Package ‘lspline’

October 13, 2022

Type Package

Title Linear Splines with Convenient Parametrisations

Version 1.0-0

Description Linear splines with convenient parametrisations such that
(1) coefficients are slopes of consecutive segments or (2) coefficients are
slope changes at consecutive knots. Knots can be set manually or at break points
of equal-frequency or equal-width intervals covering the range of 'x'.
The implementation follows Greene (2003), chapter 7.2.5.

Suggests testthat, knitr, rmarkdown, scales, ggplot2, broom

License MIT + file LICENSE

Encoding UTF-8

LazyData true

RoxygenNote 6.0.1

VignetteBuilder knitr

NeedsCompilation no

Author Michal Bojanowski [aut, cre]

Maintainer Michal Bojanowski <michal2992@gmail.com>

Repository CRAN

Date/Publication 2017-04-10 21:15:06 UTC

R topics documented:

lspline .................................................. 2

Index 5
lspline

Basis for a piecewise linear spline with meaningful coefficients

Description

These functions compute the basis of piecewise-linear spline such that, depending on the argument marginal, the coefficients can be interpreted as (1) slopes of consecutive spline segments, or (2) slope change at consecutive knots.

Usage

lspline(x, knots = NULL, marginal = FALSE, names = NULL)

qlspline(x, q, na.rm = FALSE, ...)
elspine(x, n, ...)

Arguments

x numeric vector, the variable
knots numeric vector of knot positions
marginal logical, how to parametrize the spline, see Details
names character, vector of names for constructed variables
q numeric, a single scalar greater or equal to 2 for a number of equal-frequency intervals along x or a vector of numbers in (0; 1) specifying the quantiles explicitly.
na.rm logical, whether NA should be removed when calculating quantiles, passed to na.rm of quantile.
... other arguments passed to lspline
n integer greater than 2, knots are computed such that they cut n equally-spaced intervals along the range of x

Details

If marginal is FALSE (default) the coefficients of the spline correspond to slopes of the consecutive segments. If it is TRUE the first coefficient correspond to the slope of the first segment. The consecutive coefficients correspond to the change in slope as compared to the previous segment.

Function qlspline wraps lspline and calculates the knot positions to be at quantiles of x. If q is a numerical scalar greater or equal to 2, the quantiles are computed at seq(0, 1, length.out = q + 1)[-c(1, q+1)], i.e. knots are at q-tiles of the distribution of x. Alternatively, q can be a vector of values in [0; 1] specifying the quantile probabilities directly (the vector is passed to argument probs of quantile).

Function elspline wraps lspline and computes the knot positions such that they cut the range of x into n equal-width intervals.
Author(s)

This function is inspired by Stata command mkspline and function ares::lspline from Junger & Ponce de Leon (2011). As such, the implementation follows Greene (2003), chapter 7.2.5

References

- Junger & Ponce de Leon (2011) "ares: Environment air pollution epidemiology: a library for timeseries analysis". R package version 0.7.2 retrieved from CRAN archives.

See Also

See the package vignette.

Examples

# Data from a quadratic polynomial
set.seed(666)
x <- rnorm(100, 5, 2)
y <- (x-5)^2 + rnorm(100)
plot(x, y)

# -- Marginal and non-marginal parametrisations
m.nonmarginal <- lm(y ~ lspline(x, 5))
m.marginal <- lm(y ~ lspline(x, 5, marginal=TRUE))
# Slope of consecutive segments
coef(m.nonmarginal)
# Slope change and consecutive knots
coef(m.marginal)
# Identical predicted values
identical( fitted(m.nonmarginal), fitted(m.marginal))

# -- Different ways to place knots
# Manually: knots at x=4 and x=6
m1 <- lm(y ~ lspline(x, c(4, 6)))
# 2 knots at terciles of 'x'
m2 <- lm(y ~ qlspline(x, 3))
# 3 knots dividing range of 'x' into 4 equal-width intervals
m3 <- lm(y ~ elspline(x, 4))

# Graphically
ox <- seq(min(x), max(x), length=100)
lines(ox, predict(m1, data.frame(x=ox)), col="red")
lines(ox, predict(m2, data.frame(x=ox)), col="blue")
lines(ox, predict(m3, data.frame(x=ox)), col="green")
legend("topright",
legend=c("m1: lspline", "m2: qlspline", "m3: elspline"),
col=c("red", "blue", "green"),
lspline

bty="n", lty=1)
Index

elspline (lspline), 2
lspline, 2
qlspline (lspline), 2
quantile, 2