coeUpper <-, covRadial-method
  (covRadial-class), 38
coeUpper <-, covTS-method (covTS-class), 41
coe, covMan, function-method
  (covMan-class), 26
coe, covQual, function-method
  (covQual-class), 29
col2rgb, 88
cotr.helmod, 13, 32
cotr.treatment, 32
covLevCompSymm, 13, 77
covLevDiag, 15
covLevSymm, 16, 79
covSymm, 17
covAll, 22, 35, 38
covAll-class, 19
covComp, 19, 21, 22
covComp-class, 21
covMan, 22, 26, 27, 31, 39
covMan-class, 26
covMat, 27
covMat, covComp-method (covComp-class), 21
covMat, covMan-method (covMat-methods), 28
covMat, covQual-method (covQual-class), 29
covMat, covRadial-method
  (covRadial-class), 38
covMat, covTS-method (covMat-methods), 28
covMat-methods, 28
covQual, 35
covQual-class, 29
covQualNested, 31
covQualNested-class, 34
covRadial, 35, 39
covRadial-class, 38
covTS, 39, 42, 43, 54
covTS-class, 41
gls, 43
gls, covAll-method (gls-methods), 44
gls-methods, 44
gp, 45, 62, 74, 75
influence, gp, 52, 71, 72
inputNames, 9, 10, 53
inputNames, covAll-method (inputNames), 53
inputNames <- (inputNames), 53
inputNames <-, covAll-character-method
  (inputNames), 53
inputNames <-, covComp-character-method
  (covComp-class), 21
k1Exp, 54
k1Fun1Exp, 37
k1Fun1Exp (k1Matern3_2), 55
k1Fun1Gauss, 37
k1Fun1Gauss (k1Matern3_2), 55
k1Fun1Matern3_2, 37
k1Fun1Matern3_2 (k1Matern3_2), 55
k1Fun1Matern5_2, 37
k1Fun1Matern5_2 (k1Matern3_2), 55
k1Fun1PowExp (k1Matern3_2), 55
k1FunExp (k1Matern3_2), 55
k1FunGauss (k1Matern3_2), 55
k1FunMatern3_2 (k1Matern3_2), 55
k1FunMatern5_2 (k1Matern3_2), 55
k1FunPowExp (k1Matern3_2), 55
k1Gauss (k1Exp), 54
k1Matern3_2, 55
k1Matern3_2 (k1Exp), 54
k1Matern5_2 (k1Exp), 54
k1PowExp (k1Exp), 54
kergp (kergp-package), 3
kergp-package, 3
kernelName, 57
kernelName, covTS-method (covTS-class), 41
kExp (kMatern), 58
kGauss, 57
kMatern, 58
kSE (kGauss), 57
mle, 59
mle, covAll-method (mle-methods), 59
mle-methods, 59
mvrnorm, 82
nloptr, 61
npar, 65
npar, covMan-method (npar-methods), 66
npar, covQual-method (covQual-class), 29
npar, covRadial-method (covRadial-class), 38
npar, covTS-method (npar-methods), 66
npar-methods, 66
optim, 61
optimMethods, 60, 62, 66
parMap, 67
parMap, covTS-method (parMap-methods), 68
parMap-methods, 68
parNamesSymm, 68
parseCovFormula, 69
plot gp, 53, 71
plot.simulate gp, 72
predict gp, 53, 72, 73, 83
prinKrig, 75
q1CompSymm, 32, 76, 78
q1Diag, 32, 78
q1Symm, 32, 78, 79
rgb, 88
scores, 80
scores, covComp-method (covComp-class), 21
scores, covMan-method (covMan-class), 26
scores, covQual-method (covQual-class), 29
scores, covRadial-method (covRadial-class), 38
scores, covTS-method (covTS-class), 41
shapeSlot, 81
show, covComp-method (covComp-class), 21
show, covMan-method (covMan-class), 26
show, covQual-method (covQual-class), 29
show, covRadial-method (covRadial-class), 38
show, covTS-method (covTS-class), 41
simulate, covAll-method, 81
simulate, covAll-method (simulate, covAll-method), 81
simulate, covQual-method (covQual-class), 29
simulate gp, 73, 83
simulPar, 60, 86
simulPar, covAll-method, 86
symIndices, 87
translude, 88
varVec, 88
varVec, covComp-method (covComp-class), 21
varVec, covMan-method (varVec-methods), 89
varVec, covQual-method (covQual-class), 29
varVec, covRadial-method (covRadial-class), 38
varVec, covTS-method (varVec-methods), 89
varVec-methods, 89
varVec-methods, 89
varVec-methods, 89
varVec-methods, 89