

Package ‘fields’

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Title Tools for Spatial Data

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Description For curve, surface and function fitting with an emphasis on splines, spatial data, geostatistics, and spatial statistics. The major methods include cubic, and thin plate splines, Kriging, and compactly supported covariance functions for large data sets. The splines and Kriging methods are supported by functions that can determine the smoothing parameter (nugget and sill variance) and other covariance function parameters by cross validation and also by restricted maximum likelihood. For Kriging there is an easy to use function that also estimates the correlation scale (range parameter). A major feature is that any covariance function implemented in R and following a simple format can be used for spatial prediction. There are also many useful functions for plotting and working with spatial data as images. This package also contains an implementation of sparse matrix methods for large spatial data sets and currently requires the sparse matrix (spam) package. Use `help(fields)` to get started and for an overview. The fields source code is deliberately commented and provides useful explanations of numerical details as a companion to the manual pages. The commented source code can be viewed by expanding the source code version and looking in the R subdirectory. The reference for fields can be generated by the citation function in R and has DOI <doi:10.5065/D6W957CT>. Development of this package was supported in part by the National Science Foundation Grant 1417857, the National Center for Atmospheric Research, and Colorado School of Mines. See the Fields URL
for a vignette on using this package and some background on spatial statistics.

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URL <https://github.com/dnychka/fieldsRPackage>

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R topics documented:

add.image	4
arrow.plot	5
as.image	6
as.surface	8
BD	10
bplot	11
bplot.xy	12
Chicago ozone test data	13
circulantEmbedding	14
CO2	17
Colorado Monthly Meteorological Data	19
colorbar.plot	23
compactToMat	25
Covariance functions	26
CovarianceUpper	32
cover.design	33
drape.plot	39
envelopePlot	42
Exponential, Matern, Radial Basis	43
fields	45
fields testing scripts	48
fields-stuff	50
fields.grid	52
fields.hints	53
flame	56
glacier	56
grid list	59
image.cov	63
image.plot	67
image.smooth	76
image2lz	79
imagePlot	82
interp.surface	93
Krig	95
Krig.Amatrix	103

Krig.null.function	104
Krig.replicates	105
KrigFindLambda	106
lennon	109
minitri	109
mKrig	110
mKrigMLE	118
NorthAmericanRainfall	124
offGridWeights	125
ozone2	129
plot.Krig	130
plot.surface	131
poly.image	132
predict.Krig	135
predictSE	137
predictSurface	139
print.Krig	144
pushpin	145
qsreg	146
QTps	149
quilt.plot	153
rat.diet	157
RCMexample	158
rdist	159
rdist.earth	161
registeringCode	163
ribbon.plot	164
RMprecip	165
set.panel	167
sim.spatialProcess	168
smooth.2d	176
spam2lz	178
spatialProcess	180
splint	189
sreg	190
stats	195
stats.bin	196
summary.Krig	197
summary.ncdf	198
supportsArg	199
surface.Krig	200
The Engines:	201
tim.colors	205
Tps	208
transformx	216
US	218
US.dat	218
vgram	219

vgram.matrix	221
Wendland	223
world	225
WorldBankCO2	226
xline	228
yline	229

Index	230
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add.image	<i>Adds an image to an existing plot.</i>
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Description

Adds an image to an existing plot. Simple arguments control the location and size.

Usage

```
add.image(xpos, ypos, z, adj.x = 0.5, adj.y = 0.5,
image.width = 0.15, image.height = NULL, col = tim.colors(256), ...)
```

Arguments

xpos	X position of image in user coordinates
ypos	Y position of image in user coordinates
z	Matrix of intensities comprising the image.
adj.x	Location of image relative to x coordinate. Most common values are .5 (centered), 0 (right side of image at x) and 1 (left side of image at x). These are the same conventions that are used for adj in positioning text.
adj.y	Location of image relative to y coordinate. Same rules as adj.x
image.width	Width of image as a fraction of the plotting region in horizontal direction.
image.height	Height of image as a fraction of the plotting region in horizontal direction. If NULL height is scaled to make image pixels square.
col	Color table for image. Default is tim.colors.
...	Any other plotting arguments that are passed to the image function

See Also

image.plot, colorbar.plot, image, tim.colors

Examples

```

plot( 1:10, 1:10, type="n")
data( lennon)

add.image( 5,4,lennon, col=grey( (0:256)/256))
# reference lines
xline( 5, col=2)
yline( 4,col=2)

#
# add lennon right in the corner beyond the plotting region
#

par(new=TRUE, plt=c(0,1,0,1), mar=c(0,0,0,0), usr=c(0,1,0,1))
add.image( 0,0, lennon, adj.x=0, adj.y=0)

```

arrow.plot	<i>Adds arrows to a plot</i>
------------	------------------------------

Description

Adds arrows at specified points where the arrow lengths are scaled to fit on the plot in a reasonable manner. A classic use of this function is to depict a vector field. At each point (x,y) we have a vector with components (u,v). Like the arrows function this adds arrows to an existing plot.

Usage

```

arrow.plot(a1, a2, u = NA, v = NA, arrow.ex = 0.05,
           xpd = TRUE, true.angle = FALSE, arrowfun=arrows,...)

```

Arguments

a1	The x locations of the tails of the arrows or a 2 column matrix giving the x and y coordinates of the arrow tails.
a2	The y locations of the tails of the arrows or a 2 column matrix giving the u and v coordinates of the arrows.
u	The u components of the direction vectors if they are not specified in the a1 argument
v	The v components of the direction vectors if they are not specified in the a2 argument
arrow.ex	Controls the length of the arrows. The length is in terms of the fraction of the shorter axis in the plot. So with a default of .05 20 arrows of maximum length can line up end to end along the shorter axis.
xpd	If true does not clip arrows to fit inside the plot region, default is not to clip.

true.angle	If true preserves the true angle of the (u,v) pair on the plot. E.g. if (u,v)=(1,1) then the arrow will be drawn at 45 degrees.
arrowfun	The actual arrow function to use. The default is standard R arrows. However, Tamas K Papp suggests p.arrows from sfsmisc which makes prettier arrows.
...	Graphics arguments passed to the arrows function that can change the color or arrow sizes. See help on this for details.

Details

This function is useful because (u,v) may be in very different scales from the locations (x,y). So some careful scaling is needed to plot the arrows. The only tricky thing about this function is whether you want the true angles on the plot. For overlaying a vector field on top of contours that are the streamlines true.angle should be false. In this case you want u and v to be scaled in the same way as the x and y variables. If the scaling is not the same then the arrows will not look like tangent vectors to the streamlines. An application where the absolute angles are meaningful might be the hands of a clock showing different times zones on a world map. Here true.angle=T is appropriate, the clock hands should preserve the right angles.

See Also

arrows

Examples

```
#
# 20 random directions at 20 random points

x<- runif( 20)
y<- runif( 20)
u<- rnorm( 20)
v<- rnorm( 20)
plot( x,y)
arrow.plot( x,y,u,v) # a default that is unattractive

plot( x,y, type="n")
arrow.plot( x,y,u,v, arrow.ex=.2, length=.1, col='green', lwd=2)
# thicker lines in green, smaller heads and longer tails. Note length, col and lwd are
# options that the arrows function itself knows about.
```

as.image

Creates image from irregular x,y,z

Description

Discretizes a set of 2-d locations to a grid and produces a image object with the z values in the right cells. For cells with more than one Z value the average is used.

Usage

```
as.image(Z, ind=NULL, grid=NULL, x=NULL, weights=rep(1, length(Z)),
  na.rm=FALSE, nx=64, ny=64, boundary.grid=FALSE, nrow=NULL, ncol=NULL,
  FUN = NULL)
```

Arguments

Z	Values of image.
ind	A matrix giving the row and column subscripts for each image value in Z. (Not needed if x is specified.)
grid	A list with components x and y of equally spaced values describing the centers of the grid points. The default is to use nrow and ncol and the ranges of the data locations (x) to construct a grid.
x	Locations of image values. Not needed if ind is specified.
nrow	Same as nx this is depreciated.
ncol	Same as ny this is depreciated.
weights	If two or more values fall into the same pixel a weighted average is used to represent the pixel value. Default is equal weights.
na.rm	If true NA's are removed from the Z vector.
nx	Number of grid point in X coordinate.
ny	Number of grid points in Y coordinate.
boundary.grid	If FALSE grid points are assumed to be the grid midpoints. If TRUE they are the grid box boundaries.
FUN	The function to apply to common values in a grid box. The default is a mean (or weighted mean). If FUN is specified the weights are not used.

Details

The discretization is straightforward once the grid is determined. If two or more Z values have locations in the same cell the weighted average value is taken as the value. The weights component that is returned can be used to account for means that have different numbers (or precisions) of observations contributing to the grid point averages. The default weights are taken to be one for each observation. See the source code to modify this to get more information about coincident locations. (See the call to fast.lway)

Value

An list in image format with a few more components. Components x and y are the grid values , z is a nrow X ncol matrix with the Z values. NA's are placed at cell locations where Z data has not been supplied. Component ind is a 2 column matrix with subscripts for the locations of the values in the image matrix. Component weights is an image matrix with the sum of the individual weights for each cell. If no weights are specified the default for each observation is one and so the weights will be the number of observations in each bin.

See Also

image.smooth, image.plot, Krig.discretize, Krig.replicates

Examples

```
# convert precip data to 50X50 image
look<- as.image( RMprecip$y, x= RMprecip$x, nx=50, ny=50)
image.plot( look)

# reduced grid extent compared to the domain
gridList<- list( x = seq(-105,-101,length.out=10),
                y = seq( 38, 42,length.out=10) )
look2<- as.image( RMprecip$y, x= RMprecip$x,grid=gridList)
image.plot( look2)

# number of obs in each cell -- in this case equal to the
# aggregated weights because each obs had equal weight in the call

image.plot( look$x ,look$y, look$weights, col=terrain.colors(50))
# hot spot is around Denver
```

as.surface

Creates an "surface" object from grid values.

Description

Reformats the vector from evaluating a function on a grid of points into a list for use with surface plotting function. The list has the usual components x,y and z and is suitable for use with persp, contour, image and image.plot.

Usage

```
as.surface(obj, z, location=NULL, order.variables="xy")
```

Arguments

obj	A description of the grid used to evaluate the function. This can either be in the form of a grid.list (see help file for grid.list) or the matrix of grid of points produced by make.surface.grid. In the later case obj is a matrix with the grid.list as an attribute.
z	The value of the function evaluated at the gridded points.
location	A logical or two column matrix of indices indicating the location of the z values within the image matrix.
order.variables	Either "xy" or "yx" specifies how the x and y variables used to evaluate the function are matched with the x and y grids in the surface object.

Details

This function was written to simply to go back and forth between a matrix of gridded values and the stacked vector obtained by stacking columns. The main application is evaluating a function at each grid point and then reforming the results for plotting. (See example below.)

If `zimage` is matrix of values then the input vector is `c(zimage)`. To go from the stacked vector to the matrix one needs the `nrow` `ncol` and explains why grid information must also be specified.

Note that the `z` input argument must be in the order values in order of stacking columns of the image. This is also the order of the grid points generated by `make.surface.grid`.

To convert irregular 2-d data to a surface object where there are missing cells see the function `as.image`.

Value

A list of class `surface`. This object is a modest generalization of the list input format `(x,y,z)` for the `S` functions `contour`, `image` or `persp`.

<code>x</code>	The grid values in the X-axis
<code>y</code>	The grid values in the Y-axis
<code>z</code>	A matrix of dimensions <code>nrow</code> = length of <code>x</code> and <code>ncol</code> = length of <code>y</code> with entries being the grid point value reformatted from <code>z</code> .

See Also

`grid.list`, `make.surface.grid`, `surface`, `contour`, `image.plot`, `as.image`

Examples

```
# Make a perspective of the surface Z= X**2 -Y**2
# Do this by evaluating quadratic function on a 25 X 25 grid

grid.l<-list( abscissa= seq( -2,2,,15), ordinate= seq( -2,2,,20))
xg<-make.surface.grid( grid.l)
# xg is a 300X2 matrix that has all pairs of X and Y grid values
z<- xg[,1]**2 - xg[,2]**2
# now fold z in the matrix format needed for persp
out.p<-as.surface( xg, z)
persp( out.p)
# also try plot( out.p) to see the default plot for a surface object
```

BD	<i>Data frame of the effect of buffer compositions on DNA strand displacement amplification. A 4-d regression data set with with replication. This is a useful test data set for exercising function fitting methods.</i>
----	---

Description

The BD data frame has 89 rows and 5 columns. There are 89 runs with four buffer components (KCL, MgCl₂, KPO₄, dnTP) systematically varied in a space-filling design. The response is the DNA amplification rate.

Format

This data frame contains the following columns:

KCl Buffer component.

MgCl₂ Buffer component.

KPO₄ Buffer component.

dnTP Buffer component, deoxyribonucleotides.

lnya Exponential amplification rate on a log scale, i.e. the actual amplification rate.

Source

Thanks to Perry Haaland and Michael OConnell.

Becton Dickinson Research Center Research Triangle Park, NC

See Also

Tps

Examples

```
# fitting a DNA strand
# displacement amplification surface to various buffer compositions
fit<- Tps(BD[,1:4],BD$lnya,scale.type="range")
surface(fit) # plots fitted surface and contours
```

bplot	<i>boxplot</i>
-------	----------------

Description

Plots boxplots of several groups of data and allows for placement at different horizontal or vertical positions or colors. It is also flexible in the input object, accepting either a list or matrix.

Usage

```
bplot(x, by, pos=NULL, at = pos, add = FALSE, boxwex =
      0.8,xlim=NULL, ...)
```

Arguments

x	Vector, matrix, list or data frame. A vector may be divided according to the by argument. Matrices and data frames are separated by columns and lists by components.
by	If x is a vector, an optional vector (either character or numerical) specifying the categories to divide x into separate data sets. Boxplots are then made for each group.
pos	The boxplots will be plotted vertically (horizontally) and pos gives the x (y) locations for their centers. If omitted the boxes are equally spaced at integer values. This is the same as at in the boxplot function
at	Same as pos this is the name for this argument in the standard boxplot function.
add	If true, do not create a new plots just add the boxplots to a current plot. Note that the pos argument may be useful in this case and should be in the user coordinates of the parent plot.
boxwex	A boxplot argument to control the width of the boxplot. It behaves a little different than as an argumetn passed directly to boxplot. To make this a general function it is useful to scale this according to size of positions. Within bplot this happens as <code>boxwex<- boxwex* min(diff(sort(at)))</code> . and then the scaled version of boxwex is now passed to boxplot.
xlim	Same as the usual argument used in plotting. The plotting limits for the x axis.
...	Other arguments to be passed to the boxplot function some handy favorites are: <code>names</code> Labels for each boxplot. <code>horizontal</code> If TRUE draw boxplots horizontally the default is false, produce vertical box plots. <code>lwd</code> Width(s) of lines in box plots. <code>col</code> Color(s) of bplots. See <code>colors()</code> for some choices.

Details

This function was created as a complement to the usual S/R function for boxplots. The current function makes it possible to put the boxplots at unequal x or y positions in a rational way using the at or pos arguments. This is useful for visually grouping a large set of boxplots into several groups. Also placement of the boxplots with respect to the axis can add information to the plot. Another

aspect is the emphasis on data structures for groups of data. One useful feature is the `by` option to break up the `x` vector into distinct groups.

Use `axis(3)` (`axis(4)`) to add an axis along the top (right side) or omit the category names and draw on the bottom `axis(1)` (left side `axis(2)`).

The older `bplot` function drew the boxplots from scratch and if one needs to do this refer to the old functions: `describe.bplot`, `draw.bplot.obj`, `bplot.xy`, `bplot.obj`

Finally to bin data into groups based on a continuous variable and to make bplots of each group see `bplot.xy`.

See Also

`bplot.xy`

Examples

```
#
set.seed(123)
temp<- matrix( rnorm(12*8), ncol=12)
pos<- c(1:6,9, 12:16)*100
bplot(temp)
#
par(las=2)
bplot( temp, pos=pos, names=paste( "Data",1:12, sep=""))
# add an axis along top for reference
axis(3)

#
# Xmas boxplots in pleasing red and green
bplot( temp, pos=pos, col=c("red4", "green4"))
# add an axis on top
axis( 3)
```

`bplot.xy`

Boxplots for conditional distribution

Description

Draws boxplots for `y` by binning on `x`. This gives a coarse, but quick, representation of the conditional distribution of `[Y|X]` in terms of boxplots.

Usage

```
bplot.xy(x, y, N = 10, breaks = pretty(x, N, eps.correct = 1),
         plot = TRUE, axes = TRUE, ...)
```

Arguments

x	Vector to use for bin membership
y	Vector to use for constructing boxplot statistics.
N	Number of bins on x. Default is 10.
breaks	Break points defining bin boundaries. These can be unequally spaced.
plot	If FALSE just returns a list with the statistics used for plotting the box plots, bin centers, etc. – More stuff than you can imagine!
axes	The usual plotting argument – If TRUE then axes are plotted.
...	Any other optional arguments passed to the standard boxplot function.

See Also

bplot, draw.bplot

Examples

```
# condition on swim times to see how run times vary
bplot.xy( minitri$swim, minitri$run, N=5)

# bivariate normal corr= .8
set.seed( 123)
x<-rnorm( 2000)
y<- .8*x + sqrt( 1- .8**2)*rnorm( 200)
#
bplot.xy(x,y)
#
bplot.xy( x,y, breaks=seq( -3, 3,,25) ,
          xlim =c(-4,4), ylim =c(-4,4), col="grey80", lwd=2)
points( x,y,col=3, cex=.5)
```

Chicago ozone test data

Data set of ozone measurements at 20 Chicago monitoring stations.

Description

This data set used be named ozone but was changed to avoid conflict with other packages. The Chicago03 data is a list of components, x and y. x component is longitude and latitude position of each of the 20 Chicago monitoring stations, y is the average daily ozone values over the time period 6/3/87-8/30/87. These data are used extensively for the test scripts and simple examples. The lasting scientific value is probably minimal.

Format

This data set is a list containing the following components:

lon.lat Longitude-latitude positions of monitoring stations.

x An approximate Cartesian set of coordinates for the locations where the units are in miles. The origin is in the center of the locations.

y Average daily ozone values over 1987 summer.

Source

AIRS, the EPA air quality data base.

See Also

Tps, Krig

Examples

```
fit<- Tps(Chicago03$x, Chicago03$y)
# fitting a surface to ozone measurements.
surface( fit, type="I")
```

circulantEmbedding *Efficiently Simulates a Stationary 1 and 2D Gaussian random fields*

Description

Simulates a stationary Gaussian random field on a regular grid with unit marginal variance. Makes use of the efficient algorithm based on the FFT know as circulant embedding.

Usage

```
sim.rf(obj)
circulantEmbedding(obj)
circulantEmbeddingSetup(grid, M = NULL, mKrigObject = NULL,
cov.function = "stationary.cov", cov.args = NULL, delta = NULL, ...)
```

Arguments

obj	A list (aka covariance object) that includes information about the covariance function and the grid for evaluation. Usually this is created by a setup call to <code>Exp.image.cov</code> , <code>stationary.image.cov</code> , <code>matern.image.cov</code> or other related covariance functions for <code>sim.rf</code> (See details below.) or to <code>circulantEmbeddingSetup</code> for <code>circulantEmbedding</code>
grid	A list describing the regular grid. <code>length(grid)</code> is the dimension of the field (1D 2D etc) and each component are the regular locations in that dimension.

<code>M</code>	A vector of dimensions to embed the field. Simulation will be exact if each <code>M[i]</code> is larger than <code>2*length(grid)</code> . The default is to choose a power of 2 larger than this minima bound.
<code>cov.function</code>	A text string with the name of the stationary covariance function to use. Default is <code>stationary.cov</code> and general function that takes advantage of some efficiency in finding distances.
<code>cov.args</code>	A list of arguments to include with the covariance function, Eg. <code>aRange</code> and <code>smoothness</code> for the Matern.
<code>delta</code>	If <code>NULL</code> the spatial domain is artificially doubled in size in all dimensions to account for the periodic wrapping of the fft. If passed this is the amount to extend the domain and can be less than double if a compact covariance function is used.
<code>mKrigObject</code>	Object from fitting surface using the <code>mKrig</code> or <code>spatialProcess</code> functions.
<code>...</code>	For convenience any other arguments to pass to the covariance function.

Details

The functions `circulantEmbedding` and `circulantEmbeddingSetup` are more recent fields functions, more easy to read, and recommended over `sim.rf`. `sim.rf` is limited to 2D fields while `circulantEmbedding` can handle any number of dimensions and has some shortcuts to be efficient for the 2D case.

The simulated field has the marginal variance that is determined by the covariance function for zero distance. Within fields the exponential and matern set this equal to one (e.g. `Matern(0) == 1`) so that one simulates a random field with a marginal variance of one. For `stationary.cov` the marginal variance is whatever `Covariance(0)` evaluates to and we recommend that alternative covariance functions also be normalized so that this is one.

Of course if one requires a Gaussian field with different marginal variance one can simply scale the result of this function. See the third example below.

Both `sim.rf` and `circulantEmbedding` take an object that includes some preliminary calculations and so is more efficient for simulating more than one field from the same covariance.

The algorithm using an FFT known as circulant embedding, may not always work if the correlation range is large. Specifically the weight function obtained from the FFT of the covariance field will have some negative values. A simple fix is to increase the size of the domain so that the correlation scale becomes smaller relative to the extent of the domain. Increasing the size can be computationally expensive, however, and so this method has some limitations. But when it works it is an exact simulation of the random field.

For a stationary model the covariance object (or list) for `circulantEmbedding` should have minimally, the components: That is `names(obj)` should give `"m" "grid" "M" "wght"`

where `m` is the number of grid points in each dimension, `grid` is a list with components giving the grid points in each coordinate. `M` is the size of the larger grid that is used for "embedding" and simulation. Usually `M = 2*m` and results in an exact simulation of the stationary Gaussian field. The default if `M` is not passed is to find the smallest power of 2 greater than `2*m`. `wght` is an array from the FFT of the covariance function with dimensions `M`. Keep in mind that for the final results only the array that is within the indices `1: m[i]` for each dimension `i` is retained. This can give a much larger intermediate array, however, in the computation. E.g. if `m[1] = 100` and `m[2]=200` by default then `M[1] = 256` and `M[2] = 512`. A 256 X 512 array is simulated with to get the 100 by 200 result.

The easiest way to create the object for simulation is to use `circulantEmbeddingSetup`.

For the older function `sim.rf` one uses the image based covariance functions with `setup=TRUE` to create the list for simulation. See the example below for this usage.

The classic reference for this algorithm is Wood, A.T.A. and Chan, G. (1994). Simulation of Stationary Gaussian Processes in $[0,1]^d$. Journal of Computational and Graphical Statistics, 3, 409-432. Micheal Stein and Tilman Gneiting have also made some additional contributions to the algorithms and theory.

Value

sim.rf: A matrix with the random field values.

circulantEmbedding: An array according to the grid values specified in the setup.

circulantEmbeddingsetup: A list with components

"m" "grid" "dx" "M" "wght" "call"

With the information needed to simulate the field.

See Also

[stationary.cov](#), [stationary.image.cov](#)

Examples

```
#Simulate a Gaussian random field with an exponential covariance function,
#range parameter = 2.0 and the domain is [0,5]X [0,5] evaluating the
#field at a 100X100 grid.
grid<- list( x= seq( 0,5,,100), y= seq(0,5,,100))
obj<- circulantEmbeddingSetup( grid, Covariance="Exponential", aRange=.5)
set.seed( 223)
look<- circulantEmbedding( obj)
# Now simulate another ...
look2<- circulantEmbedding( obj)
# take a look at first two
set.panel(2,1)
image.plot( grid[[1]], grid[[2]], look)
title("simulated gaussian fields")
image.plot( grid[[1]], grid[[2]], look2)
title("another realization ...")

# Suppose one requires an exponential, range = 2
# but marginal variance = 10 ( sigma in fields notation)
look3<- sqrt( 10)*circulantEmbedding( obj)

## Not run:
# an interesting 3D field

grid<- list( 1:40, 1:40, 1:16 )

obj<- circulantEmbeddingSetup( grid,
                             cov.args=list( Covariance="Matern", aRange=2, smoothness=1.0)
```



```

    )
# NOTE: choice of aRange is close to giving a negative weight array
set.seed( 122)
look<- circulantEmbedding( obj )
# look at slices in the 3rd dimension
set.panel( 4,4)
zr<- range( look)
par( mar=c(1,1,0,0))
for( k in 1:16){
image( grid[[1]], grid[[2]], look[,k], zlim= zr, col=tim.colors(256),
      axes=FALSE, xlab="", ylab="")
}

## End(Not run)

# same as first example using the older sim.rf

grid<- list( x= seq( 0,10,length.out=100) , y= seq( 0,10,length.out=100) )
obj<-Exp.image.cov( grid=grid, aRange=.75, setup=TRUE)
set.seed( 223)
look<- sim.rf( obj)
# Now simulate another ...
look2<- sim.rf( obj)

```

CO2

Simulated global CO2 observations

Description

This is an example of moderately large spatial data set and consists of simulated CO2 concentrations that are irregularly sampled from a lon/lat grid. Also included is the complete CO2 field (CO2.true) used to generate the synthetic observations.

Usage

```
data(CO2)
```

Format

The format of CO2 is a list with two components:

- lon.lat: 26633x2 matrix of the longitude/latitude locations. These are a subset of a larger lon/lat grid (see example below).
- y: 26633 CO2 concentrations in parts per million.

The format of `CO2.true` is a list in "image" format with components:

- x longitude grid values.
- y latitude grid values.
- z an image matrix with CO2 concentration in parts per million
- mask a logical image that indicates with grid locations were selected for the synthetic data set CO2.

Details

This data was generously provided by Dorit Hammerling and Randy Kawa as a test example for the spatial analysis of remotely sensed (i.e. satellite) and irregular observations. The synthetic data is based on a true CO2 field simulated from a geophysical, numerical model.

Examples

```
## Not run:

data(CO2)
#
# A quick look at the observations with world map
quilt.plot( CO2$lon.lat, CO2$y)
world( add=TRUE)

# Note high concentrations in Borneo (biomass burning), Amazonia and
# ... Michigan (???)

# spatial smoothing using the wendland compactly supported covariance
# see help( fastTps) for details
# First smooth using locations and Euclidean distances
# note taper is in units of degrees
out<-fastTps( CO2$lon.lat, CO2$y, aRange=4, lambda=2.0)
#summary of fit note about 7300 degrees of freedom
# associated with fitted surface
print( out)
# image plot on a grid (this takes a while)
surface( out, type="I", nx=300, ny=150)
# smooth with respect to great circle distance
out2<-fastTps( CO2$lon.lat, CO2$y, lon.lat=TRUE,lambda=1.5, aRange=4*68)
print(out2)
#surface( out2, type="I", nx=300, ny=150)

# these data are actually subsampled from a grid.
# create the image object that holds the data
#

temp<- matrix( NA, ncol=ncol(CO2.true$z), nrow=nrow(CO2.true$z))
temp[ CO2.true$mask] <- CO2$y

# look at gridded object.
image.plot(CO2.true$x,CO2.true$y, temp)
```

```
# to predict _exactly_ on this grid for the second fit;
# (this takes a while)
look<- predictSurface( out2, list( x=C02.true$x, y=C02.true$y) )
image.plot(look)

## End(Not run)
```

Colorado Monthly Meteorological Data

Monthly surface meteorology for Colorado 1895-1997

Description

Source: These is a group of R data sets for monthly min/max temperatures and precipitation over the period 1895-1997. It is a subset extracted from the more extensive US data record. Temperature is in degrees C and precipitation is total monthly accumulation in millimeters. Note that minimum (maximum) monthly temperature is the mean of the daily minimum (maximum) temperatures.

Data domain:

A rectangular lon/lat region [-109.5,-101]x [36.5,41.5] larger than the boundary of Colorado comprises approximately 400 stations. Although there are additional stations reported in this domain, stations that only report precipitation or only report temperatures have been excluded. In addition stations that have mismatches between locations and elevations from the two meta data files have also been excluded. The net result is 367 stations that have collocated temperatures and precipitation.

Format

This group of data sets is organized with the following objects:

CO.info A data frame with columns: station id, elev, lon, lat, station name

CO.elev elevation in meters

CO.elevGrid An image object being elevation in meters on a 4 km grid covering Colorado.

CO.id alphanumeric station id codes

CO.loc locations in lon/lat

CO.Grid Just the grid.list used in the CO.elevGrid.

CO.ppt CO.tmax CO.tmin Monthly means as three dimensional arrays (Year, Month, Station). Temperature is in degrees C and precipitation in total monthly accumulation in millimeters.

CO.ppt.MAM CO.tmax.MAM CO.tmin.MAM Spring seasonal means (March, April,May) as two dimensional arrays (Year, Station).

CO.MAM.ppt.climate CO.MAM.tmax.climate CO.MAM.tmin.climate Spring seasonal means (March, April,May) means by station for the period 1960-1990. If less than 15 years are present over this period an NA is recorded. No detrending or other adjustments have been made for these mean estimates.

Creation of data subset

Here is the precise R script used to create this data subset from the larger US monthly data set. This parent, R binary file can be obtained by contacting Doug Nychka (nychka@mines.edu).

These technical details are not needed for casual use of the data – skip down to examples for some R code that summarizes these data.

```
attach("RData.USmonthlyMet.bin")

#To find a subset that covers Colorado (with a bit extra):

indt<- UStinfo$lon< -101 & UStinfo$lon > -109.5
indt<- indt & UStinfo$lat<41.5 & UStinfo$lat>36.5

# check US(); points( UStinfo[indt,3:4])

#find common names restricting choices to the temperature names
tn<- match( UStinfo$station.id, USpinfo$station.id)
indt<- !is.na(tn) & indt

# compare metadata locations and elevations.
# initial matches to precip stations
CO.id<- UStinfo[indt,1]
CO.names<- as.character(UStinfo[indt,5])
pn<- match( CO.id, USpinfo$station.id)

loc1<- cbind( UStinfo$lon[indt], UStinfo$lat[indt], UStinfo$elev[indt])
loc2<- cbind( USpinfo$lon[pn], USpinfo$lat[pn], USpinfo$elev[pn])

abs(loc1- loc2) -> temp
inbad<- temp[,1] > .02 | temp[,2]> .02 | temp[,3] > 100

# tolerance at 100 meters set mainly to include the CLIMAX station
# a high altitude station.

data.frame(CO.names[ inbad], loc1[inbad,], loc2[inbad,], temp[inbad,] )

# CO.names.inbad.      X1   X2   X3   X1.1 X2.1 X3.1 X1.2 X2.2 X3.2
#1   ALTENBERN      -108.38 39.50 1734 -108.53 39.58 2074 0.15 0.08 340
#2   CAMPO 7 S      -102.57 37.02 1311 -102.68 37.08 1312 0.11 0.06 1
#3   FLAGLER 2 NW  -103.08 39.32 1519 -103.07 39.28 1525 0.01 0.04 6
#4   GATEWAY 1 SE  -108.98 38.68 1391 -108.93 38.70 1495 0.05 0.02 104
#5   IDALIA        -102.27 39.77 1211 -102.28 39.70 1208 0.01 0.07 3
#6   KARVAL        -103.53 38.73 1549 -103.52 38.80 1559 0.01 0.07 10
#7   NEW RAYMER    -103.85 40.60 1458 -103.83 40.58 1510 0.02 0.02 52
```

```

# modify the indt list to exclude these mismatches (there are 7 here)

badones<- match( CO.id[indbad], UStinfo$station.id)
indt[ badones] <- FALSE

##### now have working set of CO stations have both temp and precip
##### and are reasonably close to each other.

N<- sum( indt)
# put data in time series order instead of table of year by month.
CO.tmax<- UStmax[, ,indt]
CO.tmin<- UStmin[, ,indt]

CO.id<- as.character(UStinfo[indt,1])
CO.elev<- UStinfo[indt,2]
CO.loc <- UStinfo[indt,3:4]
CO.names<- as.character(UStinfo[indt,5])

CO.years<- 1895:1997

# now find precip stations that match temp stations
pn<- match( CO.id, USpinfo$station.id)
# number of orphans
sum( is.na( pn))

pn<- pn[ !is.na( pn)]
CO.ppt<- USppt[, ,pn]

# checks --- all should zero

ind<- match( CO.id[45], USpinfo$station.id)
mean( abs( c(USppt[, ,ind]) - c(CO.ppt[, ,45]) ) , na.rm=TRUE)

ind<- match( CO.id[45], UStinfo$station.id)
mean( abs(c((UStmax[, ,ind])) - c(CO.tmax[, ,45])), na.rm=TRUE)

mean( abs(c((UStmin[, ,ind])) - c(CO.tmin[, ,45])), na.rm=TRUE)

# check order
ind<- match( CO.id, USpinfo$station.id)
sum( CO.id != USpinfo$station.id[ind])
ind<- match( CO.id, UStinfo$station.id)
sum( CO.id != UStinfo$station.id[ind])

# (3 4 5) (6 7 8) (9 10 11) (12 1 2)
N<- ncol( CO.tmax)

```

```

CO.tmax.MAM<- apply( CO.tmax[,3:5,],c(1,3), "mean")
CO.tmin.MAM<- apply( CO.tmin[,3:5,],c(1,3), "mean")
CO.ppt.MAM<- apply( CO.ppt[,3:5,],c(1,3), "sum")

# Now average over 1961-1990
ind<- CO.years>=1960 & CO.years < 1990

temp<- stats( CO.tmax.MAM[ind,])
CO.tmax.MAM.climate<- ifelse( temp[1,] >= 15, temp[2,], NA)

temp<- stats( CO.tmin.MAM[ind,])
CO.tmin.MAM.climate<- ifelse( temp[1,] >= 15, temp[2,], NA)

CO.tmean.MAM.climate<- (CO.tmin.MAM.climate + CO.tmax.MAM.climate)/2

temp<- stats( CO.ppt.MAM[ind,])
CO.ppt.MAM.climate<- ifelse( temp[1,] >= 15, temp[2,], NA)

save( list=c( "CO.tmax", "CO.tmin", "CO.ppt",
             "CO.id", "CO.loc", "CO.years",
             "CO.names", "CO.elev",
             "CO.tmin.MAM", "CO.tmax.MAM", "CO.ppt.MAM",
             "CO.tmin.MAM.climate", "CO.tmax.MAM.climate",
             "CO.ppt.MAM.climate", "CO.tmean.MAM.climate"),
      file="C0monthlyMet.rda")

```

Examples

```

data(C0monthlyMet)

#Spatial plot of 1997 Spring average daily maximum temps
quilt.plot( CO.loc,CO.tmax.MAM[103,] )
US( add=TRUE)
title( "Recorded MAM max temperatures (1997)")

# min and max temperatures against elevation

matplot( CO.elev, cbind( CO.tmax.MAM[103,], CO.tmin.MAM[103,]),
        pch="o", type="p",
        col=c("red", "blue"), xlab="Elevation (m)", ylab="Temperature (C)")
title("Recorded MAM max (red) and min (blue) temperatures 1997")

#Fitting a spatial model:
obj<- Tps(CO.loc,CO.tmax.MAM.climate, Z= CO.elev )
## Not run:

```

```

out<- spatialProcess(CO.loc,CO.tmax.MAM.climate,
                    smoothness=1.0, Z= CO.elev)
surface( out)

## End(Not run)

```

colorbar.plot *Adds color scale strips to an existing plot.*

Description

Adds one or more color scales in a horizontal orientation, vertical orientation to an existing plot.

Usage

```

colorbar.plot(x, y, strip, strip.width = 0.1, strip.length = 4 * strip.width,
             zrange = NULL, adj.x = 0.5, adj.y = 0.5, col = tim.colors(256),
             horizontal = TRUE, ...)

```

Arguments

x	x position of strip in user coordinates
y	y position of strip in user coordinates
strip	Either a vector or matrix giving the values of the color strip(s). If a matrix then strips are assumed to be the columns.
strip.width	Width of strip as a fraction of the plotting region.
strip.length	Length of strip as a function of the plotting region. Default is a pleasing 8 times width.
zrange	If a vector these are the common limits used for assigning the color scale. Default is to use the range of values in strip. If a two column matrix, rows are used as the limits for each strip.
adj.x	Location of strip relative to x coordinate. Most common values are .5 (centered), 0 (right end at x) and 1 (left end of at x). These are the same conventions that are used for adj in positioning text.
adj.y	Location of strip relative to y coordinate. Same rules as adj.x
col	Color table used for strip. Default is our favorite tim.colors being a scale from a dark blue to dark red.
horizontal	If TRUE draws strips horizontally. If FALSE strips are drawn vertically
...	optional graphical arguments that are passed to the image function.

Details

This function draws the strips as a sequence of image plots added to the existing plot. The main work is in creating a grid (x,y) for the image that makes sense when superimposed on the plot. Note that although the columns of strip are considered as separate strips these can be oriented either horizontally or vertically based on the value of `horizontal`. The rows of `zrange` are essentially the `zlim` argument passed to the `image` function when each strip is drawn.

Don't forget to use `locator` to interactively determine positions. `text` can be used to label points neatly in conjunction with setting `adj.x` and `adj.y`. Although this function is inefficient for placing images at arbitrary locations on a plot the code can be easily adapted to do this.

This function was created to depict univariate posterior distribution on a map. The values are quantiles of the distribution and the strips when added under a common color scale give an overall impression of location and scale for several distributions.

Author(s)

Doug Nychka

See Also

`image.plot`, `arrow.plot`, `add.image`

Examples

```
# set up a plot but don't plot points and no "box"
plot( 1:10, (1:10)*10, type="n", bty="n")
# of course this could be anything

y<- cbind( 1:15, (1:15)+25)

colorbar.plot( 2.5, 30, y)
points( 2.5,30, pch="+", cex=2, adj=.5)
# note that strip is still in 1:8 aspect even though plot has very
# different ranges for x and y.

# adding legend using image.plot
zr<- range( c( y))
image.plot( legend.only=TRUE, zlim= zr)
# see help(image.plot) to create more room in margin etc.

zr<- rbind( c(1,20), c(1,100)) # separate ranges for columns of y.
colorbar.plot( 5, 70, y, adj.x=0, zrange= zr)
# some reference lines to show placement
xline( 5, lty=2) # strip starts at x=5
yline(70, lty=2) # strip is centered around y=7 (because adj.y=.5 by default)

# many strips on common scale.

y<- matrix( 1:200, ncol=10)
colorbar.plot( 2, 75, y, horizontal=FALSE, col=rainbow(256))
```



```

# Xmas strip
y<- cbind( rep( c(1,2),10))
y[15] <- NA # NA's should work
colorbar.plot( 6, 45, y, adj.y=1,col=c("red", "green"))
text(6,48,"Christmas strip", cex=2)

# lennon thumbnail
# there are better ways to this ... see add.image for example.
data( lennon)
colorbar.plot( 7.5,22, lennon,
              strip.width=.25, strip.length=.25, col=grey(seq( 0,1,,256)))

```

compactToMat

*Convert Matrix from Compact Vector to Standard Form***Description**

compactToMat transforms a matrix from compact, vector form to a standard matrix. Only symmetric matrices can be stored in this form, since a compact matrix is stored as a vector with elements representing the upper triangle of the matrix. This function assumes the vector does not contain diagonal elements of the matrix.

An example of a matrix stored in compact form is any matrix generated from the `rdist` function with `compact=TRUE`.

Usage

```
compactToMat(compactMat, diagVal=0, lower.tri=FALSE, upper.tri=TRUE)
```

Arguments

compactMat	A symmetric matrix stored as a vector containing elements for the lower-triangular portion of the true matrix (and none of the diagonal elements), as returned by <code>rdist</code> with <code>compact=TRUE</code> .
diagVal	A number to put in the diagonal entries of the output matrix.
lower.tri	Whether or not to fill in the upper triangle of the output matrix
upper.tri	Whether or not to fill in the lower triangle of the output matrix

Value

The standard form matrix represented by the input compact matrix

Author(s)

John Paige

See Also

[rdist](#), [link{dist}](#)

Examples

```
#####
#Calculate distance matrix from compact form:
#####

#make a distance matrix
distOut = rdist(1:5, compact=TRUE)
print(distOut)

#note that distOut is in compact form:
print(c(distOut))

#convert to standard matrix form:
distMat = compactToMat(distOut)

#####
#fast computation of covariance matrix:
#####

#generate 5 random points on [0,1]x[0,1] square
x = matrix(runif(10), nrow=5)

#get compact distance matrix
distOut = rdist(x, compact=TRUE)

#evaluate Exponential covariance with range=1. Note that
#Covariance function is only evaluated over upper triangle
#so time is saved.
diagVal = Exponential(0, range=1)
compactCovMat = Exponential(distOut, range=1)
upperCovMat = compactToMat(compactCovMat, diagVal)
lowerCovMat = compactToMat(compactCovMat, diagVal, lower.tri=TRUE, upper.tri=FALSE)
fullCovMat = compactToMat(compactCovMat, diagVal, lower.tri=TRUE, upper.tri=TRUE)
compactCovMat
lowerCovMat
upperCovMat
fullCovMat
```

Covariance functions *Exponential family, radial basis functions, cubic spline, compactly supported Wendland family and stationary covariances.*

Description

Given two sets of locations these functions compute the cross covariance matrix for some covariance families. In addition these functions can take advantage of sparseness, implement more efficient

multiplication of the cross covariance by a vector or matrix and also return a marginal variance to be consistent with calls by the Krig function.

`stationary.cov` and `Exp.cov` have additional arguments for precomputed distance matrices and for calculating only the upper triangle and diagonal of the output covariance matrix to save time. Also, they support using the `rdist` function with `compact=TRUE` or input distance matrices in compact form, where only the upper triangle of the distance matrix is used to save time.

Note: These functions have been renamed from the previous fields functions using 'Exp' in place of 'exp' to avoid conflict with the generic exponential function (`exp(...)`) in R.

Usage

```
Exp.cov(x1, x2=NULL, aRange = 1, p=1, distMat = NA,
        C = NA, marginal = FALSE, onlyUpper=FALSE, theta=NULL)
```

```
Exp.simple.cov(x1, x2, aRange =1, C=NA,marginal=FALSE, theta=NULL)
```

```
Rad.cov(x1, x2, p = 1, m=NA, with.log = TRUE, with.constant = TRUE,
        C=NA,marginal=FALSE, derivative=0)
```

```
cubic.cov(x1, x2, aRange = 1, C=NA, marginal=FALSE, theta=NULL)
```

```
Rad.simple.cov(x1, x2, p=1, with.log = TRUE, with.constant = TRUE,
               C = NA, marginal=FALSE)
```

```
stationary.cov(x1, x2=NULL, Covariance = "Exponential", Distance = "rdist",
               Dist.args = NULL, aRange = 1, V = NULL, C = NA, marginal = FALSE,
               derivative = 0, distMat = NA, onlyUpper = FALSE, theta=NULL, ...)
```

```
stationary.taper.cov(x1, x2, Covariance="Exponential",
                    Taper="Wendland",
                    Dist.args=NULL, Taper.args=NULL,
                    aRange=1.0,V=NULL, C=NA, marginal=FALSE,
                    spam.format=TRUE,verbose=FALSE, theta=NULL,...)
```

```
wendland.cov(x1, x2, aRange = 1, V=NULL, k = 2, C = NA,
             marginal =FALSE,Dist.args = list(method = "euclidean"),
             spam.format = TRUE, derivative = 0, verbose=FALSE, theta=NULL)
```

Arguments

<code>x1</code>	Matrix of first set of locations where each row gives the coordinates of a particular point.
<code>x2</code>	Matrix of second set of locations where each row gives the coordinates of a particular point. If this is missing <code>x1</code> is used.
<code>aRange</code>	Range (or scale) parameter. This should be a scalar (use the <code>V</code> argument for other scaling options). Any distance calculated for a covariance function is divided by <code>aRange</code> before the covariance function is evaluated.
<code>theta</code>	Old version of the <code>aRange</code> parameter. If passed will be copied to <code>aRange</code> .

V	A matrix that describes the inverse linear transformation of the coordinates before distances are found. In R code this transformation is: <code>x1 %*% t(solve(V))</code> . Default is NULL, that is the transformation is just dividing distance by the scalar value <code>aRange</code> . See Details below. If one has a vector of "aRange's" that are the scaling for each coordinate then just express this as <code>V = diag(aRange)</code> in the call to this function.
C	A vector with the same length as the number of rows of <code>x2</code> . If specified the covariance matrix will be multiplied by this vector.
marginal	If TRUE returns just the diagonal elements of the covariance matrix using the <code>x1</code> locations. In this case this is just 1.0. The marginal argument will trivial for this function is a required argument and capability for all covariance functions used with Krig.
p	Exponent in the exponential covariance family. <code>p=1</code> gives an exponential and <code>p=2</code> gives a Gaussian. Default is the exponential form. For the radial basis function this is the exponent applied to the distance between locations.
m	For the radial basis function $p = 2m - d$, with <code>d</code> being the dimension of the locations, is the exponent applied to the distance between locations. (<code>m</code> is a common way of parametrizing this exponent.)
with.constant	If TRUE includes complicated constant for radial basis functions. See the function <code>radbad.constant</code> for more details. The default is TRUE, include the constant. Without the usual constant the lambda used here will differ by a constant from spline estimators (e.g. cubic smoothing splines) that use the constant. Also a negative value for the constant may be necessary to make the radial basis positive definite as opposed to negative definite.
with.log	If TRUE include a log term for even dimensions. This is needed to be a thin plate spline of integer order.
Covariance	Character string that is the name of the covariance shape function for the distance between locations. Choices in fields are <code>Exponential</code> , <code>Matern</code>
Distance	Character string that is the name of the distance function to use. Choices in fields are <code>rdist</code> , <code>rdist.earth</code>
Taper	Character string that is the name of the taper function to use. Choices in fields are listed in <code>help(taper)</code> .
Dist.args	A list of optional arguments to pass to the Distance function.
Taper.args	A list of optional arguments to pass to the Taper function. <code>aRange</code> should always be the name for the range (or scale) parameter.
spam.format	If TRUE returns matrix in sparse matrix format implemented in the <code>spam</code> package. If FALSE just returns a full matrix.
k	The order of the Wendland covariance function. See <code>help</code> on <code>Wendland</code> .
derivative	If nonzero evaluates the partials of the covariance function at locations <code>x1</code> . This must be used with the "C" option and is mainly called from within a <code>predict</code> function. The partial derivative is taken with respect to <code>x1</code> .
verbose	If TRUE prints out some useful information for debugging.
distMat	If the distance matrix between <code>x1</code> and <code>x2</code> has already been computed, it can be passed via this argument so it won't need to be recomputed.

onlyUpper	For internal use only, not meant to be set by the user. Automatically set to TRUE by <code>mKrigMLEJoint</code> or <code>mKrigMLEGrid</code> if <code>lambda.profile</code> is set to TRUE, but set to FALSE for the final parameter fit so output is compatible with rest of fields. If TRUE, only the upper triangle and diagonal of the covariance matrix is computed to save time (although if a non-compact distance matrix is used, the <code>onlyUpper</code> argument is set to FALSE). If FALSE, the entire covariance matrix is computed. In general, it should only be set to TRUE for <code>mKrigMLEJoint</code> and <code>mKrigMLEGrid</code> , and the default is set to FALSE so it is compatible with all of fields.
...	Any other arguments that will be passed to the covariance function. e.g. <code>smoothness</code> for the Matern.

Details

For purposes of illustration, the function `Exp.cov.simple` is provided in fields as a simple example and implements the R code discussed below. List this function out as a way to see the standard set of arguments that fields uses to define a covariance function. It can also serve as a template for creating new covariance functions for the `Krig` and `mKrig` functions. Also see the higher level function `stationary.cov` to mix and match different covariance shapes and distance functions.

A common scaling for stationary covariances: If `x1` and `x2` are matrices where `nrow(x1)=m` and `nrow(x2)=n` then this function will return a `mXn` matrix where the (i,j) element is the covariance between the locations `x1[i,]` and `x2[j,]`. The exponential covariance function is computed as $\exp(-D_{ij})$ where D_{ij} is a distance between `x1[i,]` and `x2[j,]` but having first been scaled by `aRange`. Specifically if `aRange` is a matrix to represent a linear transformation of the coordinates, then let $u = x1 \% \% t(\text{solve}(aRange))$ and $v = x2 \% \% t(\text{solve}(aRange))$. Form the `mXn` distance matrix with elements:

$$D[i, j] = \text{sqrt}(\text{sum}((u[i,] - v[j,])**2))$$

and the cross covariance matrix is found by $\exp(-D)$. The tapered form (ignoring scaling parameters) is a matrix with i,j entry $\exp(-D[i, j]) * T(D[i, j])$. With T being a positive definite tapering function that is also assumed to be zero beyond 1.

Note that if `aRange` is a scalar then this defines an isotropic covariance function and the functional form is essentially $\exp(-D/aRange)$.

Implementation: The function `r.dist` is a useful FIELDS function that finds the cross Euclidean distance matrix (D defined above) for two sets of locations. Thus in compact R code we have

```
exp(-rdist(u, v))
```

Note that this function must also support two other kinds of calls:

If `marginal` is TRUE then just the diagonal elements are returned (in R code `diag(exp(-rdist(u, u)))`).

If `C` is passed then the returned value is `exp(-rdist(u, v)) \% \% C`.

Some details on particular covariance functions:

Radial basis functions (`Rad.cov`: The functional form is $\text{Constant} * \text{rdist}(u, v)**p$ for odd dimensions and $\text{Constant} * \text{rdist}(u, v)**p * \log(\text{rdist}(u, v))$ For an m th order thin plate spline in d dimensions $p = 2*m - d$ and must be positive. The constant, depending on m and d , is coded in the fields function `radbas.constant`. This form is only a generalized covariance function – it

is only positive definite when restricted to linear subspace. See `Rad.simple.cov` for a coding of the radial basis functions in R code.

Stationary covariance `stationary.cov`: Here the computation is to apply the function `Covariance` to the distances found by the `Distance` function. For example

```
Exp.cov(x1,x2, aRange=MyTheta)
```

and

```
stationary.cov(x1,x2, aRange=MyTheta, Distance="rdist",Covariance="Exponential")
```

are the same. This also the same as

```
stationary.cov(x1,x2, aRange=MyTheta, Distance="rdist",Covariance="Matern",smoothness=.5).
```

Stationary tapered covariance `stationary.taper.cov`: The resulting cross covariance is the direct or Shure product of the tapering function and the covariance. In R code given location matrices, `x1` and `x2` and using Euclidean distance.

```
Covariance(rdist(x1,x2)/aRange)*Taper(rdist(x1,x2)/Taper.args$aRange)
```

By convention, the Taper function is assumed to be identically zero outside the interval $[0,1]$. Some efficiency is introduced within the function to search for pairs of locations that are nonzero with respect to the Taper. This is done by the SPAM function `nearest.dist`. This search may find more nonzero pairs than dimensioned internally and SPAM will try to increase the space. One can also reset the SPAM options to avoid these warnings. For `spam.format TRUE` the multiplication with the `C` argument is done with the `spam` sparse multiplication routines through the "overloading" of the `%%` operator.

About the FORTRAN: The actual function `Exp.cov` and `Rad.cov` call FORTRAN to make the evaluation more efficient this is especially important when the `C` argument is supplied. So unfortunately the actual production code in `Exp.cov` is not as crisp as the R code sketched above. See `Rad.simple.cov` for a R coding of the radial basis functions.

Value

If the argument `C` is `NULL` the cross covariance matrix is returned. In general if `nrow(x1)=m` and `nrow(x2)=n` then the returned matrix will be $m \times n$. Moreover, if `x1` is equal to `x2` then this is the covariance matrix for this set of locations.

If `C` is a vector of length `n`, then returned value is the multiplication of the cross covariance matrix with this vector.

See Also

`Krig`, `rdist`, `rdist.earth`, `gauss.cov`, `Exp.image.cov`, `Exponential`, `Matern`, `Wendland.cov`, `mKrig`

Examples

```
# exponential covariance matrix ( marginal variance =1) for the ozone
#locations
out<- Exp.cov( Chicago03$x, aRange=100)

# out is a 20X20 matrix

out2<- Exp.cov( Chicago03$x[6:20,],Chicago03$x[1:2,], aRange=100)
# out2 is 15X2 matrix
```

```

# Kriging fit where the nugget variance is found by GCV
# Matern covariance shape with range of 100.
#

fit<- Krig( Chicago03$x, Chicago03$y, Covariance="Matern", aRange=100,smoothness=2)

data( ozone2)
x<- ozone2$lon.lat
y<- ozone2$y[16,]
# Omit the NAs
good<- !is.na( y)
x<- x[good,]
y<- y[good]

# example of calling the taper version directly
# Note that default covariance is exponential and default taper is
# Wendland (k=2).

stationary.taper.cov( x[1:3,],x[1:10,] , aRange=1.5, Taper.args= list(k=2,aRange=2.0,
                           dimension=2) )-> temp
# temp is now a tapered 3X10 cross covariance matrix in sparse format.

is.spam( temp) # evaluates to TRUE

# should be identical to
# the direct matrix product

temp2<- Exp.cov( x[1:3,],x[1:10,], aRange=1.5) * Wendland(rdist(x[1:3,],x[1:10,]),
                  aRange= 2.0, k=2, dimension=2)
test.for.zero( as.matrix(temp), temp2)

# Testing that the "V" option works as advertized ...
x1<- x[1:20,]
x2<- x[1:10,]

V<- matrix( c(2,1,0,4), 2,2)
Vi<- solve( V)

u1<- t(Vi%% t(x1))
u2<- t(Vi%% t(x2))

look<- exp(-1*rdist(u1,u2))
look2<- stationary.cov( x1,x2, V= V)
test.for.zero( look, look2)

# Here is an example of how the cross covariance multiply works
# and lots of options on the arguments

Ctest<- rnorm(10)

```

```

temp<- stationary.cov( x,x[1:10,], C= Ctest,
  Covariance= "Wendland",
  k=2, dimension=2, aRange=1.5 )

# do multiply explicitly

temp2<- stationary.cov( x,x[1:10,],
  Covariance= "Wendland",
  k=2, dimension=2, aRange=1.5 )%% Ctest

test.for.zero( temp, temp2)

# use the tapered stationary version
# cov.args is part of the argument list passed to stationary.taper.cov
# within Krig.
# This example needs the spam package.
#
## Not run:

Krig(x,y, cov.function = "stationary.taper.cov", aRange=1.5,
  cov.args= list(Taper.args= list(k=2, dimension=2,aRange=2.0) )
) -> out2
# NOTE: Wendland is the default taper here.

## End(Not run)

# BTW this is very similar to
## Not run:
Krig(x,y, aRange= 1.5)-> out

## End(Not run)

```

CovarianceUpper

Evaluate covariance over upper triangle of distance matrix

Description

Evaluates the covariance over the upper triangle of a distance matrix rather than over the entire matrix to reduce computation time. Note that the chol function only requires the upper triangle of the covariance matrix to perform the Cholesky decomposition.

Usage

```
ExponentialUpper(distMat, range = 1, alpha = 1/range, theta = NULL)
```


Arguments

distMat	The distance matrix to evaluate the covariance over.
range	Range parameter default is one. Note that the scale can also be specified through the "aRange" scaling argument used in fields covariance functions)
alpha	1/range
theta	Also the range parameter.

Value

The covariance matrix, where only the upper triangle is calculated.

Author(s)

John Paige

See Also

[Exponential](#)

Examples

```
set.seed(123)

#a distance matrix
coords = matrix(runif(10), ncol=2)
distMat = rdist(coords)

#compute covariance matrix, but only over the upper triangle
upperCov = ExponentialUpper(distMat, range=.1)

print(distMat)
print(upperCov)
```

cover.design	<i>Computes Space-Filling "Coverage" designs using Swapping Algorithm</i>
--------------	---

Description

Finds the set of points on a discrete grid (Candidate Set) which minimize a geometric space-filling criterion. The strength of this method is that the candidate set can satisfy whatever constraints are important for the problem.

Usage

```
cover.design(R, nd, nruns = 1, nn = TRUE, num.nn = 100, fixed = NULL,
  scale.type = "unscaled", R.center, R.scale, P = -20, Q = 20,
  start = NULL, DIST = NULL, return.grid = TRUE, return.transform =
  TRUE, max.loop=20, verbose=FALSE)
```

Arguments

R	A matrix of candidate points to be considered in the design. Each row is a separate point.
nd	Number of points to add to the design. If points exist and are to remain in the design (see "fixed" option), nd is the number of points to add. If no points are fixed, nd is the design size.
nruns	The number of random starts to be optimized. Uses random starts unless "start" is specified. If nruns is great than 1, the final results are the minimum.
nn	Logical value specifying whether or not to consider only nearest neighbors in the swapping algorithm. When nn=FALSE, then the swapping algorithm will consider all points in the candidate space. When nn=TRUE, then the swapping algorithm will consider only the num.nn closest points for possible swapping. The default is to use nearest neighbors only (nn=TRUE).
num.nn	Number of nearest-neighbors to search over. The default number is 100. If nn=F then this argument will be ignore.
fixed	A matrix or vector specifying points to be forced into the experimental design. If fixed is a matrix, it gives coordinates of the fixed points in the design. In this case fixed must be a subset of R. If fixed is a vector, then fixed gives the row numbers from the candidate matrix R that identify the fixed points. The number of points to be generated, nd, is in addition to the number of points specified by fixed.
scale.type	A character string that tells how to scale the candidate matrix, R, before calculating distances. The default is "unscaled", no transformation is done. Another option is "range" in which case variables are scaled to a [0,1] range before applying any distance functions. Use "unscaled" when all of the columns of R are commensurate; for example, when R gives x and y in spatial coordinates. When the columns of R are not in the same units, then it is generally thought that an appropriate choice of scaling will provide a better design. This would be the case, for example, for a typical process optimization. Other choices for scale.type are "unit.sd", which scales all columns of R to have 0 mean and unit standard deviation, and "user", which allows a user specified scaling (see R.center and R.scale arguments).
R.center	A vector giving the centering values if scale.type=user.
R.scale	A vector giving the scale values if scale.type=user.
P	The "p" exponent of the coverage criterion (see below). It affects how the distance from a point x to a set of design points D is calculated. P=1 gives average distance. P=-1 gives harmonic mean distance. P=-Inf would give minimum distance (not available as a value). As P gets large and negative, points will tend to be more spread out.
Q	The "q" exponent of the coverage criterion (see below).It affects how distances from all points not in the design to points in the design are averaged. When Q=1, simple averaging of the distances is employed. Q=Inf (not available as a value) in combination with P=-Inf would give a classical minimax design.
start	A matrix or vector giving the initial design from which to start optimization. If start is a matrix, it gives the coordinates of the design points. In this case start

	must be a subset of the candidate set , R matrix. If start is a vector, then start gives the row numbers of the initial design based on the rows of the candidate matrix rows. The default is to use a random starting design.
DIST	This argument is only for cover.design.S. A distance metric in the form of an S function. Default is Euclidean distance (FIELDS rdist function) See details and example below for the correct form.
return.grid	Logical value that tells whether or not to return the candidate matrix as an attribute of the computed design. The default is return.grid=T. If false this just reduces the returned object size. The candidate matrix is used by plot.spatial.design if it is available.
return.transform	Logical value that tells whether or not to return the transformation attributes of candidate set. The default is return.transform=T.
max.loop	Maximum number of outer loops in algorithm. This is the maximum number of passes through the design testing for swaps.
verbose	If TRUE prints out debugging information.

Details

OTHER DISTANCE FUNCTIONS: You can supply an R/S-function to be used as the distance metric. The expected calling sequence for this distance function is function(X1,X2){....} where X1 and X2 are matrices with coordinates as the rows. The returned value of this function should be the pairwise distance matrix. If nrow(X1)=m and nrow(X2)=n then the function should return an m by n matrix of all distances between these two sets of points. See the example for Manhattan distance below.

The candidate set and DIST function can be flexible and the last example below using sample correlation matrices is an example.

COVERAGE CRITERION: For nd design points in the set D and nc candidate points ci in the set C, the coverage criteria is defined as:

$$M(D,C) = [\sum_{ci \in C} [\sum_{di \in D} (\text{dist}(di,ci)**P)**(Q/P)]**(1/Q)]$$

Where P, less than 0, and Q, greater than 0, are parameters. The algorithm used in "cover.design" to find the set of nd points in C that minimize this criterion is an iterative swapping algorithm which will be described briefly. The resulting design is referred to as a "coverage design" from among the class of space-filling designs. If fixed points are specified they are simply fixed in the design set and are not allowed to be swapped out.

ALGORITHM: An initial set of nd points is chosen randomly if no starting configuration is provided. The nc x nd distance matrix between the points in C and the points in D is computed, and raised to the power P. The "row sums" of this matrix are computed. Denote these as rs.i and the vector of row sums as rs. Using rs, M(D,C) is computed as:

$$[\sum_i (rs.i)**(Q/P)]**(1/Q)$$

Note that if point d.i is "swapped" for point c.j, one must only recompute 1 column of the original distance matrix, and 1 row. The row elements not in the ith column will be the same for all j and so only need computing when the first swapping occurs for each d.i . Denote the sum of these off-i elements as "newrow(i)". The index is i here since this is the same for all rows (j=1,...nc). Thus, for each swap, the row sums vector is updated as

$rs(new) = rs(old) - column(i,old) + column(i,new)$

And the j th element of $rs(new)$ is replaced by:

$rs(new)[j] = column(i,new)[k] + newrow(i)$

Finally, $M(D,C)$ is computed for this swap of the i th design point for the j th candidate point using [2]. The point in C that when swapped produces the minimum value of $M(D,C)$ replaces $d.i$. This is done for all nd points in the design, and is iterated until $M(D,C)$ does not change. When the nearest neighbor option is selected, then the points considered for swapping are limited to the $num.nn$ nearest neighbors of the current design point.

STABILITY

The algorithm described above is guaranteed to converge. However, upon convergence, the solution is sensitive to the initial configuration of points. Thus, it is recommended that multiple optimizations be done (i.e. set $nruns$ greater than 1). Also, the quality of the solution depends on the density of the points on the region. At the same time, for large regions, optimization can be computationally prohibitive unless the nearest neighbor option is employed.

Value

Returns a design object of class `spatialDesign`. Subscripting this object has the same effect as subscripting the first component (the design). The returned list has the following components:

<code>design</code>	The best design in the form of a matrix.
<code>best.id</code>	Row numbers of the final design from the original candidate matrix, R .
<code>fixed</code>	Row numbers of the fixed points from the original candidate matrix, R .
<code>opt.crit</code>	Value of the optimality criterion for the final design.
<code>start.design</code>	Row numbers of the starting design from the original candidate matrix, R .
<code>start.crit</code>	Value of the optimality criterion for the starting design.
<code>history</code>	The swapping history and corresponding values of the optimality criterion for the best design.
<code>other.designs</code>	The designs other than the best design generated when $nruns$ is greater than 1.
<code>other.crit</code>	The optimality criteria for the other designs when $nrun$ is greater than 1.
<code>DIST</code>	The distance function used in calculating the design criterion.
<code>nn</code>	Logical value for nearest-neighbor search or not.
<code>num.nn</code>	The number of nearest neighbor set.
<code>grid</code>	The matrix R is returned if the argument <code>return.grid=T</code> .
<code>transform</code>	The type of transformation used in scaling the data and the values of the centering and scaling constants if the argument <code>return.transform=T</code> .
<code>call</code>	The calling sequence.
<code>P</code>	The parameter value for calculating criterion.
<code>Q</code>	The parameter value for calculating criterion.
<code>nhist</code>	The number of swaps performed.
<code>nloop</code>	The number of outer loops required to reach convergence if <code>nloop</code> is less than <code>max.loop</code> .
<code>minimax.crit</code>	The minimax design criterion using <code>DIST</code> .
<code>max.loop</code>	The maximum number of outer loops.

References

Johnson, M.E., Moore, L.M., and Ylvisaker, D. (1990). Minimax and maximin distance designs. *Journal of Statistical Planning and Inference* 26, 131-148. SAS/QC Software. Volume 2: Usage and Reference. Version 6. First Edition (1995). "Proc Optex". SAS Institute Inc. SAS Campus Drive,

See Also

rdist, rdist.earth

Examples

```
##
##
# first generate candidate set
set.seed(123) # setting seed so that you get the same thing I do!
test.df <- matrix( runif( 600), ncol=3)

test1.des<-cover.design(R=test.df,nd=10)

summary( test1.des)
plot( test1.des)

#
candidates<- make.surface.grid( list( seq( 0,5,,20), seq(0,5,,20)))
out<- cover.design( candidates, 15)

# find 10 more points keeping this original design fixed

out3<-cover.design( candidates, 10,fixed=out$best.id)
# see what happened

plot( candidates[,1:2], pch=".")
points( out$design, pch="x")
points( out3$design, pch="o")

# here is a strange graph illustrating the swapping history for the
# the first design. Arrows show the swap done
# at each pass through the design.

h<- out$history
cd<- candidates
plot( cd[,1:2], pch=".")
points( out$design, pch="0", col=2)
points( out$start.design, pch="x", col=5)

arrows(
cd[h[,2],1],
cd[h[,2],2],
cd[h[,3],1],
cd[h[,3],2],length=.1)
text( cd[h[,2],1],
```

```

cd[h[,2],2], h[,1], cex=1.0 )

#
# try this out using "Manhattan distance"
# ( distance following a grid of city streets)

dist.man<- function(x1,x2) {
  d<- ncol( x1)
  temp<- abs(outer( x1[,1], x2[,1], '-'))
  for ( k in 2:d){
    temp<- temp+abs(outer( x1[,k], x2[,k], '-'))
  }
  temp }

# use the design from the Euclidean distance as the starting
#configuration.

cover.design( candidates, 15, DIST=dist.man, start= out3$best.id)-> out2
# this takes a while ...
plot( out2$design)
points( out3$design, col=2)

# find a design on the sphere
#

candidates<- make.surface.grid( list( x=seq( -180,180,,20), y= seq( -85,
85,,20)))

out4<-cover.design( candidates, 15, DIST=rdist.earth)
# this takes a while

plot( candidates, pch="+", cex=2)
points(out4$design, pch="o", cex=2, col="blue")

# covering based on correlation for 153 ozone stations
#
data( ozone2)

cor.mat<-cor( ozone2$y, use="pairwise")

cor.dist<- function( x1,x2)
{matrix( 1-cor.mat[ x1,x2], ncol=length(x2))}

#
# find 25 points out of the 153
# here the "locations" are just the index but the distance is
# determined by the correlation function.
#
out5<-cover.design(cbind(1:153),25, DIST= cor.dist, scale.type="unscaled")

plot( ozone2$lon.lat, pch=".")
points( ozone2$lon.lat[out5$best.id,],pch="o", col=4)

```

```
#
# this seems a bit strange probably due some funny correlation values
#

# reset panel
set.panel(1,1)
```

drape.plot

Perspective plot draped with colors in the facets.

Description

Function to produce the usual wireframe perspective plot with the facets being filled with different colors. By default the colors are assigned from a color bar based on the z values. `drape.color` can be used to create a color matrix different from the z matrix used for the wireframe.

Usage

```
drape.plot(x, y, z, z2=NULL, col = tim.colors(64), zlim = range(z, na.rm=TRUE),
           zlim2 = NULL, add.legend = TRUE, horizontal = TRUE, theta = 30, phi = 20,
           breaks=NA, ...)
```

```
drape.color(z, col = tim.colors(64), zlim = NULL, breaks,
            transparent.color = "white", midpoint=TRUE, eps=1e-8)
```

Arguments

x	grid values for x coordinate (or if x is a list the components x y and z are used.)
y	grid values for y coordinate
z	A matrix of z heights
z2	A matrix of z values to use for coloring facets. If NULL then z is used for this purpose
col	A color table for the z values that will be used for draping
zlim	the z limits for z these are used to set up the scale of the persp plot. This defaults to <code>range(z, na.rm=TRUE)</code> as in <code>persp</code>
zlim2	the z limits for z2 these are used to set up the color scale. This defaults to
add.legend	If true a color strip is added as a legend.
horizontal	If true color strip is put at bottom of the plot, if FALSE it is placed vertically on the right side.
theta	x-y rotation angle for perspective.
phi	z-angle for perspective.
transparent.color	Color to use when given an NA in z

midpoint	If TRUE color scale is formed for midpoints of z obtained by averaging 4 corners.
breaks	Numerical divisions for the color scale. If the default (NA) is N+1 equally spaced points in the range zlim where N is the number of colors in col. This is the argument has the same effect as used in the image and image.plot functions.
eps	Amount to inflate the range (1+/- eps) to include points on break endpoints.
...	Other arguments that will be passed to the persp function. The most common is zlim the z limits for the 3-d plot and also the limits to set up the color scale. The default for zlim is the range of z.

Details

The legend strip may obscure part of the plot. If so, add this as another step using image.plot.

When using drape.color just drop the results into the col argument of persp. Given this function there are no surprises how the higher level drape.plot works: it calls drape.color followed by persp and finally the legend strip is added with image.plot.

The color scales essentially default to the ranges of the z values. However, by specifying zlim and/or zlim2 one has more control of how the perspective plot is scaled and the limits of the color scale used to fill the facets. The color assignments are done by dividing up the zlim2 interval into equally spaced bins and adding a very small inflation to these limits. The mean z2 values, comprising an (M-1)X(N-1) matrix, for each facet are discretized to the bins. The bin numbers then become the indices used for the color scale. If zlim2 is not specified it is the range of the z2 matrix is used to generate the ranges of the color bar. Note that this may be different than the range of the mean facets. If z2 is not passed then z is used in its place and in this case the zlim2 or zlim argument can used to define the color scale.

This kind of plot is also supported through the wireframe function in the lattice package. The advantage of the fields version is that it uses the standard R graphics functions – and is written in R code.

The drape plot is also drawn by the fields surface function with type="P".

Value

drape.plot If an assignment is made the projection matrix from persp is returned. This information can be used to add additional 3-d features to the plot. See the persp help file for an example how to add additional points and lines using the trans3d function and also the example below.

drape.color If $\dim(z) = M, N$ this function returns a list with components:

color.index	An (M-1)X(N-1) matrix (midpoint= TRUE) or MXN matrix (midpoint=FALSE) where each element is a text string specifying the color.
breaks	The breaks used to assign the numerical values in z to color categories.

Author(s)

D. Nychka

See Also

image.plot, quilt.plot, persp, plot.surface, surface, lattice, trans3d

Examples

```
# an obvious choice:
# Dr. R's favorite New Zealand Volcano!
data( volcano)
M<- nrow( volcano)
N<- ncol( volcano)
x<- seq( 0,1,,M)
y<- seq( 0,1,,N)

pm<- drape.plot( x,y,volcano, col=terrain.colors(128))

# use different range for color scale and persp plot
# setting of border omits the mesh lines

drape.plot( x,y,volcano, col=topo.colors(128),zlim=c(0,300),
           zlim2=c( 120,200), border=NA)

# note transparent color for facets outside the zlim2 range

#The projection has been saved in pm
# add a point marking the summit
zsummit <- max( volcano)
ix<- row( volcano)[volcano==zsummit]
iy <- col( volcano)[volcano==zsummit]
uv <- trans3d( x[ix], y[iy],zsummit,pm)
points( uv, col="magenta", pch="+", cex=2)

# overlay volcano wireframe with gradient in x direction.

dz<- (
  volcano[1:(M-1), 1:(N-1)] - volcano[2:(M), 1:(N-1)] +
  volcano[1:(M-1), 2:(N)] - volcano[2:(M), 2:(N)]
)/2

# convert dz to a color scale:
zlim<- range( c( dz), na.rm=TRUE)
zcol<-drape.color( dz, zlim =zlim, col = viridis(64) )$color.index

# with these colors

persp( volcano, col=zcol, theta=30, phi=20,
      border=NA,expand=.3 )

# add legend using image.plot function
image.plot( zlim=zlim, legend.only =TRUE, horizontal =TRUE,
           col= viridis(64))
```

`envelopePlot`*Add a shaded the region between two functions to an existing plot*

Description

This function shades the region vertically between two functions, specified as pairs of x and y vectors, and draws the functions in a darker shade. More formally, it shades all points (x,y) such that $f1(x) < y < f2(x)$ or $f2(x) < y < f1(x)$. When both functions have the same group of x values, the x values only need to be set once but y2 needs to be passed in by name. If the two functions intersect, the vertical space between the functions will be shaded on both sides, as implied in the definition above.

Usage

```
envelopePlot(x1, y1, x2 = x1, y2,
             col = "thistle1" , lineCol = "thistle3", ...)
```

Arguments

<code>x1</code>	The x coordinates for the first function (or possibly both functions).
<code>y1</code>	The y coordinates for the first function.
<code>x2</code>	The x coordinates for the second function.
<code>y2</code>	The y coordinates for the second function.
<code>col</code>	The color to make the filling between the functions.
<code>lineCol</code>	The color to make the lines representing the functions.
<code>...</code>	Additional arguments to the base R function <code>polygon</code>

Author(s)

Matt Iverson

Examples

```
x <- seq(0, 2*pi,, 100)
y1 <- cos(x)
y2 <- sin(x)
plot(x, y1, type="l")
envelopePlot(x, y1, y2=y2)

x1 <- c(0, 0.5, 1)
y1 <- c(0, 2, 1)
x2 <- c(0, 1)
y2 <- c(-1, 0)
plot(x1, y1, type="l", ylim=c(-1, 2))
envelopePlot(x1, y1, x2, y2)
```

Exponential, Matern, Radial Basis
Covariance functions

Description

Functional form of covariance function assuming the argument is a distance between locations. As they are defined here, they are in fact correlation functions. To set the marginal variance (sill) parameter, use the `sigma` argument in `mKrig` or `Krig`. To set the nugget variance, use the `tau2` argument in `mKrig` or `Krig`.

Usage

```
Exponential(d, range = 1, alpha = 1/range, phi=1.0, theta = NULL)
Matern(d, range = 1, alpha=1/range, smoothness = 0.5,
       nu= smoothness, phi=1.0)
Matern.cor.to.range(d, nu, cor.target=.5, guess=NULL, ...)
RadialBasis(d,M,dimension, derivative = 0)
```

Arguments

<code>d</code>	Vector of distances or for <code>Matern.cor.to.range</code> just a single distance.
<code>range</code>	Range parameter default is one. Note that the scale can also be specified through the "aRange" scaling argument used in fields covariance functions)
<code>alpha</code>	1/range
<code>theta</code>	Same as alpha
<code>phi</code>	This parameter option is added to be compatible with older versions of fields and refers to the marginal variance of the process. e.g. $\phi * \exp(-d/aRange)$ is the exponential covariance for points separated by distance and range aRange. Throughout fields this parameter is equivalent to <code>sigma</code> and it recommended that <code>sigma</code> be used. If one is simulating random fields. See the help on sim.rf for more details.
<code>smoothness</code>	Smoothness parameter in Matern. Controls the number of derivatives in the process. Default is 1/2 corresponding to an exponential covariance.
<code>nu</code>	Same as smoothness
<code>M</code>	Interpreted as a spline M is the order of the derivatives in the penalty.
<code>dimension</code>	Dimension of function
<code>cor.target</code>	Correlation used to match the range parameter. Default is .5.
<code>guess</code>	An optional starting guess for solution. This should not be needed.
<code>derivative</code>	If greater than zero finds the first derivative of this function.
<code>...</code>	Additional arguments to pass to the bisection search function.

Details

Exponential:

$\exp(-d/\text{range})$

Matern:

$\text{con} \cdot (d^{\text{nu}}) * \text{besselK}(d, \text{nu})$

Matern covariance function transcribed from Stein's book page 31 $\text{nu} == \text{smoothness}$, $\alpha == 1/\text{range}$

GeoR parameters map to $\text{kappa} == \text{smoothness}$ and $\text{phi} == \text{range}$ check for negative distances

con is a constant that normalizes the expression to be 1.0 when $d=0$.

Matern.cor.to.range: This function is useful to find Matern covariance parameters that are comparable for different smoothness parameters. Given a distance d , smoothness nu , target correlation cor.target and range aRange , this function determines numerically the value of aRange so that

$\text{Matern}(d, \text{range}=\text{aRange}, \text{nu}=\text{nu}) == \text{cor.target}$

See the example for how this might be used.

Radial basis functions:

$C.m,d \quad r^{2m-d} \quad d\text{-odd}$

$C.m,d \quad r^{2m-d} \ln(r) \quad d\text{-even}$

where $C.m,d$ is a constant based on spline theory and r is the radial distance between points. See `radbas.constant` for the computation of the constant.

Value

For the covariance functions: a vector of covariances.

For `Matern.cor.to.range`: the value of the range parameter.

Author(s)

Doug Nychka

References

Stein, M.L. (1999) *Statistical Interpolation of Spatial Data: Some Theory for Kriging*. Springer, New York.

See Also

`stationary.cov`, `stationary.image.cov`, `Wendland,stationary.taper.cov` `rad.cov`

Examples

```

# a Matern correlation function
d<- seq( 0,10,,200)
y<- Matern( d, range=1.5, smoothness=1.0)
plot( d,y, type="l")

# Several Materns of different smoothness with a similar correlation
# range

# find ranges for nu = .5, 1.0 and 2.0
# where the correlation drops to .1 at a distance of 10 units.

r1<- Matern.cor.to.range( 10, nu=.5, cor.target=.1)
r2<- Matern.cor.to.range( 10, nu=1.0, cor.target=.1)
r3<- Matern.cor.to.range( 10, nu=2.0, cor.target=.1)

# note that these equivalent ranges
# with respect to this correlation length are quite different
# due the different smoothness parameters.

d<- seq( 0, 15,,200)
y<- cbind( Matern( d, range=r1, nu=.5),
           Matern( d, range=r2, nu=1.0),
           Matern( d, range=r3, nu=2.0))

matplot( d, y, type="l", lty=1, lwd=2)
xline( 10)
yline( .1)

```

fields

fields - tools for spatial data

Description

`fields` is a collection of functions for curve and function fitting with an emphasis on spatial data and spatial statistics. It was developed over 20+ years to provide easy to use but sophisticated tools for analyzing spatial data, particularly that encountered in the environmental sciences. For the impatient users, jump to the examples below to see how easy this is use. Please send bugs and questions to Doug Nychka, nychka@mines.edu. Positive comments are also welcome!

The major methods implemented include cubic and thin plate splines, universal Kriging and Kriging for large data sets. A more modern framework for Kriging is spatial process estimation with covariance parameters determined by maximum likelihood and the uncertainty derived from assumptions of a Gaussian process. Throughout we try to include reasonable defaults in functions that reflect our experience with analyzing spatial data. For example, the Matern covariance function is the default choice for the main spatial method.

A key feature of this package is any covariance function implemented in R code can be used for spatial prediction through the spatial functions. Another important feature is that `fields` will take advantage of compactly supported covariance functions in a seamless way through the `spam` package. See

`library(help=fields)` for a listing of all the fields contents. We also recommend the thoughtful vignette created by Ashton Weins, Mitchell Krock, and Emma Lilly (`fieldsVignette.pdf`) in the [fields github repository](#).

`fields` strives to have readable and tutorial code. Take a look at the source code for `mKrig` to see how things work "under the hood". E.g. how a linear algebra computation is overloaded to handle sparse matrices and how an output object is built up sequentially throughout a computation.

The `fields` source code is liberally commented. Unfortunately on loading this package, R will strip comments from the source for efficiency. You can go to [CRAN fields page](#) to download the latest "tarball" (aka Package Source) and unzip to get code with comments. We also keep the most recent version of this package at the [fields github repository](#). and for commented source go to the the subdirectory `fields/src`. This may be a more recent version than what is posted to CRAN.

Details

Major methods

- [spatialProcess](#) An easy to use method that fits a spatial process model (e.g. Kriging) but also estimates the key spatial parameters: nugget variance, sill variance and range by maximum likelihood. Default covariance model is a Matern covariance function. This function and related functions called by this are the core methods in `fields` and have much flexibility. [spatialProcess](#) allows one to supply a covariance function that is written in native R code. See ([stationary.cov](#)) that includes several families of covariances including the Matern and several distance metrics including great circle distance . [sim.spatialProcess](#) and [simLocal.spatialProcess](#) provide "one liners" for conditional simulation of the fitted surface.
- [Tps](#) Thin Plate spline regression including GCV and REML estimates for the smoothing parameter. For moderate size data sets as a first look we use `Tps` all the time. See also [fastTps](#) for an approximate method to handle very large numbers of spatial locations
- [sreg](#) , [splint](#) Fast 1-D cubic smoothing splines and interpolating splines, a workhorse algorithm for more EDA and more complicated methods.
- [mKrig](#) (micro Krig) Efficient Universal Kriging and Gaussian process function, that can take advantage of sparse covariance functions and is the core algorithm called by optimization functions and for spatial predictio.
- [QTps](#) A easy to use extension of thin plate splines for quantile and robust surface fitting.
- [mKrigMLEGrid](#) and [mKrigMLEJoint](#) for maximum likelihood estimates of covariance parameters. These functions also handle replicate fields, assumed to be independent realizations, at the same locations and can also take any covariate function function written in R following the `fields` format

Other noteworthy functions

- [vgram](#) and [vgram.matrix](#) find variograms for spatial data (and with temporal replications).
- [cover.design](#) Generates space-filling designs where the distance function is expressed in R code.
- Many convenient functions for working with image data and rationally (well, maybe reasonably) creating and placing a color scale on plots: [as.image](#), [imagePlot](#), [bubblePlot](#), [drape.plot](#), [quilt.plot](#) [add.image](#), [crop.image](#), [half.image](#), [average.image](#), [designer.colors](#), [color.scale](#), [in.poly](#) See also [grid.list](#) for how `fields` works with grids and `US` and `world` for adding a map quickly.

Generic functions that support the methods

[plot](#) - diagnostic plots of fit
[summary](#)- statistical summary of fit
[print](#)- shorter version of summary
[surface](#)- graphical display of fitted surface
[predict](#)- evaluation fit at arbitrary points
[predictSE](#)- prediction standard errors at arbitrary points.
[sim.rf](#)- Simulate a random fields on a 2-d grid.

Getting Started

Try some of the examples from help files for [spatialProcess](#) or [Tps](#).

Some fields datasets

- [CO2](#) Global satellite CO2 concentrations (simulated field)
- [C0monthlyMet](#) Monthly mean temperatures and precip for Colorado
- [glacier](#) An elevation dataset of a glacier also used by the applied math community to test interpolation methods.
- [lennon](#) Image of John Lennon
- [NorthAmericanRainfall](#) 50+ year average and trend for summer rainfall at 1700+ stations.
- [ozone2](#) Daily max 8 hour ozone concentrations for the US midwest for summer 1987.
- [PRISMelevation](#) Digital elevations for the continental US at approximately 4km resolution
- [rat.diet](#) Small paired study on rat food intake over time.
- [RCMexample](#) Regional climate model output
- [RMelevation](#) Digital elevations for the Rocky Mountain Empire
- [WorldBankCO2](#) Demographic and carbon emission data for 75 countries and for 1999.

DISCLAIMER:

The authors can not guarantee the correctness of any function or program in this package.

Examples

```

# some air quality data, daily surface ozone measurements for
# the Midwest:

data(ozone2)
s<-ozone2$lon.lat
y<- ozone2$y[16,] # June 18, 1987

# quick plot of spatial data with map
bubblePlot( s,y)
US( add=TRUE) # add US map

# fitting a thin plate spline surface (always a good place to
# start). Here the default smoothing (aka lambda) found by cross-validation

```

```

fit0<- Tps(s,y)
# fits a GCV thin plate smoothing spline surface to ozone measurements.
# Hey, it does not get any easier than this!

summary(fit0) #diagnostic summary of the fit
set.panel(2,2)
plot(fit0) # four diagnostic plots of fit and residuals.

# quick plot of predicted surface
set.panel()
surface(fit0) # contour/image plot of the fitted surface
# see also predictSurface for more control over the evaluation grid
#
US( add=TRUE, col="magenta", lwd=2) # US map overlaid
title("Daily max 8 hour ozone in PPB, June 18th, 1987")

####
fit2<- spatialProcess( s,y)
# a "Kriging" model. The covariance defaults to a Matern
# with smoothness 1.0.
# the nugget, sill and range parameters are found by maximum likelihood
# summary, plot, and surface also work for \code{fit2} !

surface(fit2) # contour/image plot of the fitted surface
US( add=TRUE, col="magenta", lwd=2) # US map overlaid
title("Daily max 8 hour ozone in PPB, June 18th, 1987")
## Not run:
# And 20 approximate conditional draws of the spatial field on a grid
# with uncertainty in the 120PPB contour
look<- simLocal.spatialProcess(fit2, M=20)
for( k in 1:20){
contour( look$x, look$y, look$z[,k], add=TRUE, level=c(120),
col="white", drawlabels=FALSE)
}

## End(Not run)

```

fields testing scripts

Testing fields functions

Description

Some of the basic methods in fields can be tested by directly implementing the linear algebra using matrix expressions and other functions can be cross checked within fields. These comparisons are done in the the R source code test files in the tests subdirectory of fields. The function `test.for.zero` is useful for comparing the tests in a meaningful and documented way.

Usage

```
test.for.zero( xtest, xtrue, tol= 1.0e-8, relative=TRUE, tag=NULL)
```

Arguments

xtest	Vector of target values
xtrue	Vector of reference values
tol	Tolerance to judge whether the test passes.
relative	If true a relative error comparison is used. (See details below.)
tag	A text string to be printed out with the test results as a reference

Details

IMPORTANT: If the R object `test.for.zero.flag` exists with any value (e.g. `test.for.zero.flag <- 1`) then when the test fails this function will also generate an error in addition to printing a message. This option is added to insure that any test scripts will generate an error when any individual test fails.

An example:

```
> test.for.zero( 1:10, 1:10 + 1e-10, tag="First test")
Testing: First test
PASSED test at tolerance 1e-08

> test.for.zero( 1:10, 1:10 + 1e-10, tag="First test", tol=1e-12)
Testing: First test
FAILED test value = 1.818182e-10 at tolerance 1e-12

> test.for.zero.flag <- 1
Testing: First test
FAILED test value = 1.818182e-10 at tolerance 1e-12
Error in test.for.zero(1:10, 1:10 + 1e-10, tag = "First test", tol = 1e-12) :
```

The scripts in the tests subdirectory are

Krig.test.R: Tests basic parts of the Krig and Tps functions including replicated and weighted observations.

Krig.se.test.R: Tests computations of standard errors for the Kriging estimate.

Krig.se.grid.test.R Tests approximate standard errors for the Krig function found by Monte Carlo conditional simulation.

Krig.test.W.R Tests predictions and A matrix when an off diagonal observation weight matrix is used.

Krig.se.W.R Tests standard errors when an off diagonal observation weight matrix is used.

spam.test.R Tests sparse matrix formats and linear algebra.

Wend.test.R Tests form for Wendland covariance family and its use of sparse matrix formats.

diag.multiply.test.R Tests special (efficient) version of matrix multiply for diagonal matrices.

evlpoly.test.R Tests evaluation of univariate and multivariate polynomial evaluation.

mKrig.test.R Tests the micro Krig function with and without sparse matrix methods.

To run the tests just attach the fields library and source the testing file. In the fields source code these are in a subdirectory "tests". Compare the output to the "XXX.Rout.save" text file.

test.for.zero is used to print out the result for each individual comparison. Failed tests are potentially bad and are reported with a string beginning

```
"FAILED test value = ... "
```

If the object test.for.zero.flag exists then an error is also generated when the test fails.

FORM OF COMPARISON: The actual test done is the sum of absolute differences:

```
test value = sum( abs(c(xtest) - c( xtrue) ) ) /denom
```

Where denom is either mean(abs(c(xtrue))) for relative error or 1.0 otherwise.

Note the use of "c" here to stack any structure in xtest and xtrue into a vector.

fields-stuff

Fields supporting functions

Description

Some supporting functions that are internal to fields top level methods. Variants of these might be found in the R base but these have been written for cleaner code or efficiency.

Usage

```
fields.duplicated.matrix(mat, digits = 8)
```

```
fields.mkpoly(x, m = 2, tag = "term")
```

```
fields.derivative.poly(x, m,dcoef)
```

```
fields.evlpoly( x, coef)
```

```
fields.evlpoly2( x, coef, ptab)
```

Arguments

mat	Arbitrary matrix for examining rows
digits	Number of significant digits to use for comparing elements to determine duplicate values.
x	Arbitrary matrix where rows are components of a multidimensional vector
m	The null space degree – results in a polynomial of degree (m-1)
dcoef	Coefficients of a multidimensional polynomial

coef	Polynomial coefficients.
ptab	Table of powers of different polynomial terms.
tag	mkpoly fills in as columns names the higher order terms of the polynomial terms. The tag is the text string prefix for these column names and the powers of the individual variables are appended. Default is just "terms".

Details

`fields.duplicated` finds duplicate rows in a matrix. The `digits` argument is the number of digits that are considered in the comparison. The returned value is an array of integers from 1:M where M is the number of unique rows and duplicate rows are referenced in the same order that they appear as the rows of `mat`.

`fields.mkpoly` computes the complete matrix of all monomial terms up to degree (m-1). Each row of `x` is the components of a vector. (The `fields` function `mkpoly` returns the number of these terms.) In 2 dimensions with `m=3` there are 6 polynomial terms up to quadratic ($3-1=2$) order and will be returned as the matrix:

```
cbind( 1 , x[,1], x[,2], x[,1]**2, x[,1]*x[,2], x[,2]**2 )
```

This function is used for the fixed effects polynomial or spatial drift used in spatial estimating functions `Krig`, `Tps` and `mKrig`. The matrix `ptab` is a table of the powers in each term for each variable and is included as an attribute to the matrix returned by this function. See the `attr` function for extracting an attribute from an object.

`ptab` for the example above is

```
      [,1] [,2]
[1,]    0    0
[2,]    1    0
[3,]    0    1
[4,]    2    0
[5,]    1    1
[6,]    0    2
```

This information is used in finding derivatives of the polynomial and is also used to create column names for the terms that are of higher order than linear.

`fields.derivative.poly` finds the partial derivative matrix of a multidimensional polynomial of degree (m-1) at different vector values and with coefficients `dcoef`. This function has been organized to be a clean utility for predicting the derivative of the estimated function from `Krig` or `mKrig`. Within the `fields` context the polynomial itself would be evaluated as `fields.mkpoly(x,m)%*%dcoef`. If `x` has `d` columns (also the dimension of the polynomial) and `n` rows the partial derivatives of this polynomial at the locations `x` can be organized in a `nXd` matrix. This is the object returned by this function.

`evlpoly` and `evlpoly2` are FORTRAN based functions for evaluating univariate polynomials and multivariate polynomials. The table of powers (`ptab`) needed for `evlpoly2` is the same format as that returned by the `fields.mkpoly` function.

Author(s)

Doug Nychka

fields.grid

*Using MKrig for predicting on a grid.***Description**

This is an extended example for using the sparse/fast interpolation methods in mKrig to evaluate a Kriging estimate on a large grid.

Details

mKrig is a flexible function for surface fitting using a spatial process model. It can also exploit sparse matrix methods for large data sets by using a compactly supported covariance. The example below shows how to evaluate a solution on a big grid. (Thanks to Jan Klennin for this example.)

Examples

```
x<- Rmprecip$x
y<- Rmprecip$y

Tps( x,y)-> obj

# make up an 80X80 grid that has ranges of observations
# use same coordinate names as the x matrix

glist<- fields.x.to.grid(x, nx=80, ny=80) # this is a cute way to get a default grid that covers x

# convert grid list to actual x and y values ( try plot( Bigx, pch=".") )
make.surface.grid(glist)-> Bigx

# include actual x locations along with grid.
Bigx<- rbind( x, Bigx)

# evaluate the surface on this set of points (exactly)

predict(obj, x= Bigx)-> Bigy

# set the range for the compact covariance function
# this will involve less than 20 nearest neighbors that have
# nonzero covariance
#

V<- diag(c( 2.5*(glist$lon[2]-glist$lon[1]),
           2.5*(glist$lat[2]-glist$lat[1])))

## Not run:
# this is an interpolation of the values using a compact
# but thin plate spline like covariance.
mKrig( Bigx,Bigy, cov.function="wendland.cov",k=4, V=V,
      lambda=0)->out2
# the big evaluation this takes about 45 seconds on a Mac G4 laptop
predictSurface( out2, nx=400, ny=400)-> look
```

```
## End(Not run)

# the nice surface
## Not run:
  surface( look)
  US( add=TRUE, col="white")

## End(Not run)
```

fields.hints

fields - graphics hints

Description

Here are some technical hints for assembling multiple plots with common legends or axes and setting the graphics parameters to make more readable figures. Also we an index to the defaultcolors in R graphics and setting their definitions in LaTeX. All these hints use the standard graphics environment.

Usage

```
fields.style()
fields.color.picker()
```

Details

fields.style is a simple function to enlarge the characters in a plot and set the colors. List this out to modify the choices.

```
##Two examples of concentrating a panel of plots together
## to conserve the white space.
## see also the example in image.plot using split.screen.
## The basic trick is to use the oma option to reserve some space around the
## plots. Then unset the outer margins to use that room.

library( fields)

# some hokey image data
x<- 1:20
y<- 1:15
z<- outer( x,y,"+")
zr<- range( c(z))

# add common legend to 3X2 panel
```

```

par( oma=c(4,0,0,0))
set.panel( 3,2)
par( mar=c(1,1,0,0))

# squish plots together with just 1 space between
for ( k in 1:6){
image( x,y,z, axes=FALSE, xlab="", ylab="", zlim=zr)
}

par( oma=c(0,0,0,0))
image.plot( zlim=zr, legend.only=TRUE, horizontal=TRUE, legend.mar=5)

# you may have to play around with legend.mar and the oma settings to
# get enough space.

##
### also add some axes on the sides. in a lattice style
## note oma adds some more room at bottom.

par( oma=c(8,6,1,1))
set.panel( 3,2)
par( mar=c(1,1,0,0))
##
for ( k in 1:6){
  image( x,y,z, axes=FALSE, xlab="", ylab="", zlim=zr)
  box() # box around figure

# maybe draw an x axis
  if( k %in% c(5,6) ){
    axis( 1, cex.axis=1.5)
    mtext( line=4, side=1, "Xstuff")}

# maybe draw a y axis
  if( k %in% c(1,3,5) ){
    axis( 2, cex.axis=1.5)
    mtext( line=4, side=2, "Ystuff")}
}

# same trick of adding a legend strip.
par( oma=c(0,0,0,0))
image.plot( zlim=zr, legend.only=TRUE, horizontal=TRUE, legend.mar=5)

# reset panel
set.panel()

```

```

####
# show colors
## the factory colors:

clab<- colors()
n<- length( clab)
N<- ceiling( sqrt(n) )
M<- N
temp<- rep( NA,M*N)
temp[1:n] <- 1:n
z<- matrix(temp, M,N)

image(seq(.5,M+.5,,M+1), seq(.5,N+.5,,N+1)
      , z, col=clab, axes=FALSE, xlab="", ylab="")

# see the function fields.color.picker() to locate colors

# dumping out colors by name for a latex document
# this creates text strings that are the LaTeX color definitions
# using the definecolor function.

# grab all of the R default colors
clab<- colors()

for( nn in clab){
  temp<- signif(col2rgb(nn)/256, 3)
  cat(
    "\definecolor{",
      nn, "}",
    "{rgb}{", temp[1],
      ",", temp[2],
      ",", temp[3],
      "}", fill=TRUE , sep="")
}

# this loop prints out definitions such as
# \definecolor{yellowgreen}{rgb}{0.602,0.801,0.195}
# having loaded the color package in LaTeX
# defining this color
# use the construction {\color{yellowgreen} THIS IS A COLOR}
# to use this color in a talk or document.

# this loop prints out all the colors in LaTeX language
# as their names and can be converted to a pdf for handy reference.

```

```

sink( "showcolors.tex")

clab<- colors()
for( nn in clab){
  temp<- signif(col2rgb(nn)/256, 3)
  cat(
    "\definecolor{" ,
      nn, "}",
    "{rgb}" , temp[1],
    " , " , temp[2],
    " , " , temp[3],
    "}" , fill=TRUE , sep="")
  cat( paste("{ \color{" , nn, "}" , nn, " $\bullet$ \\\ }" , sep="") ,
    fill=TRUE)
}
sink()

```

 flame

Response surface experiment ionizing a reagent

Description

The characteristics of an ionizing flame are varied with the intent of maximizing the intensity of emitted light for lithium in solution. Areas outside of the measurements are where the mixture may explode! Note that the optimum is close to the boundary. Source of data is from a master's level lab experiment in analytical chemistry from Chuck Boss's course at NCSU. <s-section name= "DATA DESCRIPTION"> This is list with the following components

Arguments

x x is a 2 column matrix with the different Fuel and oxygen flow rates for the burner.

y y is the response. The intensity of light at a particular wavelength indicative of Lithium ions.

 glacier

Franke's Glacier Elevation Data

Description

A moderate size (about 8400 locations) spatial dataset that is well-known in the applied mathematics approximation literature for testing interpolation methods.

Usage

```
data(glacier)
```

Format

The format of `glacier` is a list with two components:

loc: 8338x2 matrix of the locations (meters??).

y: A vector of elevations (meters ??).

Details

This data set appears in papers that develop interpolation methods for scattered data and serves as an interesting bridge to the examples in applied math that develop radial basis function surface fitting. The data was originally used by R. Franke.

Unfortunately at this time we can not find any background on where these data were collected or indeed even the location of this glacier. However, it is an interesting data set in that it appears that the elevations are reported along lines of equal elevation, i.e. contours, perhaps from a digitization of a topographic map or survey. It is important to estimate the surface in a way that the artifacts from discretization are not present. In the example below the compactly supported kernel interpolation still has some artifacts.

The glacier data set is available at this website https://oleg-davydov.de/scat_data.html

The examples below are useful for comparing different approximations to a Gaussian spatial process estimate for the elevation surface. Of course in using a stationary covariance (e.g. the Matern or Wendland) these are also radial basis smoothing or interpolation of the data.

Examples

```
data( glacier )
# EDA for raw obs:

bubblePlot( glacier$loc, glacier$y, highlight=FALSE, size=.5)

# identifying contour levels. Note this is reported at regular levels
# (Every 25m ???)

table( glacier$y)

# find sigma and rho by maximum likelihood
# for a fixed range
# the default is the Wendland covariance with k=2
# See help(Wendland)

# this takes about 5 minutes
# macbook pro Quad-Core Intel Core i5 8 GB

#options(spam.nearestdistnnz=c(5e7,1e3))
```

```

#system.time(
# obj0<- fastTps(glacier$loc, glacier$y,
#               theta=2,
#               profileLambda=TRUE)
#)

# set.panel(2,2)
# plot( obj0)
# set.panel()

# just evaluate at MLE
# reset default matrix size that the spam pacakge will use.

## Not run:

options(spam.nearestdistnnz=c(5e7,1e3))
system.time( obj1<-
             fastTps(glacier$loc, glacier$y,
                     theta=2,
                     lambda= 7.58e-5
                     )
             )

system.time(
look1<- predictSurface( obj1, nx=150, ny=150)
)

imagePlot( look1)

system.time(
out<- simLocal.spatialProcess(obj1, M=3, nx=150, ny=150)
)
set.panel( 2,2)
imagePlot( look1)
zlim<- range( out$z, na.rm=TRUE)
for( k in 1:3){
imagePlot(out$x, out$y, out$z[,k], zlim=zlim)
}

# near interpolation surface using Matern smoothness .5
system.time(
obj2<- spatialProcess(glacier$loc, glacier$y,
                      aRange = 1.5,
                      lambda = 1e-5,
                      smoothness = .5)
)

system.time(
out<- simLocal.spatialProcess(obj2, M=3, nx=150, ny=150,
fast=TRUE)
)

```

```

set.panel( 2,2)
imagePlot( look1)
zlim<- range( out$z, na.rm=TRUE)
for( k in 1:3){
imagePlot(out$x, out$y, out$z[,k], zlim=zlim)
}

system.time(
look2<- predictSurface.mKrig( obj2, nx=150, ny=150,
                             fast=TRUE, NNSize=5)
)

system.time(
look2B<- predictSurface( obj2, nx=150, ny=150,
                        fast=FALSE)
)

err<- c((look2$z - look2B$z)/look2B$z)
stats( log10( abs(err) ) )

# some error plots ( percent relative error)
imagePlot(look2$x, look2$y, 100*(look2$z - look2B$z)/look2B$z )

imagePlot(look2$x, look2$y, 100*(look1$z - look2B$z)/look2B$z )

## End(Not run)

```

grid list

Some simple functions for working with gridded data and the grid format (grid.list) used in fields.

Description

The object `grid.list` refers to a list that contains information for evaluating a function on a 2-dimensional grid of points. If a function has more than two independent variables then one also needs to specify the constant levels for the variables that are not being varied. This format is used in several places in fields for functions that evaluate function estimates and plot surfaces. These functions provide some default conversions among information and the `grid.list`. The function `discretize.image` is a useful tool for "registering" irregular 2-d points to a grid.

Usage

```

makeMultiIndex(M)
parse.grid.list( grid.list, order.variables="xy")
fields.x.to.grid(x,nx=80, ny=80, xy=c(1,2))

```

```

fields.convert.grid( midpoint.grid )
discretize.image(x, m = 64, n = 64, grid = NULL,
                expand = c(1 + 1e-08, 1 + 1e-08),
                boundary.grid = FALSE, na.rm = TRUE)
make.surface.grid( grid.list)
unrollZGrid( grid.list, ZGrid)

```

Arguments

M	An vector of integers.
grid.list	No surprises here – a grid list! These can be unequally spaced.
order.variables	If "xy" the x variable will be subsequently plotted as the horizontal variable. If "yx" the x variable will be on the vertical axis.
x	A matrix of independent variables such as the locations of observations given to Krig.
nx	Number of grid points for x variable.
ny	Number of grid points for y variable.
m	Number of grid points for x variable.
n	Number of grid points for y variable.
na.rm	Remove missing values if TRUE
xy	The column positions that locate the x and y variables for the grid.
grid	A grid list!
expand	A scalar or two column vector that will expand the grid beyond the range of the observations.
midpoint.grid	Grid midpoints to convert to grid boundaries.
boundary.grid	If TRUE interpret grid points as boundaries of grid boxes. If FALSE interpret as the midpoints of the boxes.
ZGrid	An array or list form of covariates to use for prediction. This must match the grid.list argument. e.g. ZGrid and grid.list describe the same grid. If ZGrid is an array then the first two indices are the x and y locations in the grid. The third index, if present, indexes the covariates. e.g. For evaluation on a 10X15 grid and with 2 covariates. <code>dim(ZGrid) == c(10, 15, 2)</code> . If ZGrid is a list then the components x and y should match those of grid.list and the z component follows the shape described above for the no list case.

Details

makeMultiIndex creates an expanded set of indices to reference a regular grid. M are L integers with product prodM Will create a prodM by L matrix that is all combinations of (1:M[i]) for i =1,2, ...L This is organized in the standard array ordering where the first column varies the fastest for M = c(3,2,4) the result will be a 24X3 matrix with the entries:

```

        1,1,1
        2,1,1
        3,1,1
        1,2,1
        2,2,1
        3,2,1
    etc ...
...
    and ending with
        2,2,4
        3,2,4

```

All about grid lists:

The form of a grid.list is

```
list(var.name1=what1, var.name2=what2, ... var.nameN=what3)
```

Here var.names are the names of the independent variables. The what options describe what should be done with this variable when generating the grid. These should either be an increasing sequence of points or a single value. Obviously there should be only two variables with sequences to define a grid for a surface.

Most of the time the gridding sequences are equally spaced and are easily generated using the seq function. Also throughout fields the grid points are typically the midpoints of the grid rather than the grid box boundaries. However, these functions can handle unequally spaced grids and the logical boundary.grid can indicate a grid being the box boundaries.

The variables in the list components are assumed to be in the same order as they appear in the data matrix.

A useful function that expands the grid from the grid.list description into a full set of locations is make.surface.grid and is just a wrapper around the R base function expand.grid. A typical operation is to go from a grid.list to the set of grid locations. Evaluate a function at these locations and then reformat this as an image for plotting. Here is how to do this cleanly:

```

grid.list<- list( x= 1:10, y=1:15)
xg<- make.surface.grid(grid.list)
# look at a surface depending on xg locations
z<- xg[,1] + 2*xg[,2]
out<- list( x=grid.list$x, y= grid.list$y, z=matrix( z, nrow=10, ncol=15))
# now for example
image.plot( out)

```

The key here is that xg and matrix both organize the grid in the same order.

Some fields internal functions that support interpreting grid list format are:

fields.x.to.grid: Takes an "x" matrix of locations or independent variables and creates a reasonable grid list. This is used to evaluate predicted surfaces when a grid list is not explicitly given to predictSurface. The variables (i.e. columns of x) that are not part of the grid are set to the median values. The x grid values are nx equally spaced points in the range x[, xy[1]]. The y grid values are ny equally spaced points in the range x[, xy[2]].

`parse.grid.list`: Takes a grid list and returns the information in a more expanded list form that is easy to use. This is used, for example, by `predictSurface` to figure out what to do!

`fields.convert.grid`: Takes a vector of n values assumed to be midpoints of a grid and returns the $n+1$ boundaries. See how this is used in `discretize.image` with the `cut` function. This function will handle unequally spaced grid values.

`discretize.image`: Takes a vector of locations and a 2-d grid and figures out to which boxes they belong. The output matrix `ind` has the grid locations. If `boundary.grid` is `FALSE` then the grid list (grid) is assumed to be grid midpoints. The grid boundaries are taken to be the point half way between these midpoints. The first and last boundaries points are determined by extrapolating so that the first and last box has the midpoint in its center. (See the code in `fields.convert.grid` for details.) If grid is `NULL` then midpoints are found from `m` and `n` and the range of the `x` matrix.

`unrollZGrid` Checks that the `ZGrid` object is compatible with the `grid.list` and concatenates the grid arrays into vectors. This version of the covariates are used the usual `predict` function.

See Also

`as.surface`, `predictSurface`, `plot.surface`, `surface`, `expand.grid`, `as.image`

Examples

```
#Given below are some examples of grid.list objects and the results
#when they are used with make.surface.grid. Note that
#make.surface.grid returns a matrix that retains the grid.list
#information as an attribute.
```

```
grid.l<- list( 1:3, 2:5)
make.surface.grid(grid.l)
```

```
grid.l <- list( 1:3, 10, 1:3)
make.surface.grid(grid.l)
```

```
#The next example shows how the grid.list can be used to
#control surface plotting and evaluation of an estimated function.
# first create a test function
```

```
set.seed( 124)
```

```
X<- 2*cbind( runif(30), runif(30), runif(30)) -1
```

```
dimnames( X)<- list(NULL, c("X1","X2","X3"))
y<- X[,1]**2 + X[,2]**2 + exp(X[,3])
```

```
# fit an interpolating thin plate spline
out<- Tps( X,y)
```

```
grid.l<- list( X1= seq( 0,1,,20), X2=.5, X3=seq(0,1,,25))
surface( out, grid.list=grid.l)
# surface plot based on a 20X25 grid in X1 an X3
# over the square [0,2] and [0,2]
```

```

#                               holding X2 equal to 1.0.
#

# test of discretize to make sure points on boundaries are counted right
set.seed(123)
x<- matrix( runif(200), 100,2)
look<- discretize.image( x, m=2,n=2)
xc<- seq(min(x[,1]), max(x[,1]),,5)
xc<- xc[2:4]
yc<- seq(min(x[,2]), max(x[,2]),,5)
yc<- yc[2:4]
grid <- list( x= xc, y= yc)
look2<- discretize.image( x, m=2,n=2)

table( look$index )
table( look2$index )

# indicator image of discretized locations
look<- discretize.image( RMprecip$x, m=15, n=15)
image.plot( look$grid$x, look$grid$y,look$hist )
# actual locations
points( RMprecip$x,col="magenta", pch=".")

```

image.cov	<i>Exponential, Matern and general covariance functions for 2-d gridded locations.</i>
-----------	--

Description

Given two sets of locations defined on a 2-d grid efficiently multiplies a cross covariance with a vector. The intermediate computations (the setup) can also be used for fast simulation of the processes on a grid using the circulant embedding technique.

Usage

```
stationary.image.cov(ind1, ind2, Y, cov.obj = NULL, setup = FALSE,
grid, M=NULL,N=NULL,cov.function="stationary.cov", delta = NULL, cov.args = NULL, ...)
```

```
Exp.image.cov(ind1, ind2, Y, cov.obj = NULL, setup = FALSE, grid, ...)
```

```
Rad.image.cov(ind1, ind2, Y, cov.obj = NULL, setup = FALSE, grid, ...)
```

```
matern.image.cov(ind1, ind2, Y, cov.obj = NULL, setup = FALSE, grid,
M=NULL,N=NULL,aRange= 1.0, smoothness=.5, theta=NULL)
```

```
wendland.image.cov(ind1, ind2, Y, cov.obj = NULL,
  setup = FALSE, grid, M = NULL, N = NULL, cov.args=NULL, ...)
```

Arguments

ind1	Matrix of indices for first set of locations this is a two column matrix where each row is the row/column index of the image element. If missing the default is to use all grid locations.
ind2	Matrix of indices for second set of locations. If missing this is taken to be ind2. If ind1 is missing ind2 is coerced to be all grid locations.
Y	Vector to multiply by the cross covariance matrix. Y must be the same locations as those referred to by ind2.
cov.args	Any additional arguments or parameters to the covariance function.
cov.obj	A list with the information needed to do the multiplication by convolutions. This is usually found by using the returned list when setup=T.
cov.function	Name of the (stationary) covariance function.
setup	If true do not do the multiplication but just return the covariance object required by this function.
delta	A distance that indicates the range of the covariance when it has compact support. For example this is the aRange parameter in the Wendland covariance.
grid	A grid list giving the X and Y grids for the image. (See example below.) This is only required if setup is true.
M	Size of x-grid used to compute multiplication (see notes on image.smooth for details) by the FFT. If NULL, the default for M is the largest power of 2 greater than or equal to 2*m where m is the length of the x component of the grid. This will give an exact result but smaller values of M will yield an approximate, faster result.
N	Size of y-grid used to compute multiplication by the FFT.
aRange	Scale parameter for Matern.
theta	Same as aRange.
smoothness	Smoothness parameter for Matern (.5=Exponential)
...	Any arguments to pass to the covariance function in setting up the covariance object. This is only required if setup is TRUE. For stationary.image.cov one can include V a matrix reflecting a rotation and scaling of coordinates. See stationary.cov for details.

Details

This function was provided to do fast computations for large numbers of spatial locations and supports the conjugate gradient solution in krig.image. In doing so the observations can be irregular spaced but their coordinates must be 2-dimensional and be restricted to grid points. (The function as.image will take irregular, continuous coordinates and overlay a grid on them.)

Returned value: If ind1 and ind2 are matrices where nrow(ind1)=m and nrow(ind2)=n then the cross covariance matrix, Sigma, is an mXn matrix (i,j) element is the covariance between the grid

locations indexed at `ind1[i,]` and `ind2[j,]`. The returned result is `Sigma` multiplied by `Y`. Note that one can always recover the coordinates themselves by evaluating the grid list at the indices. E.g. If `x` and `y` are the grids for the X and Y dimensions, `cbind(x[ind1[,1]], y[ind1[,2]])` will give the coordinates associated with `ind1`. Clearly it is better just to work with `ind1`!

Functional Form: Following the same form as `Exp.cov` `stationary.cov` for irregular locations, the covariance is defined as $\phi(D_{ij})$ where D_{ij} is the Euclidean distance between $x1[i,]$ and $x2[j,]$ but having first been scaled by `aRange`. Specifically,

$$D_{ij} = \sqrt{\sum_k (x1[i,k] - x2[j,k])^2 / aRange[k]}$$

See `Matern` for the version of ϕ for the Matern family.

Note that if `aRange` is a scalar then this defines an isotropic covariance function.

Implementation: This function does the multiplication on the full grid efficiently by a 2-d FFT. The irregular pattern in `Y` is handled by padding with zeroes and once that multiplication is done only the appropriate subset is returned.

As an example assume that the grid is 100X100 let `big.Sigma` denote the big covariance matrix among all grid points (If the parent grid is 100x100 then `big.Sigma` is 10K by 10K !) Here are the computing steps:

```
temp<- matrix( 0, 100,100)
temp[ ind2] <- Y
temp2<- big.Sigma%%temp
temp2[ind1]
```

Notice how much we pad with zeroes or at the end throw away! Here the matrix multiplication is effected through convolution/FFT tricks to avoid creating and multiplying `big.Sigma` explicitly. It is often faster to multiply the regular grid and throw away the parts we do not need then to deal directly with the irregular set of locations.

Note: In this entire discussion `Y` is treated as vector. However if one has complete data then `Y` can also be interpreted as a image matrix conformed to correspond to spatial locations. See the last example for this distinction.

Value

A vector that is the multiplication of the cross covariance matrix with the vector `Y`.

See Also

`smooth.2d`, `as.image`, `krig.image`, `stationary.cov`

Examples

```
# multiply 2-d isotropic exponential with aRange=4 by a random vector

junk<- matrix(rnorm(100*100), 100,100)

cov.obj<- stationary.image.cov( setup=TRUE,
                               grid=list(x=1:100,y=1:100),aRange=8)
result<- stationary.image.cov(Y=junk,cov.obj=cov.obj)
```

```

image( matrix( result, 100,100)) # NOTE that is also a smoother!

# to do it again, no setup is needed
# e.g.
# junk2<- matrix(rnorm(100**2, 100,100))
# result2<- stationary.image.cov(Y=junk2, cov.obj=cov.obj)

# generate a grid and set of indices based on discretizing the locations
# in the precip dataset

out<-as.image( RMprecip$y, x= RMprecip$x)
ind1<- out$ind
grid<- list( x= out$x, y=out$y)

#
# discretized x locations to use for comparison
xd<- cbind( out$x[ out$ind[,1]], out$y[ out$ind[,2]] )

# setup to create cov.obj for exponential covariance with range= 1.25

cov.obj<- stationary.image.cov( setup=TRUE, grid=grid, aRange=1.25)

# multiply covariance matrix by an arbitrary vector
junk<- rnorm(nrow( ind1))
result<- stationary.image.cov( ind1, ind1, Y= junk,cov.obj=cov.obj)

# The brute force way would be
# result<- stationary.cov( xd, xd, aRange=1.25, C=junk)
# or
# result<- stationary.cov( xd, xd, aRange=1.25) %*% junk
# both of these take much longer

# evaluate the covariance between all grid points and the center grid point
Y<- matrix(0,cov.obj$m, cov.obj$n)
Y[32,32]<- 1
result<- stationary.image.cov( Y= Y,cov.obj=cov.obj)
# covariance surface with respect to the grid point at (32,32)
#
# reshape "vector" as an image
temp<- matrix( result, cov.obj$m,cov.obj$n)
image.plot(cov.obj$grid$x,cov.obj$grid$y, temp)
# or persp( cov.obj$grid$x,cov.obj$grid$y, temp)

# check out the Matern
grid<- list( x= seq(-105,-99,,64), y= seq( 40,45,,64))
cov.obj<- matern.image.cov(
      setup=TRUE, grid=grid, aRange=.55, smoothness=1.0)
Y<- matrix(0,64,64)
Y[16,16]<- 1

result<- matern.image.cov( Y= Y,cov.obj=cov.obj)
temp<- matrix( result, cov.obj$m,cov.obj$n)

```

```

image.plot( cov.obj$grid$x,cov.obj$grid$y, temp)

# Note we have centered at the location (grid$x[16],grid$y[16]) for this case
# using sim.rf to simulate an Matern field
look<- sim.rf( cov.obj)
image.plot( grid$x, grid$y, look)

```

image.plot	<i>Draws an image plot with a legend strip for the color scale based on either a regular grid or a grid of quadrilaterals.</i>
------------	--

Description

This function combines the R image function with some automatic placement of a legend. This is done by splitting the plotting region into two parts. Putting the image in one and the legend in the other. After the legend is added the plot region is reset to the image plot. This function also allows for plotting quadrilateral cells in the image format that often arise from regular grids transformed with a map projection or a scaling and rotation of coordinates. See the example where this function can create a similar graphic to the ggplot package. `image.plot` functionality has been frozen, see the more recent function [imagePlot](#) which is backwardly compatible with this function.

Usage

```

## S3 method for class 'plot'
image(...,
      add = FALSE,
      breaks= NULL, nlevel = 64, col = NULL,
      horizontal = FALSE, legend.shrink = 0.9, legend.width = 1.2,
      legend.mar = ifelse(horizontal, 3.1, 5.1), legend.lab = NULL,
      legend.line= 2,
      graphics.reset = FALSE, bigplot = NULL, smallplot = NULL,
      legend.only = FALSE, lab.breaks = NULL,
      axis.args = NULL, legend.args = NULL, legend.cex=1.0,
      midpoint = FALSE, border = NA,
      lwd = 1,verbose = FALSE )

```

Arguments

... The usual arguments to the image function as x,y,or z or as a list with x,y,z as components. One can also include a breaks argument for an unequal spaced color scale with color scale boundaries at the breaks (see example below). If a "quadrilateral grid", arguments must be explicitly x,y and z with x, and y being matrices of dimensions equal to, or one more than, z giving the grid locations. The basic concept is that the coordinates of x and y still define a grid but the image cells are quadrilaterals rather than being restricted to rectangles. NOTE: graphical arguments passed here will only have impact on the image plot. To

	change the graphical defaults for the legend use the individual legend arguments and/or <code>legend.arg</code> listed below.
<code>add</code>	If true add image and a legend strip to the existing plot.
<code>bigplot</code>	Plot coordinates for image plot. If not passed these will be determined within the function.
<code>border</code>	This only works if <code>x</code> and <code>y</code> are matrices – if NA the quadrilaterals will have a border color that is the same as the interior color. Otherwise this specifies the color to use.
<code>breaks</code>	Break points in sorted order to indicate the intervals for assigning the colors. Note that if there are <code>nlevel</code> colors there should be <code>(nlevel+1)</code> breakpoints. If <code>breaks</code> is not specified <code>(nlevel+1)</code> equally spaced breaks are created where the first and last bin have their midpoints at the minimum and maximum values in <code>z</code> or at <code>zlim</code> .
<code>col</code>	Color table to use for image (See help file on image for details.). Default is a pleasing range of 64 divisions suggested by Tim Hoar and is similar to the MATLAB (TM) jet color scheme. Note that if <code>breaks</code> is specified there must be one less color specified than the number of breaks.
<code>graphics.reset</code>	If FALSE (default) the plotting region (<code>plt</code> in <code>par</code>) will not be reset and one can add more information onto the image plot. (e.g. using functions such as points or lines.) If TRUE will reset plot parameters to the values before entering the function.
<code>horizontal</code>	If false (default) legend will be a vertical strip on the right side. If true the legend strip will be along the bottom.
<code>lab.breaks</code>	If breaks are supplied these are text string labels to put at each break value. This is intended to label axis on a transformed scale such as logs.
<code>axis.args</code>	Additional arguments for the axis function used to create the legend axis. (See example below adding a log scaling.)
<code>legend.only</code>	If TRUE just add the legend to a the plot in the plot region defined by the coordinates in <code>smallplot</code> . In the absence of other information the range for the legend is determined from the <code>zlim</code> argument.
<code>legend.args</code>	Arguments for a complete specification of the legend label, e.g. if you need to the rotate text or other details. This is in the form of list and is just passed to the <code>mtext</code> function and you will need to give both the side and line arguments for positioning. This usually will not be needed. (See example below.)
<code>legend.cex</code>	Character expansion to change size of the legend label.
<code>legend.line</code>	Distance in units of character height (as in <code>mtext</code>) of the legend label from the color bar. Make this larger if the label collides with the color axis labels.
<code>legend.mar</code>	Width in characters of legend margin that has the axis. Default is 5.1 for a vertical legend and 3.1 for a horizontal legend.
<code>legend.lab</code>	Label for the axis of the color legend. Default is no label as this is usual evident from the plot title.
<code>legend.shrink</code>	Amount to shrink the size of legend relative to the full height or width of the plot.

legend.width	Width in characters of the legend strip. Default is 1.2, a little bigger than the width of a character.
lwd	Line width of bordering lines around pixels. This might need to be set less than 1.0 to avoid visible rounding of the pixel corners.
midpoint	This option for the case of unequally spaced grids with x and y being matrices of grid point locations. If FALSE (default) the quadrilaterals will be extended to surround the z locations as midpoints. If TRUE z values will be averaged to yield a midpoint value and the original grid points be used to define the quadrilaterals. (See help on poly.image for details). In most cases midpoint should be FALSE to preserve exact values for z and let the grid polygons be modified.
nlevel	Number of color levels used in legend strip
smallplot	Plot coordinates for legend strip. If not passed these will be determined within the function. Be sure to leave room for the axis labels. For example, if the legend is on the right side smallplot=c(.85,.9,0,1) will leave (.1 in plot coordinates) for the axis labels to the right of the color strip. This argument is useful for drawing a plot with the legend that is the same size as the plots without legends.
verbose	If TRUE prints intermediate information about setting up plots (for debugging).

Details

This is a function using the basic R graphics. The coding was done to make it easier for users to see how this function works and to modify.

How this function works: The strategy for image.plot is simple, divide the plotting region into two smaller regions bigplot and smallplot. The image goes in one and the legend in the other. This way there is always room for the legend. Some adjustments are made to this rule by not shrinking the bigplot if there is already room for the legend strip and also sticking the legend strip close to the image plot. One can specify the plot regions explicitly by bigplot and smallplot if the default choices do not work. (Note that these are in figure coordinates.) There may be problems with small plotting regions in fitting both of these elements into the plot region and one may have to change the default character sizes or margins to make things fit. Sometimes this function will not reset the type of margins correctly and the "null" call par(mar = par("mar")) may help to fix this issue.

The text is too small! This always seems to happen as one is rushing to finish a talk and the figures have tiny default axis labels. Try just calling the function fields.style before plotting. List out this function to see what is changed, however, all text is increased by 20% in size.

Why "image.plot" and not "image"? The R Base function image is very useful but it is awkward to place a legend quickly. However, that said if you are drawing several image plots and want a common legend use the image function and just use image.plot to add the legend. See the example in the help file. Note that you can use image to draw a bunch of images and then follow with image.plot and legend.only=TRUE to add a common legend. (See examples below.)

Almost choropleths too: It should be noted that this image function is slightly different than a choropleth map because the legend is assuming that a continuous scale has been discretized into a series of colors. To make the image.plot function as a choropleth graphic one would of course use the breaks option and for clarity perhaps code the different regions as different integer values. In

addition, for publication quality one would want to use the `legend.args` to add more descriptive labels at the midpoints in the color strip.

Relationship of x, y and z: If the z component is a matrix then the user should be aware that this function locates the matrix element $z[i,j]$ at the grid locations $(x[i], y[j])$ this is very different than simply listing out the matrix in the usual row column tabular form. See the example below for details on the difference in formatting. What does one do if you do not really have the "z" values on a regular grid? See the functions `quilt.plot.Rd` and `as.image` to discretise irregular observations to a grid. If the values makes sense as points on a smooth surface see `Tps` and `fastTps` for surface interpolation.

Adding separate color to indicate the grid box boundaries. Sometimes you want to show to the grid box borders to emphasize this is not a smooth surface. To our knowledge there is no easy way to do this as an option in `image`. But if your image is formatted in the "poly image" style where x and y are also matrices you can use the `polyimage` (see the `border` argument above) option to draw in boundaries.

Grids with unequally spacing – quadrilateral pixels: If x and y are matrices that are a smooth transformation of a regular grid then $z[i,j]$ can be interpreted as representing the average value in a quadrilateral that is centered at $x[i,j]$ and $y[i,j]$ (midpoint TRUE). The details of how this cell is found are buried in `poly.image` but it is essentially found using midpoints between the centers. If `midpoint` is FALSE then x and y are interpreted as the corners of the quadrilateral cells. But what about z? The four values of z are now averaged to represent a value at the midpoint of the cell and this is what is used for plotting. Quadrilateral grids were added to help with plotting the gridded output of geophysical models where the regular grid is defined according to one map projection but the image plotting is required in another projection. Typically the regular grid becomes distorted in a smooth way when this happens. See the regional climate example for a illustration of this application. One can add border colors in this case easily because these choices are just passed onto the `polygon` function.

Adding the pixel grid for rectangular images: For adding the grid of pixel borders to a rectangular image try this example after calling `image.plot`.

```
dx <- x[2] - x[1]
dy <- y[2] - y[1]
xtemp<- seq( min( x)- dx/2, max(x)+ dx/2,
             length.out = length(x) +1)
ytemp<- seq( min( y)- dy/2, max(y)+ dy/2,
             length.out = length(y) +1)
xline( xtemp, col="grey", lwd=2)
yline( ytemp, col="grey", lwd=2)
```

Here x and y here are the x and y grid values from the image list.

Fine tuning color scales: This function gives some flexibility in tuning the color scale to fit the rendering of z values. This can either be specially designed color scale with specific colors (see help on `designer.colors`), positioning the colors at specific points on the [0,1] scale, or mapping distinct colors to intervals of z. The examples below show how to do each of these. In addition, by supplying `lab.break` strings or axis parameters one can annotate the legend axis in an informative matter.

Adding just the legend strip: Note that to add just the legend strip all the numerical information one needs is the `zlim` argument and the color table! See examples for tricks in positioning.

About color tables: We like `tim.colors` as a default color scale and so if this what you use this can be omitted. Unfortunately this is not the default for the `image` function. Another important color scale is `viridis()` from the `viridis` package. It seems that by and large everyone seems to react positively to `viridis` – guess that is the point!

The topographic color scale (`topo.colors`) is also a close second showing our geophysical bias. Users may find `larry.colors` useful for coding distinct regions in the style of a choropleth map. See also `terrain.colors` for a subset of the topo ones and `designer.colors` to "roll your own" color table. One nice option in this last function is to fix color transitions at particular quantiles of the data rather than at equally spaced intervals. For color choices see how the `nlevels` argument figures into the legend and main plot number of colors. Also see the `colors` function for a listing of all the colors that come with the R base environment.

The details of placing the legend and dividing up the plotting real estate: It is surprising how hard it is to automatically add the legend! All "plotting coordinates" mentioned here are in device coordinates. The plot region is assumed to be $[0,1] \times [0,1]$ and plotting regions are defined as rectangles within this square. We found these easier to work with than user coordinates.

`legend.width` and `legend.mar` are in units of character spaces. These units are helpful in thinking about axis labels that will be put into these areas. To add more or less space between the legend and the image plot alter the `mar` parameters. The default `mar` settings (5.1,5.1,5.1,2.1) leaves 2.1 spaces for vertical legends and 5.1 spaces for horizontal legends.

There are always problems with default solutions to placing information on graphs but the choices made here may be useful for most cases. The most annoying thing is that after using `image.plot` and adding information the next plot that is made may have the slightly smaller plotting region set by the `image` plotting. The user should set `reset.graphics=TRUE` to avoid the plotting size from changing. The disadvantage, however, of resetting the graphics is that one can no longer add additional graphics elements to the image plot. Note that `filled.contour` always resets the graphics but provides another mechanism to pass through plotting commands. Apparently `filled.contour`, while very pretty, does not work for multiple plots.

About setup and add legend functions These came about to create a scatterplot in Base R Graphics where the points are colored with a color scale and the scale can be plotted as part of the figure See [bubblePlot](#) for a version of this kind of figure. The function `setupLegend` should be used first to create enough space to add a color scale later. After plotting then `addLegend` will add the color scale. Note that if the color scale has been created by the `color.scale` function the last call to this function will use the color scale and limits created in `color.scale`.

In summary here is an example of using these functions with the colors in mind:

```
info<- setupLegend()
colTab<- rainbow(10)
plot( 1:10, 201:210, col=colTab, pch=16)
addLegend(info, col=colTab, xlim = c(1,10))
```

Here is one where four colors are mapped to specific values (ala image).

```
info<-setupLegend()
colTab= color.scale(201:210, rainbow(4))
plot( 1:10, 201:210, col=colTab, pch=16 )
addLegend(info, col=colTab, xlim = c(201,210) )
```

More complete graphics languages, such as that in `ggplot`, do not need such functions because the entire graphics segment is parsed to create the complete figure. In this way room for a color scale can be created automatically. The functions proposed here are a simple work around to create these figures using base R graphics.

Other packages `levelplot` that is part of the `lattice` package has a very similar function to `image.plot` and a formula syntax in the call. The `geom_raster` for setting up a graphics object within `ggplot` is another alternative for image plots with legends. See the last example to compare the steps in creating an image plot using `image.plot` that is close to the `ggplot` version. Mostly this involves resetting base graphics parameters using the `par` function.

Multiple images: By keeping the `zlim` argument the same across images one can generate the same color scale. (See the `image` help file.) One useful technique for a panel of images is to just draw the images with good old `image` and then use `image.plot` to add a legend to the last plot. (See example below for messing with the outer margins to make this work.) Usually a square plot (`pty="s"`) done in a rectangular plot region will have room for the legend stuck to the right side without any other adjustments. See the examples below for more complicated arrangements of multiple image plots and a summary legend. The reader is also referred to the package `autoimage` as a set of functions in base to help with drawing multiple images and also more support for geographic coordinates.

Side Effects

After exiting, the plotting region may be changed to make it possible to add more features to the plot. To be explicit, `par()\$plt` may be changed to reflect a smaller plotting region that has accommodated room for the legend subplot.

If `xlim` and `ylim` are specified the pixels may overplot the axis lines. Just use the `box` function to redraw them.

See Also

[imagePlot](#), [image.poly.image](#), [filled.contour](#), [quilt.plot](#), [bubblePlot](#), [plot.surface](#), [add.image](#), [colorBar](#), [tim.colors](#), [designer.colors](#)

Examples

```
x<- 1:10
y<- 1:15
z<- outer( x,y,"+")
image.plot(x,y,z)

# or
obj<- list( x=x,y=y,z=z)
image.plot(obj, legend.lab="Sverdrups")

#####
# the next sequence of examples explain how to quickly
# adapt this basic plot to include morre features
# In another direction see the very last example where
# we use many of the setting in base R graphic to mimic a
# (beautiful) ggplot version.
#####
#
```



```

# add some points on diagonal using standard plot function
#(with some clipping beyond 10 anticipated)

  points( 5:12, 5:12, pch="X", cex=3)

# in general image.plot will reset the plot window so you
# can add any feature that normally works in base R
# e.g. lines, text, contour, boxplots, ...
#
# adding breaks and distinct colors for intervals of z
# with and without lab.breaks

  brk<- quantile( c(z))
  image.plot(x,y,z, breaks=brk, col=rainbow(4))

# annotate legend strip with the break point values and add a label

  image.plot(x,y,z, breaks=brk, col=rainbow(4),
             lab.breaks=names(brk))
#
# compare to

  zp <-quantile(c(z), c( .05, .1,.5, .9,.95))
  image.plot(x,y,z,
            axis.args=list( at=zp, labels=names(zp) ) )

# a log scaling for the colors

  ticks<- c( 1, 2,4,8,16,32)
  image.plot(x,y,log(z), axis.args=list( at=log(ticks), labels=ticks))

# see help file for designer.colors to generate a color scale that adapts to
# quantiles of z.
# Add some color scales together here is an example of 5 blues to white to 5 reds
# with white being a specific size.
  colorTable<- designer.colors(11, c( "blue","white", "red") )
# breaks with a gap of 10 to 17 assigned the white color
  brks<- c(seq( 1, 10,,6), seq( 17, 25,,6))
  image.plot( x,y,z,breaks=brks, col=colorTable)
#
#fat (5 characters wide) and short (50% of figure) color bar on the bottom
  image.plot( x,y,z,legend.width=5, legend.shrink=.5, horizontal=TRUE)

# adding a label with all kinds of additional arguments.
# use side=4 for vertical legend and side= 1 for horizontal legend
# to be parallel to axes. See help(mtext).

  image.plot(x,y,z,
            legend.args=list( text="unknown units",
                              col="magenta", cex=1.5, side=4, line=2))

# and finally add some grid lines
  dx <- x[2] - x[1]

```

```

dy <- y[2] - y[1]
xtemp<- seq( min( x)- dx/2, max(x)+ dx/2,
             length.out = length(x) +1)
ytemp<- seq( min( y)- dy/2, max(y)+ dy/2,
             length.out = length(y) +1)
xline( xtemp, col="grey", lwd=2)
yline( ytemp, col="grey", lwd=2)

#####
#### example using an irregular quadrilateral grid
#####
data( RCMexample)

image.plot( RCMexample$x, RCMexample$y, RCMexample$z[,1])
ind<- 50:75 # make a smaller image to show bordering lines
image.plot( RCMexample$x[ind,ind], RCMexample$y[ind,ind], RCMexample$z[ind,ind,1],
            border="grey50", lwd=2)

#####
#### multiple images with a common legend
#####
set.panel()

# Here is quick but quirky way to add a common legend to several plots.
# The idea is leave some room in the margin and then at the end
# overplot the legend in this margin

par(oma=c( 0,0,0,4)) # margin of 4 spaces width at right hand side
set.panel( 2,2) # 2X2 matrix of plots

# now draw all your plots using usual image command
for ( k in 1:4){
  data<- matrix( rnorm(150), 10,15)
  image( data, zlim=c(-4,4), col=tim.colors())
# and just for fun add a contour plot
  contour( data, add=TRUE)
}

par(oma=c( 0,0,0,1))# reset margin to be much smaller.
image.plot( legend.only=TRUE, zlim=c(-4,4))

# image.plot tricked into plotting in margin of old setting

set.panel() # reset plotting device

#
# Here is a more learned strategy to add a common legend to a panel of
# plots consult the split.screen help file for more explanations.
# For this example we draw two
# images top and bottom and add a single legend color bar on the right side

# first divide screen into the figure region (left) and legend region (right)
  split.screen( rbind(c(0, .8,0,1), c(.8,1,0,1)))

```

```

# now subdivide up the figure region into two parts
  split.screen(c(2,1), screen=1)-> ind
  zr<- range( 2,35)
# first image
  screen( ind[1])
  image( x,y,z, col=tim.colors(), zlim=zr)

# second image
  screen( ind[2])
  image( x,y,z+10, col=tim.colors(), zlim =zr)

# move to skinny region on right and draw the legend strip
  screen( 2)
  image.plot( zlim=zr,legend.only=TRUE, smallplot=c(.1,.2, .3,.7),
  col=tim.colors())

  close.screen( all=TRUE)

# you can always add a legend arbitrarily to any plot;
# note that here the plot is too big for the vertical strip but the
# horizontal fits nicely.
plot( 1:10, 1:10)
image.plot( zlim=c(0,25), legend.only=TRUE)
image.plot( zlim=c(0,25), legend.only=TRUE, horizontal =TRUE)

# combining the usual image function and adding a legend
# first change margin for some more room
## Not run:
par( mar=c(10,5,5,5))
image( x,y,z, col=topo.colors(64))
image.plot( zlim=c(0,25), nlevel=64,legend.only=TRUE, horizontal=TRUE,
col=topo.colors(64))

## End(Not run)
#

# adding a legend by automatically making room.
# and coloring points
info<- setupLegend()
colTab<- rainbow(10)
plot( 201:210, 201:210, col=colTab, pch=16)
addLegend(info, col=colTab, zlim = c(201,210))
#

#####
##### Comparison to ggplot
#####
# the following example was created as way avoid doing more important
# things
# Note how close base graphics can get to reproducing the ggplot style.

```

```

## Not run:
library( viridis)
library(ggplot2)

x<- 1:20
y<- 1:24
z<- outer( x, y, "+")

# ggplot version
mesh<- expand.grid( x= x, y=y)
mesh$z <- c(z)
ggplot( data=mesh, aes( x=x, y=y, fill=z)) +
  geom_raster(interpolate= FALSE) +
  scale_fill_continuous(type = "viridis") +
  theme_bw()

# inflate range to give a margin around image
xr<- range(x) + c(-.08, .08)* diff( range(x))
yr<- range(y) + c(-.08, .08)* diff( range(y))

# changing these graphics parameters tends to push
# text closer to the axes.
par( mgp=c(1.5,.5,0),mar=c(2.5,2.5,.5,1), cex=.8)

image.plot(x,y,z,
           col = viridis(128),
           legend.shrink = .27,
           xlim = xr,
           ylim = yr,
           legend.width = 1.5,
           legend.mar = 3,
           legend.args = list( text = "z",
                               cex = .8,
                               side = 3,
                               line = .5)
           )

## End(Not run)

```

 image.smooth

Kernel smoother for irregular 2-d data

Description

Takes an image matrix and applies a kernel smoother to it. Missing values are handled using the Nadaraya/Watson normalization of the kernel.

Usage

```
## S3 method for class 'smooth'
image(x, wght = NULL, dx = 1, dy = 1,
      kernel.function = double.exp,
      aRange = 1, grid = NULL, tol = 1e-08, xwidth = NULL, ywidth = NULL,
      weights = NULL, theta=NULL, ...)

setup.image.smooth(nrow = 64, ncol = 64, dx = 1, dy = 1,
                  kernel.function = double.exp,
                  aRange = 1, xwidth = nrow * dx, ywidth = ncol * dx,
                  lambda=NULL, theta=NULL, ...)
```

Arguments

x	A matrix image. Missing values can be indicated by NAs.
wght	FFT of smoothing kernel. If this is NULL the default is to compute this object.
grid	A list with x and y components. Each are equally spaced and define the rectangular. (see grid.list)
dx	Grid spacing in x direction
dy	Grid spacing in x direction
kernel.function	An R function that takes as its argument the <i>squared</i> distance between two points divided by the bandwidth. The default is $\exp(-\text{abs}(x))$ yielding a normal kernel
aRange	the bandwidth or scale parameter.
theta	Same as aRange.
xwidth	Amount of zero padding in horizontal dimension in units of the grid spacing. If NULL the default value is equal to the width of the image the most conservative value but possibly inefficient for computation. Set this equal to zero to get periodic wrapping of the smoother. This is useful to smooth a Mercator map projection.
ywidth	Same as xwidth but for the vertical dimension.
weights	Weights to apply when smoothing.
tol	Tolerance for the weights of the N-W kernel. This avoids kernel estimates that are "far" away from data. Grid points with weights less than tol are set to NA.
nrow	X dimension of image in setting up smoother weights
ncol	Y dimension of image
lambda	Smoothing parameter if smoother is interpreted in a spline-like way.
...	Other arguments to be passed to the kernel function

Details

The function works by taking convolutions using an FFT. The missing pixels are taken into account and the kernel smoothing is correctly normalized for the edge effects following the classical

Nadaraya-Watson estimator. For this reason the kernel does not have to be a density as it is automatically normalized when the kernel weight function is found for the data. If the kernel has limited support then the width arguments can be set to reduce the amount of computation. (See example below.) For multiple smoothing compute the fft of the kernel just once using `setup.image.smooth` and pass this as the `wght` argument to `image.smooth`. This will save an FFT in computations.

Value

The smoothed image in R image format. (A list with components `x`, `y` and `z`.) `setup.image.smooth` returns a list with components `W` a matrix being the FFT of the kernel, `dx`, `dy`, `xwidth` and `ywidth`.

See Also

`as.image`, `sim.rf`, `image.plot`

Examples

```
# first convert precip data to the 128X128 discretized image format ( with
# missing values to indicate where data is not observed)
#
out<- as.image( Rmprecip$y, x= Rmprecip$x, nx=128, ny=128)
# out$z is the image matrix

dx<- out$x[2]- out$x[1]
dy<- out$y[2] - out$y[1]

#
# grid scale in degrees and choose kernel bandwidth to be .25 degrees.

look<- image.smooth( out, aRange= .25)

# pass in a tophat kernel
topHat<- function( dd, h ){ ifelse( dd <= h^2, 1, 0)}
## dd is the distance squared
look2<- image.smooth( out, kernel.function=topHat, h=.8)

image.plot(look)
points( Rmprecip$x)
US( add=TRUE, col="grey", lwd=2)

# to save on computation, decrease the padding with zeroes
# only pad 32 grid points around the margins of the image.

look<- image.smooth(out$z, dx=dx, dy=dy, aRange= .25, xwidth=32*dx,ywidth=32*dy)

# the range of these data is ~ 10 degrees and so
# with a padding of 32 grid points 32*( 10/128) = 2.5
# about 10 standard deviations of the normal kernel so there is still
# lots of room for padding
# a minimal choice might be xwidth = 4*(.25)= 1 4 SD for the normal kernel
# creating weighting object outside the call
# this is useful when one wants to smooth different data sets but on the
```

```

# same grid with the same kernel function
#

#
# random fields from smoothing white noise with this filter.
#
set.seed(123)
test.image<- matrix( rnorm(128**2),128,128)
dx<- .1
dy<- .8

wght<- setup.image.smooth( nrow=128, ncol=128, dx=dx, dy=dy,
                          aRange=.25, xwidth=2.5, ywidth=2.5)
#
look<- image.smooth( test.image, dx=dx, dy=dy, wght)

# NOTE:  this is the same as using
#
#   image.smooth( test.image , 128,128), xwidth=2.5,
#               ywidth=2.5, dx=dx,dy=dy, aRange=.25)
#
# but the call to image.smooth is faster because the fft of kernel
# has been precomputed.

# periodic smoothing in the horizontal dimension

look<- image.smooth( test.image , xwidth=1.5,
                    ywidth=2.5, dx=dx,dy=dy, aRange=1.5)
look2<- image.smooth( test.image , xwidth=0,
                     ywidth=2.5, dx=dx,dy=dy, aRange=1.5)

# compare these two
set.panel( 1,2)
image.plot( look, legend.mar=7.1)
title("free boundaries")
image.plot( look2, legend.mar=7.1) # look for periodic continuity at edges!
title("periodic boundary in horizontal")
set.panel(1,1)

```

Description

These function help in subsetting images or reducing its size by averaging adjacent cells.

Usage

```

crop.image(obj, loc=NULL,...)
which.max.matrix(z)
which.max.image(obj)
get.rectangle()
average.image(obj, Q=2)
half.image(obj)
in.poly( xd, xp, convex.hull=FALSE, inflation=1e-07)
in.poly.grid( grid.list,xp, convex.hull=FALSE, inflation=1e-07)

```

Arguments

obj	A list in image format with the usual x,y defining the grid and z a matrix of image values.
loc	A 2 column matrix of locations within the image region that define the subset. If not specified then the image is plotted and the rectangle can be specified interactively.
Q	Number of pixels to average.
xd	A 2 column matrix of locations that are the points to check for being inside a polygon.
xp	A 2 column matrix of locations that are vertices of a polygon. The last point is assumed to be connected to the first.
convex.hull	If TRUE then the convex hull of xp is used instead of the polygon.
grid.list	A list with components x and y specifying the 2-d grid values. (See help(grid.list) for more details.)
inflation	A small expansion factor to insure that points precisely on the boundaries and vertices of the convex hull are included as members.
z	A matrix of numerical values
...	Graphics arguments passed to image.plot. This is only relevant when loc is NULL and the locator function is called via get.rectangle.

Details

If loc has more than 2 rows then the largest rectangle containing the locations is used.

crop.image Creates a subset of the image obj by taking using the largest rectangle in the locations loc. This is useful if one needs to extract a image that is no bigger in extant than som edata location. If locations are omitted the parent image is plotted and the locations from two mouse clicks on the image. Returned value is an image with appropriate x, y and z components.

get.rectangle Given an image plots and waits for two mouse clicks that are returned.

which.max.image Returns a list with components x, y, z, and ind giving the location of the maximun and value of the maximum in the image based on the grid values and also on the indicies of the image matrix.

average.image, half.image Takes passed image and averages the pixel values and adjusts the grid to create an image that has a smaller number of elements. If $Q=2$ in `average.image` it has the same effect as `half.image` but might be slower – if the original image is $m \times n$ then half image will be an image $(m/2) \times (n/2)$. This begs the question what happens when m or n is odd or when (m/Q) or (n/Q) are not integers. In either case the largest rows or columns are dropped. (For large Q the function might be modified to drop about half the pixels at both edges.)

in.poly, in.poly.grid Determines whether the points x_d, y_d are inside a polygon or outside. Return value is a logical vector with TRUE being inside or on boundary of polygon. The test expands the polygon slightly in size (on the order of single precision zero) to include points that are at the vertices. `in.poly` does not really depend on an image format however the grid version `in.poly.grid` is more efficient for considering the locations on a regular grid See also `in.land.grid` that is hard coded to work with the fields world map.

Author(s)

Doug Nychka

See Also

`drape.plot`, `image.plot`, `interp.surface`, `interp.surface.grid`, `in.land.grid`

Examples

```
data(RMelevation)

# region defining Colorado Front Range

loc<- rbind( c(-106.5, 40.8),
             c(-103.9, 37.5))

# extract elevations for just CO frontrange.
FR<- crop.image(RMelevation, loc)
image.plot( FR, col=terrain.colors(256))

which.max.image( FR)

# average cells 4 to 1 by doing this twice!
temp<- half.image( RMelevation)
temp<- half.image( temp)

# or in one step
temp<- average.image( RMelevation, Q=4)-> temp
image.plot( temp, col=terrain.colors(256))

# a polygon (no special meaning entered with just locator)
x1p<- c(
-106.2017, -104.2418, -102.9182, -102.8163, -102.8927, -103.3254, -104.7763,
-106.5581, -108.2889, -109.1035, -109.3325, -108.7980)

x2p<- c(
43.02978, 42.80732, 41.89727, 40.84566, 39.81427, 38.17618, 36.53810, 36.29542,
```

```

36.90211, 38.29752, 39.45025, 41.02767)
xp<- cbind( x1p,x2p)

image.plot( temp)
polygon( xp[,1], xp[,2], lwd=2)

# find all grid points inside poly
fullset<- make.surface.grid( list( x= temp$x, y= temp$y))
ind<- in.poly( fullset,xp)

# take a look
plot( fullset, pch=".")
polygon( xp[,1], xp[,2], lwd=2)
points( fullset[ind,], pch="o", col="red", cex=.5)

# masking out the image NA == white in the image plot
temp$z[!ind] <- NA
image.plot( temp)
polygon( xp[,1], xp[,2], lwd=2)

# This is more efficient for large grids:
# because the large number of grid location ( xg above) is
# never explicitly created.

ind<- in.poly.grid( list( x= temp$x, y= temp$y), xp)

# now use ind in the same way as above to mask points outside of polygon

```

imagePlot

Draws an image plot with a legend strip for the color scale based on either a regular grid or a grid of quadrilaterals.

Description

This function combines the R image function with some automatic placement of a legend. It is backwardly compatible with the older function `image.plot`. This function works by splitting the plotting region into two parts. Putting the image in one and the legend in the other. After the legend is added the plot region is reset to the main image plot. This function also allows for plotting quadrilateral cells in the image format that often arise from regular grids transformed with a map projection or a scaling and rotation of coordinates. Finally, see the last example where this function can create a similar graphic to the ggplot package but using all base R graphics. Two additional functions are provided to add color scale to other kinds of figures.

Usage

```

imagePlot(..., add = FALSE, breaks = NULL, nlevel = 64, col =
          NULL, horizontal = FALSE, legend.shrink = 0.9,
          legend.width = 1.2, legend.mar = ifelse(horizontal,

```

```

3.1, 5.1), legend.lab = NULL, legend.line = 2,
graphics.reset = FALSE, bigplot = NULL, smallplot =
NULL, legend.only = FALSE, lab.breaks = NULL,
axis.args = NULL, legend.args = NULL, legend.cex = 1,
midpoint = FALSE, border = NA, lwd = 1,
lowerTriangle = FALSE,
upperTriangle = FALSE, verbose = FALSE)

colorBar(breaks, smallplot, colorTable, horizontal = FALSE,
lab.breaks, axis.args, legend.lab, legend.line = 2,
legend.args, legend.cex = 1, lowerTriangle = FALSE,
upperTriangle = NULL)

setupLegend( horizontal = FALSE,
              legend.shrink = 0.9,
              legend.width = 1.2,
              legend.mar = ifelse(horizontal, 3.1, 5.1)
)
addLegend(legendLayout, col, zlim, axis.args = NULL, legend.args
          = NULL, legend.cex = 1, legend.lab = NULL, legend.line
          = 2)

addColorBarTriangle(lowerColor=NULL,
                    upperColor=NULL,
                    horizontal=TRUE)

```

Arguments

...	The usual arguments to the image function as x,y,or z or as a list with x,y,z as components. One can also include a breaks argument for an unequal spaced color scale with color scale boundaries at the breaks (see example below). If a "quadrilateral grid", arguments must be explicitly x,y and z with x, and y being matrices of dimensions equal to, or one more than, z giving the grid locations. The basic concept is that the coordinates of x and y still define a grid but the image cells are quadrilaterals rather than being restricted to rectangles. NOTE: graphical arguments passed here will only have impact on the image plot. To change the graphical defaults for the legend use the individual legend arguments and/or legend.arg listed below.
add	If true add image and a legend strip to the existing plot.
axis.args	Additional arguments for the axis function used to create the legend axis. (See example below adding a log scaling.)
bigplot	Plot coordinates for image plot. If not passed these will be determined within the function.
border	This only works if x and y are matrices – if NA the quadrilaterals will have a border color that is the same as the interior color. Otherwise this specifies the color to use.
breaks	Break points in sorted order to indicate the intervals for assigning the colors. Note that if there are nlevel colors there should be (nlevel+1) breakpoints. If

	breaks is not specified (nlevel+1) equally spaced breaks are created where the first and last bin have their midpoints at the minimum and maximum values in z or at zlim.
col	Color table to use for image (See help file on image for details.). Default is a pleasing range of 64 divisions suggested by Tim Hoar and is similar to the MATLAB (TM) jet color scheme. Note that if breaks is specified there must be one less color specified than the number of breaks.
colorTable	The colors for the color scale – the same as col.
graphics.reset	If FALSE (default) the plotting region (plt in par) will not be reset and one can add more information onto the image plot. (e.g. using functions such as points or lines.) If TRUE will reset plot parameters to the values before entering the function.
horizontal	If FALSE (default) legend will be a vertical strip on the right side. If TRUE the legend strip will be along the bottom.
lab.breaks	If breaks are supplied these are text string labels to put at each break value. This feature is useful, for example, to label the legend axis on a transformed scale such as logs. It is also used in the bubblePlot function to label the colors when z is categorical.
legend.only	If TRUE just add the legend to a the plot in the plot region defined by the coordinates in smallplot. In the absence of other information the range for the legend is determined from the zlim argument.
legend.args	Arguments for a complete specification of the legend label, e.g. if you need to the rotate text or other details. This is in the form of list and is just passed to the mtext function and you will need to give both the side and line arguments for positioning. This usually will not be needed. (See example below.)
legend.cex	Character expansion to change size of the legend label.
legend.line	Distance in units of character height (as in mtext) of the legend label from the color bar. Make this larger if the label collides with the color axis labels.
legend.mar	Width in characters of legend margin that has the axis. Default is 5.1 for a vertical legend and 3.1 for a horizontal legend.
legend.lab	Label for the axis of the color legend. Default is no label as this is usual evident from the plot title.
legend.shrink	Amount to shrink the size of legend relative to the full height or width of the plot.
legend.width	Width in characters of the legend strip. Default is 1.2, a little bigger than the width of a character.
legendLayout	The list returned by setupLegend used to layout the legend after a plot is drawn.
lowerColor	The name of a color for the triangle added to the upper end of the color bar.
lowerTriangle	If TRUE a triangle will be added to the lower end of the color bar using the first color in the color table. (i.e. the color of col[1]). If FALSE a normal color strip will be drawn.
lwd	Line width of bordering lines around pixels. This might need to be set less than 1.0 to avoid visible rounding of the pixel corners.

midpoint	This option is for the case of unequally spaced grids with x and y being matrices of grid point locations. If FALSE (default) the quadrilaterals will be extended to surround the z locations as their midpoints. If TRUE z values will be averaged to yield a midpoint value and the original grid points be used to define the quadrilaterals. (See help on poly.image for details). In most cases midpoint should be FALSE to preserve exact values for z and let the grid polygons be modified.
nlevel	Number of color levels used in legend strip
smallplot	Plot coordinates for legend strip. If not passed these will be determined within the function. Be sure to leave room for the axis labels. For example, if the legend is on the right side smallplot=c(.85,.9,0,1) will leave (.1 in plot coordinates) for the axis labels to the right of the color strip. This argument is useful for drawing a plot with the legend that is the same size as the plots without legends.
upperColor	The color for the triangle added to the upper end of the color bar.
upperTriangle	If TRUE a triangle added to the upper end of the color bar using the last color in the color table. (i.e. the col argument). If FALSE a normal color strip will be drawn.
verbose	If TRUE prints intermediate information about setting up plots (for debugging).
zlim	For addLegend, the range of color scale. Default is to use range set by most recent call to color.scale

Details

This is a function using base R graphics. The coding was done to make it easier for users to see how this function works and to modify. This will have the same functionality as the older `image.plot` but calls the `colorBar` function in place of direct coding in the main function. The functions `colorBar` and `addColorBarTriangle` are used internally and included for completeness.

How this function works: The strategy for `imagePlot` is simple: divide the plotting region into two smaller regions `bigplot` and `smallplot`. The image goes in one and the legend in the other. This way there is always room for the legend. Some adjustments are made to this rule by not shrinking the `bigplot` if there is already room for the legend strip and also sticking the legend strip close to the image plot. The functionality has evolved over many uses of image plots for geophysical data and the examples given below show the flexibility of this function. Also this function is backwardly compatible with the older `image.plot` but includes adding endcap triangles to the color bar to indicate values beyond the range of the color scale. Also the function uses `colorBar` to add the legend strip and perhaps this function is useful on its own in other applications.

Figure real estate One can specify the plot regions explicitly by `bigplot` and `smallplot` if the default choices do not work. (Note that these are in figure coordinates.) There may be problems with small plotting regions in fitting both of these elements into the plot region and one may have to change the default character sizes or margins to make things fit. Sometimes this function will not reset the type of margins correctly and the "null" call `par(mar = par("mar"))` may help to fix this issue.

The text is too small! This always seems to happen as one is rushing to finish a talk and the figures have tiny default axis labels. Try just calling the function `fields.style` before plotting. List out this function to see what is changed, however, all text is increased by 20% in size.

Why “imagePlot” and not “image”? The R Base function `image` is very useful but it is awkward to place a legend quickly. However, that said if you are drawing several image plots and want a common legend use the `image` function and just use `imagePlot` to add the legend. See the example in the help file. Note that you can use `image` to draw a bunch of images and then follow with `imagePlot` and `legend.only=TRUE` to add a common legend. (See examples below.)

Almost choropleths too! This `image` function is slightly different than a choropleth map because the legend is assuming that a continuous scale has been discretized into a series of colors. To use the `imagePlot` function to create a choropleth graphic involves an extra step of first recoding the image matrix into a set of integers that correspond to the colors in the color table. With this new matrix as the image plot use the `legend.args` list to place labels for each of the colors beside the color strip. For example, if one has used `N` colors in `col` then the locations of the color strip run from 1 to `N` and one could place the `N` color labels at the positions `(1:N)` along the axis. Note that this two step technique could also be adapted if one had a nonlinear color scale and wanted to identify the values.

Relationship of x, y and z: If the `z` component is a matrix then the user should be aware that this function locates the matrix element `z[i,j]` at the grid locations `(x[i], y[j])` this is very different than simply listing out the matrix in the usual row column tabular form. See the example below for details on the difference in formatting. What does one do if you do not really have the “`z`” values on a regular grid? See the functions `quilt.plot.Rd` and `as.image` to discretise irregular observations to a grid. If the values make sense as points on a smooth surface see `Tps` and `fastTps` for surface interpolation.

Adding separate color to indicate the grid box boundaries. Sometimes you want to show to the grid box borders to emphasize this is not a smooth surface. To our knowledge there is no easy way to do this as an option in `image`. But if your image is formatted in the “poly image” style where `x` and `y` are also matrices you can use the `polyimage` (see the `border` argument above) option to draw in boundaries.

Grids with unequal spacing – quadrilateral pixels: If `x` and `y` are matrices that are a smooth transformation of a regular grid then `z[i,j]` can be interpreted as representing the average value in a quadrilateral that is centered at `x[i,j]` and `y[i,j]` (`midpoint TRUE`). The details of how this cell is found are buried in `poly.image` but it is essentially found using midpoints between the centers. If `midpoint` is `FALSE` then `x` and `y` are interpreted as the corners of the quadrilateral cells. But what about `z`? The four values of `z` are now averaged to represent a value at the midpoint of the cell and this is what is used for plotting. Quadrilateral grids were added to help with plotting the gridded output of geophysical models where the regular grid is defined according to one map projection but the image plotting is required in another projection. Typically the regular grid becomes distorted in a smooth way when this happens. See the regional climate example for an illustration of this application. One can add border colors in this case easily because these choices are just passed onto the `polygon` function.

Adding the pixel grid for rectangular images: For adding the grid of pixel borders to a rectangular image try this example after calling `imagePlot`.

```
dx <- x[2] - x[1]
dy <- y[2] - y[1]
xtemp<- seq( min( x)- dx/2, max(x)+ dx/2,
             length.out = length(x) +1)
ytemp<- seq( min( y)- dy/2, max(y)+ dy/2,
             length.out = length(y) +1)
```

```
xline( xtemp, col="grey", lwd=2)
yline( ytemp, col="grey", lwd=2)
```

Here x and y here are the x and y grid values from the image list.

Fine tuning color scales: This function gives some flexibility in tuning the color scale to fit the rendering of z values. This can either be specially designed color scale with specific colors (see help on `designer.colors`), positioning the colors at specific points on the [0,1] scale, or mapping distinct colors to intervals of z. The examples below show how to do each of these. In addition, by supplying `lab.break` strings or axis parameters one can annotate the legend axis in an informative matter.

Adding just a legend strip/ color bar: Note that to add just the legend strip all the numerical information one needs is the `zlim` argument and the color table! See examples for tricks in positioning.

About color tables: We like `tim.colors`(the default) as default color scales and so if this what you use this can be omitted. Unfortunately this is not the default for the `image` function. Another important color scale is `viridis()` from the `viridis` package. It seems that by and large everyone seems to react positively to `viridis` – guess that is the point!

The topographic color scale (`topo.colors`) is also a close second and also see `snow.colors` showing our geophysical bias. Users may find `larry.colors` useful for coding distinct regions in the style of a choropleth map. See also `terrain.colors` for a subset of the topo ones and `designer.colors` to "roll your own" color table. One nice option in this last function is to fix color transitions at particular quantiles of the data rather than at equally spaced intervals. For color choices see how the `nlevels` argument figures into the legend and main plot number of colors. Also see the `colors` function for a listing of all the colors that come with the R base environment.

The details of placing the legend and dividing up the plotting real estate: It is surprising how hard it is to automatically add the legend! All "plotting coordinates" mentioned here are in device coordinates. The plot region is assumed to be [0,1]X[0,1] and plotting regions are defined as rectangles within this square. We found these easier to work with than user coordinates.

`legend.width` and `legend.mar` are in units of character spaces. These units are helpful in thinking about axis labels that will be put into these areas. To add more or less space between the legend and the image plot alter the `mar` parameters. The default `mar` settings (5.1,5.1,5.1,2.1) leaves 2.1 spaces for vertical legends and 5.1 spaces for horizontal legends.

There are always problems with default solutions to placing information on graphs but the choices made here may be useful for most cases. The most annoying thing is that after using `imagePlot` and adding information the next plot that is made may have the slightly smaller plotting region set by the `image` plotting. The user should set `reset.graphics=TRUE` to avoid the plotting size from changing. The disadvantage, however, of resetting the graphics is that one can no longer add additional graphics elements to the image plot. Note that `filled.contour` always resets the graphics but provides another mechanism to pass through plotting commands. Apparently `filled.contour`, while very pretty, does not work for multiple plots.

About setup and add legend functions These came about to create a scatterplot in Base R Graphics where the points are colored with a color scale and the scale can be plotted as part of the figure See `bubblePlot` for a version of this kind of figure. The function `setupLegend` should be used first to create enough space to add a color scale later. After plotting then `addLegend` will add the color scale. Note that if the color scale has been created by the `color.scale` function the last call to this function will use the color scale and limits created in `color.scale`.

In summary here is an example of using these functions with the colors in mind:

```

info<- setupLegend()
colTab<- rainbow(10)
plot( 1:10, 201:210, col=colTab, pch=16)
addLegend(info, col=colTab, xlim = c(1,10))

```

Here is one where four colors are mapped to specific values (ala image).

```

info<-setupLegend()
colTab= color.scale(201:210, rainbow(4))
plot( 1:10, 201:210, col=colTab, pch=16 )
addLegend(info, col=colTab, xlim = c(201,210) )

```

More complete graphics languages, such as that in ggplot, do not need such functions because the entire graphics segment is parsed to create the complete figure. In this way room for a color scale can be created automatically. The functions proposed here are a simple work around to create these figures using base R graphics.

Other packages levelplot that is part of the lattice package has a very similar function to imagePlot and a formula syntax in the call. The geom_raster for setting up a graphics object within ggplot is another alternative for image plots with legends. See the last example to compare the steps in creating an image plot using imagePlot that is close to the ggplot version. Mostly this involves resetting base graphics parameters using the par function but gives an appreciate of the complexity built in the ggplot default graphic choices.

Multiple images single color bar: By keeping the xlim argument the same across images one can generate the same color scale. (See the image help file.) One useful technique for a panel of images is to just draw the images with good old image and then use imagePlot to add a legend to the last plot. (See example below for messing with the outer margins to also make this work.) Moreover, a square plot (pty="s") done in a rectangular plot region will have room for the legend stuck to the right side without any other adjustments. See the examples below for more complicated arrangements of multiple image plots and a summary color bar. The reader is also referred to the package autoimage as a set of functions in base to help with drawing multiple images and also more support for geographic coordinates.

Side Effects

After exiting, the plotting region may be changed to make it possible to add more features to the plot. To be explicit, par()\\$plt may be changed to reflect a smaller plotting region that has accommodated room for the legend subplot.

If xlim and ylim are specified the pixels may overplot the axis lines. Just use the box function to redraw them.

See Also

image, poly.image, filled.contour, quilt.plot, plot.surface, add.image, colorbar.plot, tim.colors, designer.colors

Examples

```

x<- 1:10
y<- 1:15
z<- outer( x,y,"+")
imagePlot(x,y,z)

# or
obj<- list( x=x,y=y,z=z)
imagePlot(obj, legend.lab="Sverdrups")

# to test add some points on diagonal using standard plot function
# (with some clipping beyond 10 anticipated)

points( 5:12, 5:12, pch="X", cex=3)

# in general imagePlot will reset the plot window so you
# can add any feature that normally works in base R
# e.g. lines, text, contour, boxplots, ....
#

#####
# the next sequence of examples explain how to quickly
# adapt this basic plot to include more features
#####
#
# adding explicit breaks and distinct colors for intervals of z

brk<- quantile(c(z), c(0, .1,.25, .5, .75, .9, 1.0))
imagePlot(x,y,z, breaks=brk, col=topo.colors(6))

# last bins are depicted as end triangles on the color bar.
imagePlot(x,y,z, breaks=brk, col=topo.colors(6),
          lowerTriangle=TRUE, upperTriangle=TRUE)

# NOTE: the image function does not use -Inf and Inf for the breaks argument
# and so if one wants the triangles at ends to indicate values beyond the
# range of the color bar one has to create the breaks "by hand" when the
# two outer bins will define the values for the triangles.

# annotate legend strip with the break point values and add a label
imagePlot(x,y,z, breaks=brk, col=rainbow(6),
          lab.breaks=names(brk))

#
# compare to default color scale and special labels on color bar

zp <-quantile(c(z), c( .05, .1,.25, .5,.75, .9,.95))
imagePlot(x,y,z,
          axis.args=list( at=zp, labels=names(zp) ) )

# a log scaling for the colors

ticks<- c( 1, 2,4,8,16,32)

```

```

imagePlot(x,y,log(z), axis.args=list( at=log(ticks), labels=ticks))

# see help(designer.colors) to generate a color scale that adapts to
# quantiles of z.
# Add some color scales together here is an example of 5 blues to white to 5 reds
# with white being a specific size.

colorTable<- designer.colors(11, c( "blue","white", "red") )

# breaks with a gap of 10 to 17 assigned the white color
brks<- c(seq( 1, 10,,6), seq( 17, 25,,6))
imagePlot( x,y,z,breaks=brks, col=colorTable)
#
#fat (5 characters wide) and short (50% of figure) color bar on the bottom
imagePlot( x,y,z,legend.width=5, legend.shrink=.5, horizontal=TRUE)

# adding a label and all kinds of additional arguments to color bar
# use side=4 for vertical legend and side= 1 for horizontal legend
# to be parallel to axes. See help(mtext).

imagePlot(x,y,z,
  legend.args=list( text="unknown units",
    col="magenta", cex=1.5, side=4, line=2))

# and finally add some grid lines
dx <- x[2] - x[1]
dy <- y[2] - y[1]
xtemp<- seq( min( x)- dx/2, max(x)+ dx/2,
  length.out = length(x) +1)
ytemp<- seq( min( y)- dy/2, max(y)+ dy/2,
  length.out = length(y) +1)
xline( xtemp, col="grey", lwd=2)
yline( ytemp, col="grey", lwd=2)

#####
#### example using an irregular quadrilateral grid
#####
data( RCMexample)

imagePlot( RCMexample$x, RCMexample$y, RCMexample$z[,1])
ind<- 50:75 # make a smaller image to show bordering lines
imagePlot( RCMexample$x[ind,ind], RCMexample$y[ind,ind], RCMexample$z[ind,ind,1],
  border="grey50", lwd=2)

#####
#### multiple images with a common legend
#####
set.panel()

# Here is quick but quirky way to add a common legend to several plots.
# The idea is leave some room in the margin and then at the end
# overplot the legend in this margin

```

```

par(oma=c(0,0,0,4)) # margin of 4 spaces width at right hand side
set.panel(2,2) # 2X2 matrix of plots

# now draw all your plots using usual image command
for ( k in 1:4){
  data<- matrix( rnorm(150), 10,15)
  image( data, zlim=c(-4,4), col=tim.colors())
# and just for fun add a contour plot
  contour( data, add=TRUE)
}

par(oma=c(0,0,0,1))# reset margin to be much smaller.
imagePlot( legend.only=TRUE, zlim=c(-4,4))

# imagePlot tricked into plotting in margin of old setting

set.panel() # reset plotting device

#
# Here is a more learned strategy to add a common legend to a panel of
# plots. Consult the split.screen help file for more explanations.
# For this example we draw two
# images top and bottom and add a single legend color bar on the right side

# first divide screen into the figure region (left) and legend region (right)
  split.screen( rbind(c(0, .8,0,1), c(.8,1,0,1)))

# now subdivide up the figure region into two parts
  split.screen(c(2,1), screen=1)-> ind
  zr<- range( 2,35)
# first image
  screen( ind[1])
  image( x,y,z, col=tim.colors(), zlim=zr)

# second image
  screen( ind[2])
  image( x,y,z+10, col=tim.colors(), zlim =zr)

# move to skinny region on right and draw the legend strip
  screen( 2)
  imagePlot( zlim=zr,legend.only=TRUE, smallplot=c(.1,.2, .3,.7),
  col=tim.colors())

  close.screen( all=TRUE)

# you can always add a legend arbitrarily to any plot;
# note that here the plot is too big for the vertical strip but the
# horizontal fits nicely.
plot( 1:10, 1:10)
imagePlot( zlim=c(0,25), legend.only=TRUE)
imagePlot( zlim=c(0,25), legend.only=TRUE, horizontal =TRUE)

```

```

# combining the usual image function and adding a legend
# first change margin for some more room
## Not run:
par( mar=c(10,5,5,5))
image( x,y,z, col=topo.colors(64))
imagePlot( zlim=c(0,25), nlevel=64,legend.only=TRUE,
           horizontal=TRUE,
           col=topo.colors(64))

## End(Not run)
#
# adding a legend by automatically making room.
# and coloring points
info<- setupLegend()
colTab<- rainbow(10)
plot( 201:210, 201:210, col=colTab, pch=16)
addLegend(info, col=colTab, zlim = c(201,210))
#

#####
#### Comparison to ggplot
#####
# The following example was created as way avoid doing more important
# things
# Note how close base graphics can get to reproducing the ggplot style.
# and how a first cut imagePlot(x,y,z, col = viridis(128) ) is probably
# acceptable in most cases for fast EDA
# Surprisingly the hardest feature is to add the grey grid lines behind
# the image. I (DWN) don't know how to do it!

## Not run:
library( viridis)
library( ggplot2)

x<- 1:20
y<- 1:24
z<- outer( x, y, "+")

# ggplot version
mesh<- expand.grid( x= x, y=y)
mesh$z <- c(z)
ggplot( data=mesh, aes( x=x, y=y, fill=z)) +
  geom_raster(interpolate= FALSE) +
  scale_fill_continuous(type = "viridis") +
  theme_bw()
# reset to a single plot
set.panel()

# inflate range to give a margin around image
xr<- range(x) + c(-.08, .08)* diff( range(x))
yr<- range(y) + c(-.08, .08)* diff( range(y))

```

```

# changing these graphics parameters tends to push
# text closer to the axes.
par( mgp=c(1.5,.5,0), mar=c(2.5,2.5,.5,1), cex=.8)

imagePlot(x,y,z,
          col = viridis(128),
          legend.shrink = .27,
          xlim = xr,
          ylim = yr,
          legend.width = 1.5,
          legend.mar = 3,
          legend.args = list( text = "z",
                             cex = .8,
                             side = 3,
                             line = .5)
        )

## End(Not run)

```

 interp.surface

Fast bilinear interpolator from a grid.

Description

Uses bilinear weights to interpolate values on a rectangular grid to arbitrary locations or to another grid.

Usage

```

interp.surface(obj, loc)
interp.surface.grid(obj, grid.list)

```

Arguments

obj	A list with components x,y, and z in the same style as used by contour, persp, image etc. x and y are the X and Y grid values and z is a matrix with the corresponding values of the surface
loc	A matrix of (irregular) locations to interpolate. First column of loc is the X coordinates and second is the Y's.
grid.list	A list with components x and y describing the grid to interpolate. The grids do not need to be equally spaced.

Details

Here is a brief explanation of the interpolation: Suppose that the location, (locx, locy) lies in between the first two grid points in both x and y. That is locx is between x1 and x2 and locy is between y1 and y2. Let $ex = (x2 - locx) / (x2 - x1)$ $ey = (y2 - locy) / (y2 - y1)$. The interpolant is

$$(1 - ex)(1 - ey) * z11 + (1 - ex)ey * z12 + ex(1 - ey) * z21 + exey * z22$$

Where the z's are the corresponding elements of the Z matrix.

Note that bilinear interpolation can produce some artifacts related to the grid and not reproduce higher behavior in the surface. For, example the extrema of the interpolated surface will always be at the parent grid locations. There is nothing special about interpolating to another grid, this function just includes a for loop over one dimension and a call to the function for irregular locations. It was included in fields for convenience. since the grid format is so common.

See also the akima package for fast interpolation from irregular locations. Many thanks to Jean-Olivier Irisson for making this code more efficient and concise.

Value

An vector of interpolated values. NA are returned for regions of the z matrix that are NA and also for locations outside of the range of the parent grid.

See Also

image.smooth, as.surface, as.image, image.plot, krig.image, Tps

Examples

```
#
# evaluate an image at a finer grid
#

data( lennon)
# create an example in the right list format like image or contour
obj<- list( x= 1:20, y=1:20, z= lennon[ 201:220, 201:220])

set.seed( 123)
# lots of random points
N<- 500
loc<- cbind( runif(N)*20, runif(N)*20)
z.new<- interp.surface( obj, loc)
# compare the image with bilinear interpolation at scattered points
set.panel(2,2)
image.plot( obj)
quilt.plot( loc, z.new)

# sample at 100X100 equally spaced points on a grid
grid.list<- list( x= seq( 1,20,,100), y= seq( 1,20,,100))

interp.surface.grid( obj, grid.list)-> look
```

```
# take a look
set.panel(2,2)
image.plot( obj)
image.plot( look)
```

Krig

Kriging surface estimate

Description

Fits a surface to irregularly spaced data. The Kriging model assumes that the unknown function is a realization of a Gaussian random spatial processes. The assumed model is additive $Y = P(x) + Z(X) + e$, where P is a low order polynomial and Z is a mean zero, Gaussian stochastic process with a covariance that is unknown up to a scale constant. The main advantages of this function are the flexibility in specifying the covariance as an R language function and also the supporting functions `plot`, `predict`, `predictSE`, `surface` for subsequent analysis. `Krig` also supports a correlation model where the mean and marginal variances are supplied.

Usage

```
Krig(x, Y, cov.function = "stationary.cov", lambda = NA, df
      = NA, GCV = FALSE, Z = NULL, cost = 1, weights = NULL,
      m = 2, nstep.cv = 200, scale.type = "user", x.center =
      rep(0, ncol(x)), x.scale = rep(1, ncol(x)), sigma =
      NA, tau2 = NA, method = "REML", verbose = FALSE,
      null.function = "Krig.null.function", wght.function =
      NULL, offset = 0, na.rm = TRUE, cov.args = NULL,
      chol.args = NULL, null.args = NULL, wght.args = NULL,
      W = NULL, give.warnings = TRUE, mean.obj = NA, sd.obj
      = NA, ...)
```

```
## S3 method for class 'Krig'
fitted(object,...)
```

```
## S3 method for class 'Krig'
coef(object,...)
```

```
resid.Krig(object,...)
```

Arguments

`chol.args` Arguments to be passed to the cholesky decomposition in `Krig.engine.fixed`. The default if `NULL`, assigned at the top level of this function, is `list(pivot=FALSE)`. This argument is useful when working with the sparse matrix package.

<code>cov.args</code>	A list with the arguments to call the covariance function. (in addition to the locations)
<code>cov.function</code>	Covariance function for data in the form of an R function (see <code>Exp.simple.cov</code> as an example). Default assumes that correlation is an exponential function of distance. See also <code>stationary.cov</code> for more general choice of covariance shapes. <code>exponential.cov</code> will be faster if only the exponential covariance form is needed.
<code>cost</code>	Cost value used in GCV criterion. Corresponds to a penalty for increased number of parameters. The default is 1.0 and corresponds to the usual GCV function.
<code>df</code>	The effective number of parameters for the fitted surface. Conversely, $N - df$, where N is the total number of observations is the degrees of freedom associated with the residuals. This is an alternative to specifying <code>lambda</code> and much more interpretable. NOTE: GCV argument defaults to TRUE if this argument is used.
<code>GCV</code>	If TRUE matrix decompositions are done to allow estimating <code>lambda</code> by GCV or REML and specifying smoothness by the effective degrees of freedom. So the GCV switch does more than just supply a GCV estimate. Also if <code>lambda</code> or <code>df</code> are passed the estimate will be evaluated at those values, not at the GCV/REML estimates of <code>lambda</code> . If FALSE Kriging estimate is found under a fixed <code>lambda</code> model.
<code>give.warnings</code>	If TRUE warnings are given in <code>gcv</code> grid search limits. If FALSE warnings are not given. Best to leave this TRUE! This argument is set of FALSE if <code>warn</code> is less than zero in the top level, R options function. See <code>options()\$warn</code>
<code>lambda</code>	Smoothing parameter that is the ratio of the error variance (τ^2) to the scale parameter of the covariance function (σ). If omitted this is estimated by GCV (see method below).
<code>method</code>	Determines what "smoothing" parameter should be used. The default is to estimate standard GCV Other choices are: <code>GCV.model</code> , <code>GCV.one</code> , <code>RMSE</code> , <code>pure error</code> and <code>REML</code> . The differences are explained below.
<code>mean.obj</code>	Object to predict the mean of the spatial process. This used in when fitting a correlation model with varying spatial means and varying marginal variances. (See details.)
<code>m</code>	A polynomial function of degree $(m-1)$ will be included in the model as the drift (or spatial trend) component. The "m" notation is from thin-plate splines where m is the derivative in the penalty function. With $m=2$ as the default a linear model in the locations will be fit a fixed part of the model.
<code>na.rm</code>	If TRUE NAs will be removed from the y vector and the corresponding rows of x – with a warning. If FALSE Krig will just stop with a message. Once NAs are removed all subsequent analysis in <code>fields</code> does not use those data.
<code>nstep.cv</code>	Number of grid points for the coarse grid search to minimize the GCV RMLE and other related criteria for finding <code>lambda</code> , the smoothing parameter. Default is 200, fairly large to avoid some cases of closely spaced local minima. Evaluations of the GCV and related objective functions are cheap given the matrix decompositions described below.
<code>null.args</code>	Extra arguments for the null space function <code>null.function</code> . If <code>fields.mkpoly</code> is passed as <code>null.function</code> then this is set to a list with the value of m . So the

	default is use a polynomial of degree $m-1$ for the null space (fixed part) of the model.
<code>null.function</code>	An R function that creates the matrices for the null space model. The default is <code>fields.mkpoly</code> , an R function that creates a polynomial regression matrix with all terms up to degree $m-1$. (See Details)
<code>offset</code>	The offset to be used in the GCV criterion. Default is 0. This would be used when Krig is part of a backfitting algorithm and the offset is other model degrees of freedom from other regression components.
<code>sigma</code>	Scale factor for covariance.
<code>scale.type</code>	This is a character string among: "range", "unit.sd", "user", "unscaled". The independent variables and knots are scaled to the specified <code>scale.type</code> . By default no scaling is done. This usually makes sense for spatial locations. Scale type of "range" scales the data to the interval (0,1) by forming $(x-\min(x))/\text{range}(x)$ for each x . Scale type of "unit.sd" Scale type of "user" allows specification of an <code>x.center</code> and <code>x.scale</code> by the user. The default for "user" is mean 0 and standard deviation 1. Scale type of "unscaled" does not scale the data.
<code>sd.obj</code>	Object to predict the marginal standard deviation of the spatial process.
<code>tau2</code>	Variance of the errors, often called the nugget variance. If weights are specified then the error variance is <code>tau2</code> divided by weights. Note that <code>lambda</code> is defined as the ratio <code>tau2/sigma</code> .
<code>verbose</code>	If true will print out all kinds of intermediate stuff. Default is false, of course as this is used mainly for debugging.
<code>weights</code>	Weights are proportional to the reciprocal variance of the measurement error. The default is equal weighting i.e. vector of unit weights.
<code>wght.function</code>	An R function that creates a weights matrix to the observations. This is only needed if the weight matrix has off diagonal elements. The default is NULL indicating that the weight matrix is a diagonal, based on the <code>weights</code> argument. (See details)
<code>W</code>	The observation weight matrix.
<code>wght.args</code>	Optional arguments to be passed to the weight function (<code>wght.function</code>) used to create the observation weight matrix.
<code>x</code>	Matrix of independent variables. These could be the locations for spatial data or the independent variables in a regression.
<code>x.center</code>	Centering values to be subtracted from each column of the <code>x</code> matrix.
<code>x.scale</code>	Scale values that are divided into each column after centering.
<code>Y</code>	Vector of dependent variables. These are the values of the surface (perhaps with measurement error) at the locations or the dependent response in a regression.
<code>Z</code>	A vector of matrix of covariates to be include in the fixed part of the model. If NULL (default) no additional covariates are included.
<code>...</code>	Optional arguments that appear are assumed to be additional arguments to the covariance function. Or are included in methods functions (<code>resid</code> , <code>fitted</code> , <code>coef</code>) as a required argument.
<code>object</code>	A Krig object

Details

This function produces a object of class Krig. With this object it is easy to subsequently predict with this fitted surface, find standard errors, alter the y data (but not x), etc.

The Kriging model is: $Y_k = f(x_k) = P(x_k) + Z(x_k) + e_k$

where ".k" means subscripted by k, Y is the dependent variable observed at location x.k, P is a low order polynomial, Z is a mean zero, Gaussian field with covariance function K and e is assumed to be independent normal errors. The estimated surface is the best linear unbiased estimate (BLUE) of $f(x) = P(x) + Z(x)$ given the observed data. For this estimate K, is taken to be $\sigma \cdot \text{cov.function}$ and the errors have variance τ^2 . In more conventional geostatistical terms sigma is the "sill" if the covariance function is actually a correlation function and τ^2 is the nugget variance or measure error variance (the two are confounded in this model.) If the weights are given then the variance of e_k is $\tau^2 / \text{weights.k}$. In the case that the weights are specified as a matrix, W, using the `wght.function` option then the assumed covariance matrix for the errors is $\tau^2 W_i$, where W_i is the inverse of W. It is straightforward to show that the estimate of f only depends on tau and sigma through the ratio $\lambda = \tau^2 / \sigma$. This parameter, termed the smoothing parameter plays a central role in the statistical computations within Krig. See also the help for thin plate splines, (Tps) to get another perspective on the smoothing parameter.

This function also supports a modest extension of the Generalized Kriging model to include other covariates as fixed regression type components. In matrix form $Y = Zb + F + E$ where Z is a matrix of covariates and b a fixed parameter vector, F the vector of function values at the observations and E a vector of errors. The Z argument in the function is the way to specify this additional component.

If the parameters sigma and tau2 are omitted in the call, then they are estimated in the following way. If lambda is given, then tau2 is estimated from the residual sum of squares divided by the degrees of freedom associated with the residuals. Rho is found as the difference between the sums of squares of the predicted values having subtracted off the polynomial part and tau2. These estimates are the MLE's under Gaussian assumptions on the process and errors. If lambda is also omitted is it estimated from the data using a variety of approaches and then the values for tau and sigma are found in the same way from the estimated lambda.

A useful extension of a stationary correlation to a nonstationary covariance is what we term a correlation model. If mean and marginal standard deviation objects are included in the call. Then the observed data is standardized based on these functions. The spatial process is then estimated with respect to the standardized scale. However for predictions and standard errors the mean and standard deviation surfaces are used to produce results in the original scale of the observations.

The GCV function has several alternative definitions when replicate observations are present or if one uses a reduced set knots. Here are the choices based on the method argument:

GCV: leave-one-out GCV. But if there are replicates it is leave one group out. (Wendy and Doug prefer this one.)

GCV.one: Really leave-one-out GCV even if there are replicate points. This what the old tps function used in FUNFITS.

rmse: Match the estimate of τ^2 to a external value (called rmse)

pure error: Match the estimate of τ^2 to the estimate based on replicated data (pure error estimate in ANOVA language).

GCV.model: Only considers the residual sums of squares explained by the basis functions.

REML: The process and errors are assumed to be Gaussian and the likelihood is concentrated (or profiled) with respect to λ . The MLE of λ is found from this criterion. Restricted means that the likelihood is formed from a linear transformation of the observations that is orthogonal to the column space of $P(x)$.

WARNING: The covariance functions often have a nonlinear parameter(s) that often control the strength of the correlations as a function of separation, usually referred to as the range parameter. This parameter must be specified in the call to Krig and will not be estimated.

Value

A object of class Krig. This includes the predicted values in `fitted.values` and the residuals in `residuals`. The results of the grid search to minimize the generalized cross validation function are returned in `gcv.grid`.

The `coef.Krig` function only returns the coefficients, "d", associated with the fixed part of the model (also known as the null space or spatial drift).

<code>call</code>	Call to the function
<code>y</code>	Vector of dependent variables.
<code>x</code>	Matrix of independent variables.
<code>weights</code>	Vector of weights.
<code>knots</code>	Locations used to define the basis functions.
<code>transform</code>	List of components used in centering and scaling data.
<code>np</code>	Total number of parameters in the model.
<code>nt</code>	Number of parameters in the null space.
<code>matrices</code>	List of matrices from the decompositions (D, G, u, X, qr.T).
<code>gcv.grid</code>	Matrix of values from the GCV grid search. The first column is the grid of λ values used in the search, the second column is the trace of the A matrix, the third column is the GCV values and the fourth column is the estimated value of τ conditional on the value of λ .
<code>lambda.est</code>	A table of estimated smoothing parameters with corresponding degrees of freedom and estimates of τ found by different methods.
<code>cost</code>	Cost value used in GCV criterion.
<code>m</code>	Order of the polynomial space: highest degree polynomial is (m-1). This is a fixed part of the surface often referred to as the drift or spatial trend.
<code>eff.df</code>	Effective degrees of freedom of the model.
<code>fitted.values</code>	Predicted values from the fit.
<code>residuals</code>	Residuals from the fit.
<code>lambda</code>	Value of the smoothing parameter used in the fit. λ is defined as τ^2/σ^2 . See discussion in details.
<code>yname</code>	Name of the response.
<code>cov.function</code>	Covariance function of the model.
<code>beta</code>	Estimated coefficients in the ridge regression format

d	Estimated coefficients for the polynomial basis functions that span the null space
fitted.values.null	Fitted values for just the polynomial part of the estimate
trace	Effective number of parameters in model.
c	Estimated coefficients for the basis functions derived from the covariance.
coefficients	Same as the beta vector.
just.solve	Logical describing if the data has been interpolated using the basis functions.
tauHat	Estimated standard deviation of the measurement error (nugget effect).
tau2	Estimated variance of the measurement error (tauHat**2).
sigma	Scale factor for covariance. $COV(h(x),h(x)) = \sigma * cov.function(x,x)$ If the covariance is actually a correlation function then sigma is also the "sill".
mean.var	Normalization of the covariance function used to find sigma.
best.model	Vector containing the value of lambda, the estimated variance of the measurement error and the scale factor for covariance used in the fit.

References

See "Additive Models" by Hastie and Tibshirani, "Spatial Statistics" by Cressie and the FIELDS manual.

See Also

summary.Krig, predict.Krig, predictSE.Krig, predictSurfaceSE, predictSurface, plot.Krig, surface.Krig

Examples

```
# a 2-d example
# fitting a surface to ozone
# measurements. Exponential covariance, range parameter is 20 (in miles)

fit <- Krig(Chicago03$x, Chicago03$y, aRange=20)

summary( fit) # summary of fit
set.panel( 2,2)
plot(fit) # four diagnostic plots of fit
set.panel()
surface( fit, type="C") # look at the surface

# predict at data
predict( fit)

# predict using 7.5 effective degrees of freedom:
predict( fit, df=7.5)

# predict on a grid ( grid chosen here by defaults)
out<- predictSurface( fit)
```

```

surface( out, type="C") # option "C" our favorite

# predict at arbitrary points (10,-10) and (20, 15)
xnew<- rbind( c( 10, -10), c( 20, 15))
predict( fit, xnew)

# standard errors of prediction based on covariance model.
predictSE( fit, xnew)

# surface of standard errors on a default grid
predictSurfaceSE( fit)-> out.p # this takes some time!
surface( out.p, type="C")
points( fit$x)

## Not run:
# Using another stationary covariance.
# smoothness is the shape parameter for the Matern.

fit <- Krig(Chicago03$x, Chicago03$y,
Covariance="Matern", aRange=10, smoothness=1.0)
summary( fit)

#
# Roll your own: creating very simple user defined Gaussian covariance
#

test.cov <- function(x1,x2,aRange,marginal=FALSE,C=NA){
  # return marginal variance
  if( marginal) { return(rep( 1, nrow( x1)))}

  # find cross covariance matrix
  temp<- exp(-(rdist(x1,x2)/aRange)**2)
  if( is.na(C[1])){
    return( temp)}
  else{
    return( temp**C)}
  }

#
# use this and put in quadratic polynomial fixed function

fit.flame<- Krig(flame$x, flame$y, cov.function="test.cov", m=3, aRange=.5)

#
# note how range parameter is passed to Krig.
# BTW: GCV indicates an interpolating model (nugget variance is zero)
# This is the content of the warning message.

# take a look ...
surface(fit.flame, type="I")

## End(Not run)

```

```

#
# Thin plate spline fit to ozone data using the radial
# basis function as a generalized covariance function
#
# p=2 is the power in the radial basis function (with a log term added for
# even dimensions)
# If m is the degree of derivative in penalty then p=2m-d
# where d is the dimension of x. p must be greater than 0.
# In the example below p = 2*2 - 2 = 2
#

out<- Krig( Chicago03$x, Chicago03$y,cov.function="Rad.cov",
           m=2,p=2,scale.type="range")

# See also the Fields function Tps
# out should be identical to Tps( Chicago03$x, Chicago03$y)
#

## Not run:
#
#
# explore some different values for the range and lambda using GCV
data(ozone2)
aRange <- seq(200,600,,40)
GCV<- matrix( NA, 40,80)
# the loop
for( k in 1:40){
# call to Krig with different ranges
# also turn off warnings for GCV search
# to avoid lots of messages. (not recommended in general!)
  obj<-Krig( ozone2$lon.lat,ozone2$y[16,],
            cov.function="stationary.cov",
            aRange=aRange[k],
            Covariance="Matern",smoothness=1.0,
            Distance="rdist.earth", nstep.cv=80,
            give.warnings=FALSE, na.rm=TRUE)
  GCV[k,]<-obj$gcv.grid[,3]
}
# get lambda grid from looping
k<- 1
lam<- Krig( ozone2$lon.lat,ozone2$y[16,],
           cov.function="stationary.cov",
           aRange=aRange[k],
           Covariance="Matern",smoothness=.5,
           Distance="rdist.earth", nstep.cv=80,
           give.warnings=FALSE, na.rm=TRUE)$gcv.grid[,1]
matplot( log10(lam), t(GCV),type="l",lty=1)

## End(Not run)

```

Krig.Amatrix	<i>Smoother (or "hat") matrix relating predicted values to the dependent (Y) values.</i>
--------------	--

Description

For a fixed value of the smoothing parameter or the covariance function some nonparametric curve estimates are linear functions of the observed data. This is an intermediate level function that computes the linear weights to be applied to the observations to estimate the curve at a particular point. For example the predicted values can be represented as Ay where A is an $N \times N$ matrix of coefficients and Y is the vector of observed dependent variables. For linear smoothers the matrix A may depend on the smoothing parameter (or covariance function and the independent variables (X)) but NOT on Y .

Usage

```
Krig.Amatrix(object, x0 = object$x, lambda=NULL,
             eval.correlation.model = FALSE,...)
```

Arguments

	Output object from fitting a data set using a FIELD regression method. Currently this is supported only for Krig (and Tps) functions.
	A Krig object produced by the Krig (or Tps) function.
<code>object</code>	Locations for prediction default is the observation locations.
<code>lambda</code>	Value of the smoothing parameter.
<code>eval.correlation.model</code>	This applies to a correlation model where the observations have been standardized – e.g. $y \text{ standardized} = (y_{\text{raw}} - \text{mean}) / (\text{standard deviation})$. If TRUE the prediction in the correlation scale is transformed by the standard deviation and mean to give a prediction in the raw scale. If FALSE predictions are left in the correlation scale.
<code>...</code>	Other arguments that can be used by <code>predict.Krig</code> .

Details

The main use of this function is in finding prediction standard errors.

For the Krig (and Tps) functions the A matrix is constructed based on the representation of the estimate as a generalized ridge regression. The matrix expressions are explained in the references from the FIELDS manual. For linear regression the matrix that gives predicted values is often referred to as the "hat" matrix and is useful for regression diagnostics. For smoothing problems the effective number of parameters in the fit is usually taken to be the trace of the A matrix. Note that while the A matrix is usually constructed to predict the estimated curve at the data points `Amatrix.Krig` does not have such restrictions. This is possible because any value of the estimated curve will be a linear function of Y .

The actual calculation in this function is simple. It involves loop through the unit vectors at each observation and computation of the prediction for each of these delta functions. This approach makes it easy to handle different options such as including covariates.

Value

A matrix where the number of rows is equal to the number of predicted points and the number of columns is equal to the length of the Y vector.

References

Nychka (2000) "Spatial process estimates as smoothers."

See Also

Krig, Tps, predict.Krig

Examples

```
# Compute the A matrix or "hat" matrix for a thin plate spline
# check that this gives the same predicted values
tps.out<-Tps( Chicago03$x, Chicago03$y)
A<-Krig.Amatrix( tps.out, Chicago03$x)
test<- A%%Chicago03$y
# now compare this to predict( tps.out) or tps.out$fitted.values
#           they should be the same
stats( test- tps.out$fitted.values)
```

Krig.null.function *Default function to create fixed matrix part of spatial process model.*

Description

Constructs a matrix of terms representing a low order polynomial and binds additional columns due to covariates (the Z matrix)

Usage

```
Krig.null.function(x, Z = NULL, drop.Z = FALSE, m)
```

Arguments

x	Spatial locations
Z	Other covariates to be associated with each location.
drop.Z	If TRUE only the low order polynomial part is created.
m	The polynomial order is (m-1).

Details

This function can be modified to produce a different fixed part of the spatial model. The arguments `x`, `Z` and `drop.Z` are required but other arguments can be passed as part of a list in `null.args` in the call to `Krig`.

Value

A matrix where the first columns are the polynomial terms and the following columns are from `Z`.

Author(s)

Doug Nychka

See Also

`Krig`

<code>Krig.replicates</code>	<i>Collapse repeated spatial locations into unique locations</i>
------------------------------	--

Description

In case that several observations are available for a single spatial location find the group means and replicate variability

Usage

```
Krig.replicates(out = NULL, x, y, Z = NULL, weights = rep(1,
length(y)), digits = 8, verbose = FALSE)
```

Arguments

<code>out</code>	A list with components <code>x</code> , <code>y</code> , <code>weights</code> , and possibly <code>Z</code> .
<code>x</code>	Spatial locations.
<code>y</code>	Spatial observations
<code>Z</code>	Spatial covariates.
<code>weights</code>	Weights proportional to reciprocal variances of observations.
<code>digits</code>	Number of significant digits to consider in determining a replicate location.
<code>verbose</code>	If TRUE print out details for debugging.

Details

This function figures out which locations are the same and within the function fast. I way use `tapply` to find replicate group means and standard deviations. NOTE: it is assumed the `Z` covariates are unique at the locations. Currently these functions can not handle a model with common spatial locations but different values for the `Z` covariates.

Value

A list with components:

yM	Data at unique locations and where more than one observation is available this is the mean of the replicates.
xM	Unique spatial locations.
weightsM	Weights matching the unique locations proportional to reciprocal variances This is found as a combination of the original weights at each location.
ZM	Values of the covariates at the unique locations.
uniquerows	Index for unique rows of x.
tauHat.rep, tauHat.pure.error	Standard deviation of pure error estimate based on replicate groups (and adjusting for possibly different weights.)
rep.info	Integer tags indicating replicate groups.

Author(s)

Douglas Nychka

Examples

```
#create some spatial replicates
set.seed( 123)
x0<- matrix( runif(10*2), 10,2)
x<- x0[ c(rep(1,3), 2:8, rep( 9,5),10) , ]
y<- rnorm( 16)

out<- Krig.replicates( x=x, y=y)
# compare
# out$yM[1] ; mean( y[1:3])
# out$yM[9] ; mean( y[11:15])
# mean( y[ out$rep.info==9])
```

KrigFindLambda

Finds profile likelihood and GCV estimates of smoothing parameters for splines and Kriging.

Description

This is a secondary function that will use the computed Krig object and find various estimates of the smoothing parameter lambda. These are several different flavors of cross-validation, a moment matching strategy and the profile likelihood. This function can also be used independently with different data sets (the y's) if the covariates (the x's) are the same and thus reduce the computation.

Usage

```

KrigFindLambda(
  out, lambda.grid = NA, cost = 1, nstep.cv = 200, rmse
    = NA, verbose = FALSE, tol = 1e-05, offset = 0, y =
    NULL, give.warnings = TRUE)

gcv.sreg (
  out, lambda.grid = NA, cost = 1, nstep.cv = 80, rmse =
    NA, offset = 0, trmin = NA, trmax = NA, verbose =
    FALSE, tol = 1e-05, give.warnings = TRUE)

```

Arguments

out	A Krig or sreg object.
lambda.grid	Grid of lambdas for coarse search. The default is equally spaced on effective degree of freedom scale.
cost	Cost used in GCV denominator
nstep.cv	Number of grid points in coarse search.
rmse	Target root mean squared error to match with the estimate of τ^{**2}
verbose	If true prints intermediate results.
tol	Tolerance in delcaring convergence of golden section search or bisection search.
offset	Additional degrees of freedom to be added into the GCV denominator.
y	A new data vector to be used in place of the one associated with the Krig object (obj)
give.warnings	If FALSE will suppress warnings about grid search being out of range for various estimates based on GCV and REML.
trmin	Minimum value of lambda for grid search specified in terms of effective degrees of freedom.
trmax	Maximum value for grid search.

Details

This function finds several estimates of the smoothing parameter using first a coarse grid search followed by a refinement using a minimization (in the case of GCV or maximum likelihood) or bisection in the case of mathcing the rmse. Details of the estimators can be found in the help file for the Krig function.

The Krig object passed to this function has some matrix decompostions that facilitate rapid computation of the GCV and ML functions and do not depend on the independent variable. This makes it possible to compute the Krig object once and to reuse the decompostions for multiple data sets. (But keep in mind if the x values change then the object must be recalculated.) The example below show show this can be used for a simulation study on the variability for estimating the smoothing parameter.

Value

A list giving a summary of estimates and diagnostic details with the following components:

gcv.grid	A matrix describing results of the coarse search rows are values of lambda and the columns are lambda= value of smoothing parameter, trA=effective degrees of freedom, GCV=Usual GCV criterion, GCV.one=GCV criterion leave-one-out, GCV.model= GCV based on average response in the case of replicates, tauHat= Implied estimate of tau , -Log Profile= negative log of profiel likelihood for the lambda.
lambda.est	Summary table of all estimates Rows index different types of estimates: GCV, GCV.model, GCV.one, RMSE, pure error, -Log Profile and the columns are the estimated values for lambda, trA, GCV, tauHat.

Author(s)

Doug Nychka

See Also

[Krig](#), [Tps](#), [predict.Krig](#)

Examples

```
#
Tps( Chicago03$x, Chicago03$y)-> obj # default is to find lambda by GCV
summary( obj)

KrigFindLambda( obj)-> out
print( out$lambda.est) # results agree with Tps summary

sreg( rat.diet$t, rat.diet$trt)-> out
gcv.sreg( out, tol=1e-10) # higher tolerance search for minimum
## Not run:
# a simulation example
x<- seq( 0,1,,150)
f<- x**2*( 1-x)
f<- f/sqrt( var( f))

set.seed(123) # let's all use the same seed
tau<- .1
y<- f + rnorm( 150)*tau

Tps( x,y)-> obj # create Krig object

hold<- hold2<- matrix( NA, ncol=6, nrow=200)

for( k in 1:200){
# look at GCV estimates of lambda
# new data simulated
  y<- f + rnorm(150)*tau
```

```

# save GCV estimates
lambdaTable<- KrigFindLambda(obj, y=y, give.warnings=FALSE)$lambda.est
hold[k,]<- lambdaTable[1,]
hold2[k,]<- lambdaTable[6,]
}
matplot( cbind(hold[,2], hold2[,2]),cbind( hold[,4],hold2[,4]),
  xlab="estimated eff. df", ylab="tau hat", pch=16, col=c("orange3", "green2"), type="p")
yline( tau, col="grey", lwd=2)

## End(Not run)

```

lennon	<i>Gray image of John Lennon.</i>
--------	-----------------------------------

Description

A 256X256 image of John Lennon. Try:
 image(lennon, col=grey(seq(0,1,,256)))

minitri	<i>Mini triathlon results</i>
---------	-------------------------------

Description

Results from a mini triathlon sponsored by Bud Lite, held in Cary, NC, June 1990. Times are in minutes for the male 30-34 group. Man was it hot and humid! (DN)

The events in order were swim: (1/2 mile) bike: (15 miles) run: (4 miles)

<s-section name= "DATA DESCRIPTION"> This is a dataframe. Row names are the place within this age group based on total time.

Arguments

swim	swim times
bike	bike times
run	run times

mKrig	<i>"micro Krig" Spatial process estimate of a curve or surface, "kriging" with a known covariance function.</i>
-------	---

Description

This is a simple version of the Krig function that is optimized for large data sets, sparse linear algebra, and a clear exposition of the computations. Lambda, the smoothing parameter must be fixed. This function is called higher level functions for maximum likelihood estimates of covariance paramters.

Usage

```
mKrig(x, y, weights = rep(1, nrow(x)), Z = NULL,
      cov.function = "stationary.cov", cov.args = NULL,
      lambda = NA, m = 2, chol.args = NULL, find.trA = TRUE,
      NtrA = 20, iseed = NA, na.rm = FALSE,
      collapseFixedEffect = TRUE, tau = NA, sigma2 = NA,
      ...)
## S3 method for class 'mKrig'
predict( object, xnew=NULL,ynew=NULL, grid.list = NULL,
         derivative=0,
         Z=NULL,drop.Z=FALSE,just.fixed=FALSE,
         collapseFixedEffect = object$collapseFixedEffect, ...)

## S3 method for class 'mKrig'
summary(object, ...)

## S3 method for class 'mKrig'
print( x, digits=4,... )
## S3 method for class 'mKrigSummary'
print( x, digits=4,... )

mKrig.coef(object, y, collapseFixedEffect=TRUE)

mKrig.trace( object, iseed, NtrA)

mKrigCheckXY(x, y, weights, Z, na.rm)
```

Arguments

`collapseFixedEffect`

If replicated fields are given to mKrig (i.e. y has more than one column) there is the choice of estimating the fixed effect coefficients (d in the returned object) separately for each replicate or pooling across replicates and deriving a single estimate. If `collapseFixedEffect` is TRUE (default) the estimates are pooled.

chol.args	A list of optional arguments (pivot, nnzR) that will be used with the call to the cholesky decomposition. Pivoting is done by default to make use of sparse matrices when they are generated. This argument is useful in some cases for sparse covariance functions to reset the memory parameter nnzR. (See example below.)
cov.args	A list of optional arguments that will be used in calls to the covariance function.
cov.function	The name, a text string of the covariance function.
derivative	If zero the surface will be evaluated. If not zero the matrix of partial derivatives will be computed.
digits	Number of significant digits used in printed output.
drop.Z	If true the fixed part will only be evaluated at the polynomial part of the fixed model. The contribution from the other covariates will be omitted.
find.trA	If TRUE will estimate the effective degrees of freedom using a simple Monte Carlo method. This will add to the computational burden by approximately NtrA solutions of the linear system but the cholesky decomposition is reused.
grid.list	A grid.list to evaluate the surface in place of specifying arbitrary locations.
iseed	Random seed (using set.seed(iseed)) used to generate iid normals for Monte Carlo estimate of the trace. Set this to an integer to insure the same random draws are used to compute the approximate trace and be consistent across different values of the covariance parameters.
just.fixed	If TRUE only the predictions for the fixed part of the model will be evaluated.
lambda	Smoothing parameter or equivalently the ratio between the nugget and process variances.
m	The degree of the polynomial used in the fixed part. This follows the thin plate spline convention that the degree is m-1. Default is m=2 for a linear function, m=1 a constant and, as a quick logical switch, m=0 will result in no fixed part in the spatial model.
na.rm	If TRUE NAs in y are omitted along with corresponding rows of x.
NtrA	Number of Monte Carlo samples for the trace. But if NtrA is greater than or equal to the number of observations the trace is computed exactly.
object	Object returned by mKrig. (Same as "x" in the print function.)
sigma2	Value of the process variance.
tau	Value of the measurement error standard deviation.
weights	Precision (1/variance) of each observation
x	Matrix of unique spatial locations (or in print or surface the returned mKrig object.)
xnew	Locations for predictions.
y	Vector or matrix of observations at spatial locations, missing values are not allowed! Or in mKrig.coef a new vector of observations. If y is a matrix the columns are assumed to be independent replicates of the spatial field. I.e. observation vectors generated from the same covariance and measurement error model but independent from each other.

ynew	New observation vector. mKrig will reuse matrix decompositions and find the new fit to these data.
Z	Linear covariates to be included in fixed part of the model that are distinct from the default low order polynomial in x. (NOTE the order of the polynomial determined by m)
...	In mKrig and predict additional arguments that will be passed to the covariance function.

Details

This function is an abridged version of Krig and uses a more direct computation for the linear algebra that facilitates compactly supported covariance functions. The m stand for micro and done for a fixed lambda parameter and other covariance parameters (e.g. aRange) and for unique spatial locations. This is also the basic computational element of the top level `spatialProcess` function for finding MLEs. See the source code for a commented version that described the computation. These restrictions simplify the code for reading. Note that also little checking is done and the spatial locations are not transformed before the estimation.

Repeated locations To keep the coding simple x must be a set of unique locations. When there are multiple observations at a location – also known as replicated locations – one strategy is to use the average spatial value for this location in place of multiple observations. One can also adjust the weights accordingly for this location if that makes sense. To do this use the function `Krig.replicates`. For example

```
out<- Krig.replicates( x=x, y=y)
```

and `out$xM`, `out$yM`, `out$weightsM` will be the unique locations with averaged values and the number of observations.

```
out<- Krig.replicates( x=x, y=y, weights= weights)
```

will also combine the weight vector based on the replications and be returned as `out$weightsM`.

Multiple fields Because most of the operations are linear algebra this code has been written to handle multiple data sets. Specifically, if the spatial model is the same except for different observed values (the y's), one can pass y as a matrix and the computations are done efficiently for each set. The likelihood across all replicates is combined and denoted with FULL at the end. Also note the `collapseFixedEffects` switch to determine if the regression part is found separately for each replicate or combined into a single model. Note that this is not a multivariate spatial model – just an efficient computation over several data vectors without explicit looping. A big difference in the computations is that an exact expression for the trace of the smoothing matrix is ($\text{trace } A(\lambda)$) is computationally expensive and a Monte Carlo approximation is supplied instead.

Supporting functions

See `predictSE.mKrig` for prediction standard errors and `sim.mKrig.approx` to quantify the uncertainty in the estimated function using conditional simulation.

`predict.mKrig` will evaluate the derivatives of the estimated function if derivatives are supported in the covariance function. For example the `wendland.cov` function supports derivatives.

`summary.mKrig` creates a list of class `mKrigSummary` along with a table of standard errors for the fixed linear parameters.

`print.mKrigSummary` prints the `mKrigSummary` object and adds some more explanation about the model and results

`print.mKrig` prints a summary for the `mKrig` object that combines the summary and print methods.

`mKrig.coef` finds "beta" and "c" coefficients representing the solution using the previous cholesky decomposition but for a new data vector. This is used in computing the prediction standard error in `predictSE.mKrig` and can also be used to evaluate the estimate efficiently at new vectors of observations provided the locations, fixed part, and the covariance matrix all remain the same .

Sparse covariance functions Sparse matrix methods are handled through overloading the usual linear algebra functions with sparse versions. But to take advantage of some additional options in the sparse methods the list argument `chol.args` is a device for changing some default values. The most important of these is `nnzR`, the number of nonzero elements anticipated in the Cholesky factorization of the positive definite linear system used to solve for the basis coefficients. The sparse of this system is essentially the same as the covariance matrix evaluated at the observed locations. As an example of resetting `nnzR` to 450000 one would use the following argument for `chol.args` in `mKrig`:

```
chol.args=list(pivot=TRUE,memory=list(nnzR= 450000))
```

Approximation trace estimate `mKrig.trace` This is an internal function called by `mKrig` to estimate the effective degrees of freedom. The Kriging surface estimate at the data locations is a linear function of the data and can be represented as $A(\lambda)y$. The trace of A is one useful measure of the effective degrees of freedom used in the surface representation. In particular this figures into the GCV estimate of the smoothing parameter. It is computationally intensive to find the trace explicitly but there is a simple Monte Carlo estimate that is often very useful. If E is a vector of iid $N(0,1)$ random variables then the trace of A is the expected value of $t(E)AE$. Note that AE is simply predicting a surface at the data location using the synthetic observation vector E . This is done for $NtrA$ independent $N(0,1)$ vectors and the mean and standard deviation are reported in the `mKrig` summary. Typically as the number of observations is increased this estimate become more accurate. If $NtrA$ is as large as the number of observations (np) then the algorithm switches to finding the trace exactly based on applying A to np unit vectors.

Value

<code>summary</code>	A named array with the values of covariance parameters and log likelihoods.
<code>beta</code>	Coefficients of the polynomial fixed part and if present the covariates (Z). To determine which is which the logical vector <code>ind.drift</code> also part of this object is <code>TRUE</code> for the polynomial part.
<code>c.coef</code>	Coefficients of the nonparametric part.
<code>nt</code>	Dimension of fixed part.
<code>np</code>	Dimension of <code>c.coef</code> .
<code>nz</code>	Number of columns of Z covariate matrix (can be zero).
<code>ind.drift</code>	Logical vector that indicates polynomial coefficients in the d coefficients vector. This is helpful to distinguish between polynomial part and the extra covariates coefficients associated with Z .

<code>lambda.fixed</code>	The fixed lambda value
<code>x</code>	Spatial locations used for fitting.
<code>knots</code>	The same as <code>x</code>
<code>cov.function.name</code>	Name of covariance function used.
<code>args</code>	A list with all the covariance arguments that were specified in the call.
<code>m</code>	Order of fixed part polynomial.
<code>chol.args</code>	A list with all the cholesky arguments that were specified in the call.
<code>call</code>	A copy of the call to <code>mKrig</code> .
<code>non.zero.entries</code>	Number of nonzero entries in the covariance matrix for the process at the observation locations.
<code>lnDetCov</code>	Log determinant of the covariance matrix for the observations having factored out sigma.
<code>Omega</code>	GLS covariance for the estimated parameters in the fixed part of the model (d coefficients0).
<code>qr.VT, Mc</code>	QR and cholesky matrix decompositions needed to recompute the estimate for new observation vectors.
<code>fitted.values, residuals</code>	Usual predictions from fit.
<code>eff.df</code>	Estimate of effective degrees of freedom. Either the mean of the Monte Carlo sample or the exact value.
<code>trA.info</code>	If <code>NtrA</code> ids less than <code>np</code> then the individual members of the Monte Carlo sample and <code>sd(trA.info) / sqrt(NtrA)</code> is an estimate of the standard error. If <code>NtrA</code> is greater than or equal to <code>np</code> then these are the diagonal elements of <code>A(lambda)</code> .
<code>GCV</code>	Estimated value of the GCV function.
<code>GCV.info</code>	Monte Carlo sample of GCV functions

Author(s)

Doug Nychka, Reinhard Furrer, John Paige

References

<https://github.com/dnychka/fieldsRPackage>

See Also

Krig, `surface.mKrig`, `Tps`, `fastTps`, `predictSurface`, `predictSE.mKrig`, `sim.mKrig.approx`, `mKrig.grid`

Examples

```

#
# Midwest ozone data 'day 16' stripped of missings
data( ozone2)
y<- ozone2$y[16,]
good<- !is.na( y)
y<-y[good]
x<- ozone2$lon.lat[good,]
# nearly interpolate using defaults (Exponential covariance range = 2.0)
# see also mKrigMLEGrid to choose lambda by maximum likelihood
out<- mKrig( x,y, aRange = 2.0, lambda=.01)
out.p<- predictSurface( out)
surface( out.p)
#
# NOTE this should be identical to
# Krig( x,y, aRange=2.0, lambda=.01)

#####
# an example using a "Z" covariate and the Matern family
# again see mKrigMLEGrid to choose parameters by MLE.
data(COmonthlyMet)
yCO<- CO.tmin.MAM.climate
good<- !is.na( yCO)
yCO<-yCO[good]
xCO<- CO.loc[good,]
Z<- CO.elev[good]
out<- mKrig( xCO,yCO, Z=Z, cov.function="stationary.cov", Covariance="Matern",
             aRange=4.0, smoothness=1.0, lambda=.1)
set.panel(2,1)
# quilt.plot with elevations
quilt.plot( xCO, predict(out))
# Smooth surface without elevation linear term included
surface( out)
set.panel()

#####
# here is a series of examples with bigger datasets
# using a compactly supported covariance directly

set.seed( 334)
N<- 1000
x<- matrix( 2*(runif(2*N)-.5),ncol=2)
y<- sin( 1.8*pi*x[,1])*sin( 2.5*pi*x[,2]) + rnorm( 1000)*.1

look2<-mKrig( x,y, cov.function="wendland.cov",k=2, aRange=.2,
              lambda=.1)

# take a look at fitted surface
predictSurface(look2)-> out.p
surface( out.p)

```

```

# this works because the number of nonzero elements within distance aRange
# are less than the default maximum allocated size of the
# sparse covariance matrix.
# see options() for the default values. The names follow the convention
# spam.arg where arg is the name of the spam component
# e.g. spam.nearestdistnnz

# The following will give a warning for aRange=.9 because
# allocation for the covariance matrix storage is too small.
# Here aRange controls the support of the covariance and so
# indirectly the number of nonzero elements in the sparse matrix

## Not run:
look2<- mKrig( x,y, cov.function="wendland.cov",k=2, aRange=.9, lambda=.1)

## End(Not run)

# The warning resets the memory allocation for the covariance matrix
# according to the values options(spam.nearestdistnnz=c(416052,400))'
# this is inefficient because the preliminary pass failed.

# the following call completes the computation in "one pass"
# without a warning and without having to reallocate more memory.

options( spam.nearestdistnnz=c(416052,400))
look2<- mKrig( x,y, cov.function="wendland.cov",k=2,
              aRange=.9, lambda=1e-2)
# as a check notice that
# print( look2)
# reports the number of nonzero elements consistent with the specific allocation
# increase in spam.options

# new data set of 1500 locations
set.seed( 234)
N<- 1500
x<- matrix( 2*(runif(2*N)-.5),ncol=2)
y<- sin( 1.8*pi*x[,1])*sin( 2.5*pi*x[,2]) + rnorm( N)*.01

## Not run:
# the following is an example of where the allocation (for nnzR)
# for the cholesky factor is too small. A warning is issued and
# the allocation is increased by 25
#
look2<- mKrig( x,y,
              cov.function="wendland.cov",k=2, aRange=.1, lambda=1e2 )

## End(Not run)
# to avoid the warning
look2<-mKrig( x,y,
             cov.function="wendland.cov", k=2, aRange=.1,
             lambda=1e2, chol.args=list(pivot=TRUE, memory=list(nnzR= 450000)))

```

```
#####
# fitting multiple data sets
#
#\dontrun{
  y1<- sin( 1.8*pi*x[,1])*sin( 2.5*pi*x[,2]) + rnorm( N)*.01
  y2<- sin( 1.8*pi*x[,1])*sin( 2.5*pi*x[,2]) + rnorm( N)*.01
  Y<- cbind(y1,y2)
  look3<- mKrig( x,Y,cov.function="wendland.cov",k=2, aRange=.1,
                lambda=1e2 )
# note slight difference in summary because two data sets have been fit.
  print( look3)
#}

## Not run:
#####
# finding a good choice for aRange as a taper

# Suppose the target is a spatial prediction using roughly 50 nearest neighbors
# (tapering covariances is effective for roughly 20 or more in the situation of
# interpolation) see Furrer, Genton and Nychka (2006).
# take a look at a random set of 100 points to get idea of scale
# and saving computation time by not looking at the complete set
# of points
# NOTE: This could also be done directly using the FNN package for finding nearest
# neighbors
  set.seed(223)
  ind<- sample( 1:N,100)
  hold<- rdist( x[ind,], x)
  dd<- apply( hold, 1, quantile, p= 50/N )
  dguess<- max(dd)
# dguess is now a reasonable guess at finding cutoff distance for
# 50 or so neighbors
# full distance matrix excluding distances greater than dguess
  hold2<- nearest.dist( x, x, delta= dguess )
# here is trick to find the number of nonzero rows for a matrix in spam format.
  hold3<- diff( hold2@rowpointers)
# min( hold3) = 43 which we declare close enough. This also counts the diagonal
# So there are a minimum of 42 nearest neighbors ( median is 136)
# see table( hold3) for the distribution
# now the following will use no less than 43 - 1 nearest neighbors
# due to the tapering.

  mKrig( x,y, cov.function="wendland.cov",k=2, aRange=dguess,
        lambda=1e2) -> look2

## End(Not run)

#####
# use precomputed distance matrix
#
## Not run:
  y1<- sin( 1.8*pi*x[,1])*sin( 2.5*pi*x[,2]) + rnorm( N)*.01
  y2<- sin( 1.8*pi*x[,1])*sin( 2.5*pi*x[,2]) + rnorm( N)*.01
```

```

Y<- cbind(y1,y2)
#precompute distance matrix in compact form
distMat = rdist(x, compact=TRUE)
look3<- mKrig( x,Y,cov.function="stationary.cov", aRange=.1,
              lambda=1e2, distMat=distMat )
#precompute distance matrix in standard form
distMat = rdist(x)
look3<- mKrig( x,Y,cov.function="stationary.cov", aRange=.1,
              lambda=1e2, distMat=distMat )

## End(Not run)

```

mKrigMLE

Maximizes likelihood for the process marginal variance (sigma) and nugget standard deviation (tau) parameters (e.g. lambda) over a many covariance models or covariance parameter values.

Description

These function are designed to explore the likelihood surface for different covariance parameters with the option of maximizing over tau and sigma. They used the mKrig base are designed for computational efficiency.

Usage

```

mKrigMLEGrid(x, y, weights = rep(1, nrow(x)), Z = NULL,
             mKrig.args = NULL,
             cov.function = "stationary.cov",
             cov.args = NULL,
             na.rm = TRUE,
             par.grid = NULL,
             reltol = 1e-06,
             REML = FALSE,
             GCV = FALSE,
             optim.args = NULL,
             cov.params.start = NULL,
             verbose = FALSE,
             iseed = NA)

mKrigMLEJoint(x, y, weights = rep(1, nrow(x)), Z = NULL, mKrig.args =
             NULL, na.rm = TRUE, cov.function = "stationary.cov",
             cov.args = NULL, cov.params.start = NULL, optim.args =
             NULL, reltol = 1e-06, parTransform = NULL, REML =
             FALSE, GCV = FALSE, hessian = FALSE, iseed = 303,
             verbose = FALSE)

profileCI(obj, parName, CIlevel = 0.95, REML = FALSE)

```

```
mKrigJointTemp.fn(parameters, mKrig.args, cov.args, parTransform,
                  parNames, REML = FALSE, GCV = FALSE, verbose =
                  verbose, capture.env)
```

Arguments

capture.env	For the ML objective function the frame to save the results of the evaluation. This should be the environment of the function calling optim.
CIlevel	Confidence level.
cov.function	The name, a text string, of the covariance function.
cov.args	The arguments that would also be included in calls to the covariance function to specify the fixed part of the covariance model. This is the form of a list E.g.cov.args= list(aRange = 3.5)
cov.params.start	A list of initial starts for covariance parameters to perform likelihood maximization. The list contains the names of the parameters as well as the values. It usually makes sense to optimize over the important lambda parameter (τ^2/σ^2) is most spatial applications and so if lambda is omitted then the component lambda = .5 is added to this list.
hessian	If TRUE return the BFGS approximation to the hessian matrix at convergence.
iseed	Sets the random seed in finding the approximate Monte Carlo based GCV function and the effective degrees of freedom. This will not effect random number generation outside these functions.
mKrig.args	A list of additional parameters to supply to the mKrig function. E.g. mKrig.args= list(m=1) to set the regression function to be a constant function. mKrig function that are distinct from the covariance model. For example mKrig.args= list(m=1) will set the polynomial to be just a constant term (degree = m - 1 = 0). Use mKrig.args= list(m = 0) to omit a fixed model and assume the observations have an expectation of zero.
na.rm	Remove NAs from data.
optim.args	Additional arguments that would also be included in calls to the optim function in joint likelihood maximization. If NULL, this will be set to use the "BFGS-" optimization method. See optim for more details. The default value is: optim.args = list(method = "BFGS", control=list(fnscale = -1, ndeps = rep(log(1.1), length(cov.params.start)+1), abstol=1e-04, maxit=20)) Note that the first parameter is lambda and the others are the covariance parameters in the order they are given in cov.params.start. Also note that the optimization is performed on a transformed scale (based on the function parTransform), and this should be taken into consideration when passing arguments to optim.
parameters	The parameter values for evaluate the likelihood.
par.grid	A list or data frame with components being parameters for different covariance models. A typical component is "aRange" comprising a vector of scale parameters to try. If par.grid is "NULL" then the covariance model is fixed at values that are given in

obj	List returned from mKrigMLEGrid
parName	Name of parameter to find confidence interval.
parNames	Names of the parameters to optimize over.
parTransform	A function that maps the parameters to a scale for optimization or effects the inverse map from the transformed scale into the original values. See below for more details.
reltol	Optim BFGS convergence criterion.
REML	If TRUE use REML instead of the full log likelihood.
GCV	NOT IMPLEMENTED YET! A placeholder to implement optimization using an approximate cross-validation criterion.
verbose	If TRUE print out interesting intermediate results.
weights	Precision (1/variance) of each observation
x	Matrix of unique spatial locations (or in print or surface the returned mKrig object.)
y	Vector or matrix of observations at spatial locations, missing values are not allowed! Or in mKrig.coef a new vector of observations. If y is a matrix the columns are assumed to be independent observations vectors generated from the same covariance and measurement error model.
Z	Linear covariates to be included in fixed part of the model that are distinct from the default low order polynomial in x

Details

The observational model follows the same as that described in the `Krig` function and thus the two primary covariance parameters for a stationary model are the nugget standard deviation (τ) and the marginal variance of the process (σ). It is useful to reparametrize as σ and $\lambda = \tau^2/\sigma$. The likelihood can be maximized analytically over σ and the parameters in the fixed part of the model, this estimate of σ can be substituted back into the likelihood to give a expression that is just a function of λ and the remaining covariance parameters. This operation is called concentrating the likelihood by maximizing over a subset of parameters

For these kind of computations there has to be some device to identify parameters that are fixed and those that are optimized. For `mKrigMLEGrid` and `mKrigMLEJoint` the list `cov.args` should have the fixed parameters. For example this is how to fix a λ value in the model. The list `cov.params.start` should be list with all parameters to optimize. The values for each component are use as the starting values. This is how the `optim` function works.

These functions may compute the effective degrees of freedom (see `mKrig.trace`) using the random trace method and so need to generate some random normals. The `iseed` argument can be used to set the seed for this with the default being the seed 303. Note that the random number generation internal to these functions is coded so that it does not effect the random number stream outside these function calls.

For `mKrigMLEJoint` the default transformation of the parameters is set up for a log/exp transformation:

```
parTransform <- function(ptemp, inv = FALSE) {
```



```

      if (!inv) {
        log(ptemp)
      }
      else {
        exp(ptemp)
      }
    }
  }
}

```

Value

mKrigMLEGrid returns a list with the components:

summary	A matrix with each row giving the results of evaluating the likelihood for each covariance model.
par.grid	The par.grid argument used. A matrix where rows are the combination of parameters considered.
call	The calling arguments to this function.

mKrigMLEJoint returns a list with components:

summary	A vector giving the MLEs and the log likelihood at the maximum
lnLike.eval	A table containing information on all likelihood evaluations performed in the maximization process.
optimResults	The list returned from the optim function. Note that the parameters may be transformed values.
par.MLE	The maximum likelihood estimates.
parTransform	The transformation of the parameters used in the optimization.

Author(s)

Douglas W. Nychka, John Paige

References

<https://github.com/dnychka/fieldsRPackage>

See Also

[mKrig](#) [Krig](#) [stationary.cov](#) [optim](#)

Examples

```

## Not run:
#perform joint likelihood maximization over lambda and aRange.
# NOTE: optim can get a bad answer with poor initial starts.
data(ozone2)
s<- ozone2$lon.lat
z<- ozone2$y[16,]

```

```

gridList<- list( aRange = seq( .4,1.0,length.out=20),
                 lambda = 10**seq( -1.5,0,length.out=20)
               )
par.grid<- make.surface.grid( gridList)
out<- mKrigMLEGrid( s,z, par.grid=par.grid,
                  cov.args= list(smoothness=1.0,
                                 Covariance="Matern" )
                  )
outP<- as.surface( par.grid, out$summary[,"lnProfileLike.FULL"])
image.plot( outP$x, log10(outP$y),outP$z,
           xlab="aRange", ylab="log10 lambda")

## End(Not run)

## Not run:
N<- 50
set.seed(123)
x<- matrix(runif(2*N), N,2)
aRange<- .2
Sigma<- Matern( rdist(x,x)/aRange , smoothness=1.0)
Sigma.5<- chol( Sigma)
tau<- .1
# 250 independent spatial data sets but a common covariance function
# -- there is little overhead in
# MLE across independent realizations and a good test of code validity.
M<-250
F.true<- t( Sigma.5) %%% matrix( rnorm(N*M), N,M)
Y<- F.true + tau* matrix( rnorm(N*M), N,M)

# find MLE for lambda with grid of ranges
# and smoothness fixed in Matern
par.grid<- list( aRange= seq( .1,.35,,8))
obj1b<- mKrigMLEGrid( x,Y,
                    cov.args = list(Covariance="Matern", smoothness=1.0),
                    cov.params.start=list( lambda = .5),
                    par.grid = par.grid
                  )
obj1b$summary # take a look
# profile over aRange
plot( par.grid$aRange, obj1b$summary[,"lnProfileLike.FULL"],
     type="b", log="x")

## End(Not run)

## Not run:
# m=0 is a simple switch to indicate _no_ fixed spatial drift
# (the default and highly recommended is linear drift, m=2).
# However, m=0 results in MLEs that are less biased, being the correct model
# -- in fact it nails it !

obj1a<- mKrigMLEJoint(x,Y,
                    cov.args=list(Covariance="Matern", smoothness=1.0),
                    cov.params.start=list(aRange =.5, lambda = .5),

```

```

mKrig.args= list( m=0)

test.for.zero( obj1a$summary["tau"], tau, tol=.007)
test.for.zero( obj1a$summary["aRange"], aRange, tol=.015)

## End(Not run)

#####
# A bootstrap example
# Here is a example of a more efficient (but less robust) bootstrap using
# mKrigMLEJoint and tuned starting values
#####
## Not run:
data( ozone2)
obj<- spatialProcess( ozone2$lon.lat,ozone2$y[16,] )

##### boot strap
set.seed(123)
M<- 25
# create M independent copies of the observation vector
ySynthetic<- simSpatialData( obj, M)
bootSummary<- NULL

aRangeMLE<- obj$summary["aRange"]
lambdaMLE<- obj$summary["lambda"]

for( k in 1:M){
  cat( k, " " )
# here the MLEs are found using the easy top level level wrapper
# see mKrigMLEJoint for a more efficient strategy
  out <- mKrigMLEJoint(obj$x, ySynthetic[,k],
    weights = obj$weights,
    mKrig.args = obj$mKrig.args,
    cov.function = obj$cov.function.name,
    cov.args = obj$cov.args,
    cov.params.start = list( aRange = aRangeMLE,
      lambda = lambdaMLE)
  )
  newSummary<- out$summary
  bootSummary<- rbind( bootSummary, newSummary)
}

cat( " ", fill=TRUE )

obj$summary
stats( bootSummary)

## End(Not run)
## Not run:
#perform joint likelihood maximization over lambda, aRange, and smoothness.

```

```

#note: finding smoothness is not a robust optimization
#      can get a bad answer with poor initial guesses.
obj2<- mKrigMLEJoint(x,Y,
                    cov.args=list(Covariance="Matern"),
                    cov.params.start=list( aRange = .18,
                                           smoothness = 1.1,
                                           lambda = .08),
                    )

#look at lnLikelihood evaluations
obj2$summary
#compare to REML
obj3<- mKrigMLEJoint(x,Y,
                    cov.args=list(Covariance="Matern"),
                    cov.params.start=list(aRange = .18,
                                           smoothness = 1.1,
                                           lambda = .08),
                    , REML=TRUE)

obj3$summary

## End(Not run)
## Not run:
#look at lnLikelihood evaluations

# check convergence of MLE to true fit with no fixed part
#
obj4<- mKrigMLEJoint(x,Y,
                    mKrig.args= list( m=0),
                    cov.args=list(Covariance="Matern", smoothness=1),
                    cov.params.start=list(aRange=.2, lambda=.1),
                    REML=TRUE)

#look at lnLikelihood evaluations
obj4$summary
# nails it!

## End(Not run)

```

NorthAmericanRainfall *Observed North American summer precipitation from the historical climate network.*

Description

Average rainfall in tenths of millimeters for the months of June, July and August for the period 1950-2010. Data is based on 1720 stations located in North America.

Format

The format is a list with components: "longitude" "latitude" "precip" "elevation" "precipSE" "trend" "trendSE" "type" "x.s" "sProjection" with elevation in meters, longitude as (-180,180), latitude as (-90, 90) and precipitaion in 1/10 mm (precip/254 converts to inches of rainfall)

precip is the intercept for 1980.5 when a straight line least squares regression is fit to each station's record. SE is the companion standard error from the least squares fit. If the station is complete, then precip and precipSE will just be the mean and standard deviation adjusted for a linear trend. The estimated trend trend and its standard error trendSE are also included. Also due to the centering, for complete data the intercept and trend estimate will be uncorrelated. The component type indicates whether the station has been "adjusted" (see below) or is still in "unadjusted" form. x.s is a useful transformation of locations into stereographic coordinates that reduces the inflation of North Canada due to the usual lon/lat coordinates. Specifically it is found by:

```
library(mapproj)
xStereo<- mapproject( NorthAmericanRainfall$lon, NorthAmericanRainfall$lat, projection="stereographic")
NorthAmericanRainfall$x.s<- cbind( xStereo$x, xStereo$y)
NorthAmericanRainfall$projection<- .Last.projection
```

Use NorthAmericanRainfall\$orientation to access the stereographic projection orientation.

Source

The monthly data used to construct this summary was generously provided by Xuebin Zhang, however, the original source is freely available as the Global Historical Climate Network Version 2 Precipitation quality controlled, curated and served by the US National Center for Environmental Information. The adjusted data from this archive has been modified from its raw form to make the record more homogenous. Heterogenities can come from a variety of sources such as a moving the station a short distance or changes in instruments. See the National Centers for Environmental Information then Access Data and then GHCN.

Examples

```
data(NorthAmericanRainfall)
x<- cbind(NorthAmericanRainfall$longitude, NorthAmericanRainfall$latitude)
y<- NorthAmericanRainfall$precip
quilt.plot( x,y)
world( add=TRUE)

Zstat<- NorthAmericanRainfall$trend / NorthAmericanRainfall$trendSE
quilt.plot( x, Zstat)
```

Description

Based on a stationary Gaussian process model these functions support fast prediction onto a grid using a sparse matrix approximation. They also allow for fast prediction to off-grid values (aka interpolation) from an equally spaced rectangular grid and using a spatial model. The sparsity comes about because only a fixed number of neighboring grid points (NNSize) are used in the prediction. The prediction variance for off-grid location is also give in the returned object. These function are used as the basis for approximate conditional simulation for large spatial datasets asnd also for fast spatial prediction from irregular locations onto a grid.

Usage

```
offGridWeights(s, gridList, np = 2, mKrigObject = NULL, Covariance = NULL,
  covArgs = NULL, aRange = NULL, sigma2 = NULL, giveWarnings = TRUE,
  debug=FALSE)
```

```
offGridWeights1D(s, gridList, np = 2, mKrigObject = NULL,
  Covariance = NULL,
  covArgs = NULL, aRange = NULL, sigma2 = NULL, giveWarnings = TRUE,
  debug=FALSE)
```

```
offGridWeights2D(s, gridList, np = 2, mKrigObject = NULL,
  Covariance = NULL,
  covArgs = NULL, aRange = NULL, sigma2 = NULL, giveWarnings = TRUE,
  debug=FALSE)
```

```
addMarginsGridList( xObs, gridList, NNSize)
```

```
mKrigFastPredictSetup(mKrigObject,
  gridList,
  NNSize,
  giveWarnings = TRUE)
```

Arguments

s	Off grid spatial locations
xObs	Off grid spatial locations
gridList	A list as the gridList format (x and y components) that describes the rectangular grid. The grid must have at least np extra grid points beyond the range of the points in s
np	Number of nearest neighbor grid points to use for prediction. np = 1 will use the 4 grid points that bound the off grid point. np = 2 will be a 4X4 subgrid with the middle grid box containing the off grid point. In general there will be $(2*np)^2$ neighboring points uses.
NNSize	Same as np.
mKrigObject	The output object (Aka a list with some specific components.) from either mKrig or spatialProcess. This has the information about the covariance function used to do the Kriging. The following items are coded in place of not supplying this object. See the example below for more details.
Covariance	The stationary covariance function (taking pairwise distances as its first argument.)
covArgs	If mKrigObject is not specified a list giving any additional arguments for the covariance function.
aRange	The range parameter.
sigma2	Marginal variance of the process.
giveWarnings	If TRUE will warn if two or more observations are in the same grid box. See details below.

`debug` If TRUE returns intermediate calculations and structures for debugging and checking.

Details

This function creates the interpolation weights taking advantage of some efficiency in the covariance function being stationary, use of a fixed configuration of nearest neighbors, and Kriging predictions from a rectangular grid.

The returned matrix is in spam sparse matrix format. See example below for the "one-liner" to make the prediction once the weights are computed. Although created primarily for conditional simulation of a spatial process this function is also useful for interpolating to off grid locations from a rectangular field.

The function `offGridWeights` is a simple wrapper to call either the 1D or 2D functions

In most cases one would not use these approximations for a 1D problem. However, the 1D algorithm is included as a separate function for testing and also because this is easier to read and understand the conversion between the Kriging weights for each point and the sparse matrix encoding of them.

The interpolation errors are also computed based on the nearest neighbor predictions. This is returned as a sparse matrix in the component `SE`. If all observations are in different grid boxes then `SE` is diagonal and agrees with the square root of the component `predictionVariance` but if multiple observations are in the same grid box then `SE` has blocks of upper triangular matrices that can be used to simulate the prediction error dependence among observations in the same grid box. Explicitly if `obj` is the output object and there are `nObs` observations then

```
error <- obj$SE%% rnorm( nObs)
```

will simulate a prediction error that includes the dependence. Note that in the case that there all observations are in separate grid boxes this code line is the same as

```
error <- sqrt(obj$predictionVariance)*rnorm( nObs)
```

It is always true that the prediction variance is given by `diag(obj$SE%% t(obj$SE))`.

The user is also referred to the testing scripts `offGridWeights.test.R` and `offGridWeights.testNEW.Rin` tests where the Kriging predictions and standard errors are computed explicitly and tested against the sparse matrix computation. This is helpful in defining exactly what is being computed.

Value

`B` A sparse matrix that is of dimension $m \times n$ with m the number of locations (rows) in `s` and n being the total number of grid points. $n = \text{length}(\text{gridList}\$x) * \text{length}(\text{gridList}\$y)$

`predictionVariance` A vector of length as the rows of `s` with the Kriging prediction variance based on the nearest neighbor prediction and the specified covariance function.

`SE` A sparse matrix that can be used to simulate dependence among prediction errors for observations in the same grid box. (See explanation above.)

Author(s)

Douglas Nychka and Maggie Bailey

References

Bailey, Maggie D., Soutir Bandyopadhyay, and Douglas Nychka. "Adapting conditional simulation using circulant embedding for irregularly spaced spatial data." *Stat* 11.1 (2022): e446.

See Also

[interp.surface](#) , [mKrigFastPredict](#)

Examples

```
# an M by M grid
M<- 400
xGrid<- seq( -1, 1, length.out=M)
gridList<- list( x= xGrid,
                 y= xGrid
                 )

np<- 3
n<- 100
# sample n locations but avoid margins
set.seed(123)
s<- matrix( runif(n*2, xGrid[(np+1)],xGrid[(M-np)]),
            n, 2 )

obj<- offGridWeights( s, gridList, np=3,
                    Covariance="Matern",
                    aRange = .1, sigma2= 1.0,
                    covArgs= list( smoothness=1.0)
                    )
# make the predictions by obj$B%*%c(y)
# where y is the matrix of values on the grid

# try it out on a simulated Matern field
CEobj<- circulantEmbeddingSetup( gridList,
                                cov.args=list(
                                    Covariance="Matern",
                                    aRange = .1,
                                    smoothness=1.0)
                                )

set.seed( 333)
Z<- circulantEmbedding(CEobj)

#
# Note that grid values are "unrolled" as a vector
# for multiplication
# predOffGrid<- obj$B%*% c( Z)
```



```

predOffGrid<- obj$B%% c( Z)

set.panel( 1,2)
zr<- range( c(Z))
image.plot(gridList$x, gridList$y, Z, zlim=zr)
bubblePlot( s[,1],s[,2], z= predOffGrid , size=.5,
highlight=FALSE, zlim=zr)
set.panel()

```

ozone2

Daily 8-hour ozone averages for sites in the Midwest

Description

The response is 8-hour average (surface) ozone (from 9AM-4PM) measured in parts per billion (PPB) for 153 sites in the midwestern US over the period June 3,1987 through August 31, 1987, 89 days. This season of high ozone corresponds with a large modeling experiment using the EPA Regional Oxidant Model.

Usage

```
data(ozone2)
```

Format

The data list has components: `<s-arg> <s-arg name="y">` a 89X153 matrix of ozone values. Rows are days and columns are the sites. `</s-arg> </s-arg name="lon.lat">` Site locations in longitude and latitude as a 153X2 table `</s-arg> <s-arg name="chicago.subset">` Logical vector indicating stations that form the smaller Chicagoland subset. (see FIELDS ozone data set) `</s-arg> </s-args> <s-section name="Reference">` Nychka, D., Cox, L., Piegorsch, W. (1998) Case Studies in Environmental Statistics Lecture Notes in Statistics, Springer Verlag, New York

Examples

```

data( ozone2)

# pairwise correlation among all stations
# ( See cover.design to continue this example)
cor.mat<- cor( ozone2$y, use="pairwise")

#raw data image for day number 16
good<- !is.na( ozone2$y[16,])
out<- as.image( ozone2$y[16,good], x=ozone2$lon.lat[good,])
image.plot( out)

```

plot.Krig	<i>Diagnostic and summary plots of a Kriging, spatialProcess or spline object.</i>
-----------	--

Description

Plots a series of four diagnostic plots that summarize the fit.

Usage

```
## S3 method for class 'Krig'
plot(x, digits=4, which= 1:4,...)
## S3 method for class 'sreg'
plot(x, digits = 4, which = 1:4, ...)
```

Arguments

x	A Krig or an sreg object
digits	Number of significant digits for the RMSE label.
which	A vector specifying by number which of the four plots to draw. 1:4 plots all four.
...	Optional graphics arguments to pass to each plot.

Details

This function creates four summary plots of the Krig or sreg object. The default is to put these on separate pages. However if the screen is already divided in some other fashion the plots will just be added according to that scheme. This option is useful to compare to compare several different model fits.

The first is a scatterplot of predicted value against observed.

The second plot is "standardized" residuals against predicted value. Here we mean that the residuals are divided by the GCV estimate for tau and multiplied by the square root of any weights that have been specified. In the case of a "correlation model" the residuals are also divided by the marginal standard deviation from this model.

The third plot are the values of the GCV function against the effective degrees of freedom. When there are replicate points several versions of the GCV function may be plotted. GCV function is with respect to the standardized data if a correlation model is specified. A vertical line indicates the minimum found.

For Krig and sreg objects the fourth plot is a histogram of the standardized residuals. For sreg if multiple lambdas are given plotted are boxplots of the residuals for each fit.

For spatialProcess object the fourth plot is the profile likelihood for the aRange parameter. Points are the actual evaluated log likelihoods and the dashed line is just a spline interpolation to help with visualization.

See Also

Krig, spatialProcess, summary.Krig, Tps, set.panel

Examples

```
data( ozone2)
x<- ozone2$lon.lat
y<- ozone2$y[16,]
fit1<-Krig(x,y, aRange=200)
# fitting a surface to ozone
# measurements
set.panel( 2,2)
plot(fit1)

# fit rat data
fit3<-sreg(rat.diet$t, rat.diet$con)
set.panel(2,2)
plot(fit3)

set.panel(1,1) # reset graphics window.
```

plot.surface

Plots a surface

Description

Plots a surface object in several different ways to give 3-d information e.g. a contour plots, perspective plots.

Usage

```
## S3 method for class 'surface'
plot(x, main = NULL, type = "C", zlab = NULL, xlab = NULL,
     ylab = NULL, levels = NULL, zlim = NULL, graphics.reset = NULL,
     labcex = 0.6, add.legend=TRUE, ...)
```

Arguments

x	A surface object. At the minimum a list with components x,y and z in the same form as the input list for the standard contour, persp or image functions. This can also be an object from predictSurface.
main	Title for plot.
type	type="p" for a perspective/drape plot (see drape.plot), type="I" for an image plot with a legend strip (see image.plot), type="c" draws a contour plot, type="C" is the "I" option but with contours lines added. type="b" gives both "p" and "C" as a 2X1 panel

zlab	z-axes label
xlab	x-axes label
ylab	y-axes labels
levels	Vector of levels to be passed to contour function.
graphics.reset	Reset to original graphics parameters after function plotting. Default is to reset if type ="b" but not for the single plot options.
zlim	Sets z limits on perspective plot.
labcex	Label sizes for axis labeling etc.
add.legend	If TRUE adds a legend to the draped perspective plot
...	Other graphical parameters that are passed along to either drape.persp or image.plot

See Also

surface, predictSurface, as.surface, drape.plot, image.plot

Examples

```
x<- seq( -2,2,,80)
y<- seq( -2,2,,80)
# a lazy way to create some test image
z<- outer( x,y, "+")

# create basic image/surface object
obj<- list(x=x, y=y,z=z)

# basic contour plot
# note how graphical parameters appropriate to contour are passed
plot.surface( obj, type="c", col="red")

# using a fields function to fit a surface and evaluate as surface object.
fit<- Tps( BD[,1:4], BD$lnya) # fit surface to data
# surface of variables 2 and 3 holding 1 and 4 fixed at their median levels
out.p<-predictSurface(fit, xy=c(2,3))

plot.surface(out.p) # surface plot
```

poly.image

Image plot for cells that are irregular quadrilaterals.

Description

Creates an image using polygon filling based on a grid of irregular quadrilaterals. This function is useful for a regular grid that has been transformed to another nonlinear or rotated coordinate system. This situation comes up in lon-lat grids created under different map projections. Unlike the usual image format this function requires the grid to be specified as two matrices x and y that given the grid x and y coordinates explicitly for every grid point.

Usage

```
poly.image(x, y, z, col = tim.colors(64), breaks, transparent.color = "white",
midpoint = FALSE, zlim = range(z, na.rm = TRUE),
xlim = range(x), ylim = range(y), add = FALSE, border=NA,lwd.poly=1,...)
```

```
poly.image.regrid(x)
```

Arguments

x	A matrix of the x locations of the grid.
y	A matrix of the y locations of the grid.
z	Values for each grid cell. Can either be the value at the grid points or interpreted as the midpoint of the grid cell.
col	Color scale for plotting.
breaks	Numerical breaks to match to the colors. If missing breaks are equally spaced on the range zlim.
transparent.color	Color to plot cells that are outside the range specified in the function call.
midpoint	Only relevant if the dimensions of x,y, and z are the same. If TRUE the z values will be averaged and then used as the cell midpoints. If FALSE the x/y grid will be expanded and shifted to represent grid cells corners. (See poly.image.regrid.)
zlim	Plotting limits for z.
xlim	Plotting limits for x.
ylim	Plotting limits for y.
add	If TRUE will add image onto current plot.
border	Color of the edges of the quadrilaterals, the default is no color.
lwd.poly	Line width for the mesh surface. i.e. the outlines of the quadrilateral facets. This might have to be set smaller than one if rounded corners on the facets are visible.
...	If add is FALSE, additional graphical arguments that will be supplied to the plot function.

Details

This function is straightforward except in the case when the dimensions of x,y, and z are equal. In this case the relationship of the values to the grid cells is ambiguous and the switch midpoint gives two possible solutions. The z values at 4 neighboring grid cells can be averaged to estimate a new value interpreted to be at the center of the grid. This is done when midpoint is TRUE. Alternatively the full set of z values can be retained by redefining the grid. This is accomplished by finding the midpoints of x and y grid points and adding two outside rows and cols to complete the grid. The new result is a new grid that is (M+1)X (N+1) if z is MXN. These new grid points define cells that contain each of the original grid points as their midpoints. Of course the advantage of this alternative is that the values of z are preserved in the image plot; a feature that may be important for some uses.

The function `image.plot` uses this function internally when image information is passed in this format and can add a legend. In most cases just use `image.plot`.

The function `poly.image.regrid` does a simple averaging and extrapolation of the grid locations to shift from midpoints to corners. In the interior grid corners are found by the average of the 4 closest midpoints. For the edges the corners are just extrapolated based on the separation of neighboring grid cells.

Author(s)

Doug Nychka

See Also

`image.plot`

Examples

```
data(RCMexample)
set.panel( 1,2)
par(pty="s")
# plot with grid modified
poly.image( RCMexample$x, RCMexample$y, RCMexample$z[, ,1])

# use midpoints of z
poly.image( RCMexample$x, RCMexample$y, RCMexample$z[, ,1],midpoint=TRUE)

set.panel()
# an example with quantile breaks

brk<- quantile( RCMexample$z[, ,1], c( 0, .9,.95,.99,1.0) )
poly.image( RCMexample$x, RCMexample$y, RCMexample$z[, ,1], breaks=brk, col=
rainbow(4))

# images are very similar.
set.panel()
# Regridding of x and y
l1<- poly.image.regrid( RCMexample$x)
l2<- poly.image.regrid( RCMexample$y)

# test that this works
i<- 1:10
plot( l1[i,i], l2[i,i])
points( RCMexample$x[i,i], RCMexample$y[i,i],col="red")
```

predict.Krig *Evaluation of Krig spatial process estimate.*

Description

Provides predictions from the Krig spatial process estimate at arbitrary points, new data (Y) or other values of the smoothing parameter (lambda) including a GCV estimate.

Usage

```
## S3 method for class 'Krig'
predict(
  object, x = NULL, Z = NULL, drop.Z = FALSE, just.fixed
    = FALSE, lambda = NA, df = NA, model = NA,
    eval.correlation.model = TRUE, y = NULL, yM = NULL,
    verbose = FALSE, ...)
predictDerivative.Krig(object, x = NULL, verbose = FALSE,...)

## S3 method for class 'Tps'
predict(object, ... )

## S3 method for class 'fastTps'
predict(object, xnew = NULL, grid.list = NULL, ynew = NULL,
  derivative = 0, Z = NULL, drop.Z = FALSE, just.fixed =
  FALSE, xy = c(1, 2), ...)
```

Arguments

derivative	The degree of the derivative to be evaluated. Default is 0 (evaluate the function itself), 1 is supported by some covariance functions, Higher derivatives are not supported in this version and for mKrig.
df	Effective degrees of freedom for the predicted surface. This can be used in place of lambda (see the function Krig.df.to.lambda)
eval.correlation.model	If true (the default) will multiply the predicted function by marginal sd's and add the mean function. This usually what one wants. If false will return predicted surface in the standardized scale. The main use of this option is a call from Krig to find MLE's of sigma and tau2
grid.list	A grid.list specifying a grid of locations to evaluate the fitted surface.
just.fixed	Only fixed part of model is evaluated
lambda	Smoothing parameter. If omitted, the value in the lambda of the object will be used. (See also df and gcv arguments)
model	Generic argument that may be used to pass a different lambda.
object	Fit object from the Krig, Tps, mKrig, or fastTps functions.

verbose	Print out all kinds of intermediate stuff for debugging
xy	The column positions that locate the x and y variables for evaluating on a grid. This is mainly useful if the surface has more than 2 dimensions.
y	Evaluate the estimate using the new data vector y (in the same order as the old data). This is equivalent to recomputing the Krig object with this new data but is more efficient because many pieces can be reused. Note that the x values are assumed to be the same.
x	Matrix of x values on which to evaluate the kriging surface. If omitted, the data x values will be used.
xnew	Same as x above.
ynew	Same as y above.
yM	If not NULL evaluate the estimate using this vector as the replicate mean data. That is, assume the full data has been collapsed into replicate means in the same order as xM. The replicate weights are assumed to be the same as the original data. (weightsM)
Z	Vector/Matrix of additional covariates to be included in fixed part of spatial model
drop.Z	If TRUE only spatial fixed part of model is evaluated. i.e. Z covariates are not used.
...	Other arguments passed to covariance function. In the case of fastTps these are the same arguments as predict.mKrig. This argument is usually not needed.

Details

The main goal in this function is to reuse the Krig object to rapidly evaluate different estimates. Thus there is flexibility in changing the value of lambda and also the independent data without having to recompute the matrices associated with the Krig object. The reason this is possible is that most on the calculations depend on the observed locations not on lambda or the observed data. Note the version for evaluating partial derivatives does not provide the same flexibility as predict.Krig and makes some assumptions about the null model (as a low order polynomial) and can not handle the correlation model form.

Value

Vector of predicted responses or a matrix of the partial derivatives.

See Also

Krig, predictSurface gcv.Krig

Examples

```
Krig(Chicago03$x,Chicago03$y, aRange=50) ->fit
predict( fit) # gives predicted values at data points should agree with fitted.values
# in fit object

# predict at the coordinate (-5,10)
```



```

x0<- cbind( -5,10) # has to be a 1X2 matrix
predict( fit,x= x0)

# redoing predictions at data locations:
predict( fit, x=Chicago03$x)

# only the fixed part of the model
predict( fit, just.fixed=TRUE)

# evaluating estimate at a grid of points
grid<- make.surface.grid( list( seq( -40,40,,15), seq( -40,40,,15)))
look<- predict(fit,grid) # evaluate on a grid of points

# some useful graphing functions for these gridded predicted values
out.p<- as.surface( grid, look) # reformat into $x $y $z image-type object
contour( out.p)

# see also the functions predictSurface and surface
# for functions that combine these steps

# refit with 10 degrees of freedom in surface
look<- predict(fit,grid, df=15)
# refit with random data
look<- predict( fit, grid, y= rnorm( 20))

# finding partial derivatives of the estimate
#
# find the partial derivatives at observation locations
# returned object is a two column matrix.
# this does not make sense for the exponential covariance
# but can illustrate this with a thin plate spline with
# a high enough order ( i.e. need m=3 or greater)
#
data(ozone2)
# the 16th day of this ozone spatial dataset
fit0<- Tps( ozone2$lon.lat, ozone2$y[16,], m=3)
look1<- predictDerivative.Krig( fit0)
# for extra credit compare this to
look2<- predictDerivative.Krig( fit0, x=ozone2$lon.lat)
# (why are there more values in look2)

```

Description

Finds the standard error (or covariance) of prediction based on a linear combination of the observed data. The linear combination is usually the "Best Linear Unbiased Estimate" (BLUE) found from the Kriging equations. This statistical computation is done under the assumption that the covariance function is known.

Usage

```
predictSE(object, ...)
## S3 method for class 'Krig'
predictSE(object, x = NULL, cov = FALSE, verbose = FALSE,...)
## S3 method for class 'mKrig'
predictSE(object, xnew = NULL, Z = NULL, verbose = FALSE, drop.Z
          = FALSE, ...)
```

Arguments

drop.Z	If FALSE find standard error without including the additional spatial covariates described by Z. If TRUE find full standard error with spatial covariates if they are part of the model.
object	A fitted object that can be used to find prediction standard errors. This is usually from fitting a spatial model to data. e.g. a Krig or mKrig object.
xnew	Points to compute the predict standard error or the prediction cross covariance matrix.
x	Same as xnew – points to compute the predict standard error or the prediction cross covariance matrix.
cov	If TRUE the full covariance matrix for the predicted values is returned. Make sure this will not be big if this option is used. (e.g. 50X50 grid will return a matrix that is 2500X2500!) If FALSE just the marginal standard deviations of the predicted values are returned. Default is FALSE – of course.
verbose	If TRUE will print out various information for debugging.
...	These additional arguments passed to the predictSE function.
Z	Additional matrix of spatial covariates used for prediction. These are used to determine the additional covariance contributed in teh fixed part of the model.

Details

The predictions are represented as a linear combination of the dependent variable, Y. Call this LY. Based on this representation the conditional variance is the same as the expected value of $(P(x) + Z(X) - LY)^2$. where $P(x)+Z(x)$ is the value of the surface at x and LY is the linear combination that estimates this point. Finding this expected value is straight forward given the unbiasedness of LY for P(x) and the covariance for Z and Y.

In these calculations it is assumed that the covariance parameters are fixed. This is an approximation since in most cases they have been estimated from the data. It should also be noted that if one assumes a Gaussian field and known parameters in the covariance, the usual Kriging estimate is the

conditional mean of the field given the data. This function finds the conditional standard deviations (or full covariance matrix) of the fields given the data.

There are two useful extensions supported by this function. Adding the variance to the estimate of the spatial mean if this is a correlation model. (See help file for Krig) and calculating the variances under covariance misspecification. The function predictSE.KrigA uses the smoother matrix ($A(\lambda)$) to find the standard errors or covariances directly from the linear combination of the spatial predictor. Currently this is also the calculation in predictSE.Krig although a shortcut is used predictSE.mKrig for mKrig objects.

Value

A vector of standard errors for the predicted values of the Kriging fit.

See Also

Krig, predict.Krig, predictSurfaceSE

Examples

```
#
# Note: in these examples predictSE will default to predictSE.Krig using
# a Krig object

fit<- Krig(Chicago03$x,Chicago03$y,cov.function="Exp.cov", aRange=10) # Krig fit
predictSE.Krig(fit) # std errors of predictions at obs.

# make a grid of X's
xg<-make.surface.grid(
  list(East.West=seq(-27,34,,20),North.South=seq(-20,35,,20)))
out<- predictSE(fit,xg) # std errors of predictions

#at the grid points out is a vector of length 400
#reshape the grid points into a 20X20 matrix etc.

out.p<-as.surface( xg, out)
surface( out.p, type="C")

# this is equivalent to the single step function
# (but default is not to extrapolation beyond data)
# out<- predictSurfaceSE( fit)
# image.plot( out)
```

predictSurface

Evaluates a fitted function or the prediction error as a surface that is suitable for plotting with the image, persp, or contour functions.

Description

Evaluates a fitted model or the prediction error on a 2-D grid keeping any other variables constant. The resulting object is suitable for use with functions for viewing 3-d surfaces.

Usage

```
## Default S3 method:
predictSurface(object, grid.list = NULL,
               extrap = FALSE, chull.mask = NA, nx = 80, ny = 80,
               xy = c(1,2), verbose = FALSE, ...)

## S3 method for class 'fastTps'
predictSurface(object, gridList = NULL,
               extrap = FALSE, chull.mask = NA, nx = 80, ny = 80,
               xy = c(1,2), verbose = FALSE, ...)

## S3 method for class 'Krig'
predictSurface(object, grid.list = NULL, extrap = FALSE, chull.mask = NA,
              nx = 80, ny = 80, xy = c(1, 2), verbose = FALSE, ZGrid = NULL,
              drop.Z = FALSE, just.fixed=FALSE, ...)

## S3 method for class 'mKrig'
predictSurface(object, gridList = NULL, grid.list = NULL,
              ynew =
              NULL, extrap = FALSE, chull.mask = NA, nx = 80, ny =
              80, xy = c(1, 2), verbose = FALSE, ZGrid = NULL,
              drop.Z = FALSE, just.fixed = FALSE, fast = FALSE,
              NNSize = 4, giveWarnings = FALSE, derivative = 0, ...)

mKrigFastPredict(object, gridList, ynew = NULL, derivative = 0, Z =
                NULL, drop.Z = FALSE, NNSize = 5, setupObject = NULL,
                giveWarnings = TRUE)

## Default S3 method:
predictSurfaceSE(object, grid.list = NULL, extrap = FALSE, chull.mask =
                NA, nx = 80, ny = 80, xy = c(1, 2), verbose = FALSE,
                ZGrid = NULL, just.fixed = FALSE, ...)

## S3 method for class 'surface'
predict(object,...)
```

Arguments

<code>object</code>	An object from fitting a function to data. In fields this is usually a Krig, mKrig, or fastTps object.
<code>gridList</code>	A list with as many components as variables describing the surface. All components should have a single value except the two that give the grid points for evaluation. If the matrix or data frame has column names, these must appear in

the grid list. See the grid.list help file for more details. If this is omitted and the fit just depends on two variables the grid will be made from the ranges of the observed variables. (See the function `fields.x.to.grid`.)

<code>grid.list</code>	Alternative to the <code>gridList</code> argument.
<code>giveWarnings</code>	If TRUE will warn when more than one observation is in a grid box.
<code>extrap</code>	Extrapolation beyond the range of the data. If FALSE (the default) the predictions will be restricted to the convex hull of the observed data or the convex hull defined from the points from the argument <code>chull.mask</code> . This function may be slightly faster if this logical is set to TRUE to avoid checking the grid points for membership in the convex hull. For more complicated masking a low level creation of a bounding polygon and testing for membership with <code>in.poly</code> may be useful.
<code>chull.mask</code>	Whether to restrict the fitted surface to be on a convex hull, NA's are assigned to values outside the convex hull. <code>chull.mask</code> should be a sequence of points defining a convex hull. Default is to form the convex hull from the observations if this argument is missing (and <code>extrap</code> is false).
<code>nx</code>	Number of grid points in X axis.
<code>ny</code>	Number of grid points in Y axis.
<code>xy</code>	A two element vector giving the positions for the "X" and "Y" variables for the surface. The positions refer to the columns of the x matrix used to define the multidimensional surface. This argument is provided in lieu of generating the grid list. If a 4 dimensional surface is fit to data then <code>xy= c(2, 4)</code> will evaluate a surface using the second and fourth variables with variables 1 and 3 fixed at their median values. NOTE: this argument is ignored if a <code>grid.list</code> argument is passed.
<code>drop.Z</code>	If TRUE the fixed part of model depending on covariates is omitted.
<code>just.fixed</code>	If TRUE the nonparametric surface is omitted.
<code>fast</code>	If TRUE approximate predictions for stationary models are made using the FFT. For large grids(e.g. <code>nx, ny > 200</code>) this can be substantially faster and still accurate to several decimal places.
<code>NNSize</code>	Order of nearest neighborhood used for fast prediction. The default, <code>NSize = 5</code> , means an 11X11=121 set of grid points/covariance kernels are used to approximate the off-grid covariance kernel.
<code>setupObject</code>	The object created explicitly using <code>mKrigFastPredictSetup</code> . Useful for predicting multiple surfaces with the same observation locations.
<code>derivative</code>	Predict the estimated derivatives of order <code>derivative</code> .
<code>ynew</code>	New data to use to refit the spatial model. Locations must be the same but if so this is efficient because the matrix decompositions are reused.
<code>...</code>	Any other arguments to pass to the predict function associated with the fit object. Some of the usual arguments for several of the fields fitted objects include: ynew New values of y used to reestimate the surface. Z A matrix of covariates for the fixed part of model.

ZGrid	An array or list form of covariates to use for prediction. This must match the same dimensions from the <code>grid.list / gridList</code> argument. If ZGrid is an array then the first two indices are the x and y locations in the grid. The third index, if present, indexes the covariates. e.g. For evaluation on a 10X15 grid and with 2 covariates. <code>dim(ZGrid) == c(10, 15, 2)</code> . If ZGrid is a list then the components x and y should match those of grid list and the z component follows the shape described above for the no list case.
Z	The covariates for the grid unrolled as a matrix. Columns index the variables and rows index the grid locations. E.g. For evaluation on a 10X15 grid and with 2 covariates. <code>dim(ZGrid) == c(10, 15, 2)</code> . and so <code>dim(Z) = c(150, 2)</code> and <code>Z[, 1] <- c(ZGrid[, , 1])</code>
verbose	If TRUE prints out some intermediate results for debugging.

Details

These function evaluate the spatial process or thin plate spline estimates on a regular grid of points. The grid can be specified using the `grid.list/ gridList` information or just the sizes.

For the standard Krig and mKrig versions the steps are to create a matrix of locations that represent the grid, call the predict function for the object with these points and also adding any extra arguments passed in the ... section, and then reform the results as a surface object (`as.surface`). To determine what parts of the prediction grid are in the convex hull of the data the function `in.poly` is used. The argument `inflation` in this function is used to include a small margin around the outside of the polygon so that points on the convex hull are included. This potentially confusing modification is to prevent excluding grid points that fall exactly on the ranges of the data. Also note that as written there is no computational savings for evaluating only the convex subset compared to the full grid.

For the "fast" option a stationary covariance function and resulting surface estimate is approximated by the covariance kernel restricted to the grid locations. In this way the approximate problem becomes a 2-d convolution. The evaluation of the approximate prediction surface uses a fast Fourier transform to compute the predicted values at the grid locations.

The nearest neighbor argument `NNSize` controls the number of covariance kernels only evaluated at grid location used to approximate a covariance function at an off-grid location. We have found good results with `NNSize=5`.

`predictSurface.fastTps` is a specific version (`m=2`, and `k=2`) of Kriging with a compact covariance kernel (Wendland). that can be much more efficient because it takes advantage of a low level FORTRAN call to evaluate the covariance function. Use `predictSurface` or `predict` for other choices of `m` and `k`.

`predictSurface.Krig` is designed to also include covariates for the fixed in terms of grids.

`predictSurface.mKrig` Similar in function to the Krig prediction function but it more efficient using the mKrig fit object.

`mKrigFastpredict` Although this function might be called at the top it is easier to use through the wrapper, `predictSurface.mKrig` and `fast=TRUE`.

NOTE: `predict.surface` has been deprecated and just prints out a warning when called.

Value

The usual list components for making image, contour, and perspective plots (x,y,z) along with labels for the x and y variables. For predictSurface.derivative the component z is a three dimensional array with values(nx, ny, 2)

See Also

Tps, Krig, predict, grid.list, make.surface.grid, as.surface, surface, in.poly

Examples

```
data( ozone2)

x<- ozone2$lon.lat
y<- ozone2$y[16,]

obj<- Tps( x,y)

# or try the alternative model:
# obj<- spatialProcess(x,y)

fit<- predictSurface( obj, nx=40, ny=40)
imagePlot( fit)

# predicting a 2d surface holding other variables fixed.

fit<- Tps( BD[,1:4], BD$lnya) # fit surface to data

# evaluate fitted surface for first two
# variables holding other two fixed at median values

out.p<- predictSurface(fit)
surface(out.p, type="C")

#
# plot surface for second and fourth variables
# on specific grid.

glist<- list( KCL=29.77, MgCl2= seq(3,7,,25), KPO4=32.13,
             dNTP=seq( 250,1500,,25))

out.p<- predictSurface(fit, glist)
surface(out.p, type="C")

out.p<- predictSurfaceSE(fit, glist)
surface(out.p, type="C")

## a test of the fast prediction algorithm for use with
# mKrig/spatialProcess objects.
## Not run:
```

```

data(NorthAmericanRainfall)

x<- cbind(NorthAmericanRainfall$longitude,
          NorthAmericanRainfall$latitude)
y<- log10(NorthAmericanRainfall$precip)

mKrigObject<- mKrig( x,log10(y),
                    lambda=.024,
                    cov.args= list( aRange= 5.87,
                                    Covariance="Matern",
                                    smoothness=1.0),
                    sigma2=.157
                  )
gridList<- list( x = seq(-134, -51, length.out = 100),
                 y = seq( 23, 57, length.out = 100))

# exact prediction
system.time(
gHat<- predictSurface( mKrigObject, gridList)
)

# aproximate
system.time(
gHat1<- predictSurface( mKrigObject, gridList,
                       fast = TRUE)
)

# don't worry about the warning ...
# just indicates some observation locations are located
# in the same grid box.

# approximation error omitting the NAs from outside the convex hull
stats( log10(abs(c(gHat$z - gHat1$z))) )

image.plot(gHat$x, gHat$y, (gHat$z - gHat1$z) )
points( x, pch=".", cex=.5)
world( add=TRUE )

## End(Not run)

```

print.Krig

Print kriging fit results.

Description

Prints the results from a fitting a spatial process estimate (Krig)

Usage

```
## S3 method for class 'Krig'
print(x,digits=4,...)
```

Arguments

x	Object from Krig function.
digits	Number of significant digits in printed output. Default is 4.
...	Other arguments to print.

Value

Selected summary results from Krig.

See Also

print, summary.Krig, Krig

Examples

```
fit<- Krig(Chicago03$x,Chicago03$y, aRange=100)
print(fit) # print the summary
fit # this will work too
```

pushpin

Adds a "push pin" to an existing 3-d plot

Description

Adds to an existing 3-d perspective plot a push pin to locate a specific point.

Usage

```
pushpin( x,y,z,p.out, height=.05,col="black",text=NULL,adj=-.1,cex=1.0,...)
```

Arguments

x	x location
y	y location
z	z location
p.out	Projection information returned by persp
height	Height of pin in device coordinates (default is about 5% of the vertical distance).
col	Color of pin head.
text	Optional text to go next to pin head.
adj	Position of text relative to pin head.
cex	Character size for pin head and/or text
...	Additional graphics arguments that are passed to the text function.

Details

See the help(text) for the conventions on the adj argument and other options for placing text.

Author(s)

Doug Nychka

See Also

drape.plot,persp

Examples

```
# Dr. R's favorite New Zealand Volcano!
data( volcano)
M<- nrow( volcano)
N<- ncol( volcano)
x<- seq( 0,1,,M)
y<- seq( 0,1,,N)

drape.plot( x,y,volcano, col=terrain.colors(128))>-> pm

max( volcano)>-> zsummit
xsummit<- x[ row( volcano)[volcano==zsummit]]
ysummit<- y[ col( volcano)[volcano==zsummit]]

pushpin( xsummit,ysummit,zsummit,pm, text="Summit")
```

 qsreg

Quantile or Robust spline regression

Description

Uses a penalized likelihood approach to estimate the conditional quantile function for regression data. This method is only implemented for univariate data. For the pairs (X,Y) the conditional quantile, $f(x)$, is $P(Y < f(x) | X=x) = \alpha$. This estimate is useful for determining the envelope of a scatterplot or assessing departures from a constant variance with respect to the independent variable.

Usage

```
qsreg(x, y, lam = NA, maxit = 50, maxit.cv = 10, tol =
      1e-07, offset = 0, sc = sqrt(var(y)) * 1e-05, alpha =
      0.5, wt = rep(1, length(x)), cost = 1, nstep.cv = 80,
      hmin = NA, hmax = NA, trmin = 2 * 1.05, trmax = 0.95
      * length(unique(x)))
```

Arguments

x	Vector of the independent variable in $y = f(x) + e$
y	Vector of the dependent variable
lam	Values of the smoothing parameter. If omitted is found by GCV based on the the quantile criterion
maxit	Maximum number of iterations used to estimate each quantile spline.
maxit.cv	Maximum number of iterations to find GCV minimum.
tol	Tolerance for convergence when computing quantile spline.
cost	Cost value used in the GCV criterion. Cost=1 is the usual GCV denominator.
offset	Constant added to the effective degrees of freedom in the GCV function.
sc	Scale factor for rounding out the absolute value function at zero to a quadratic. Default is a small scale to produce something more like quantiles. Scales on the order of the residuals will result is a robust regression fit using the Huber weight function. The default is 1e-5 of the variance of the Y's. The larger this value the better behaved the problem is numerically and requires fewer iterations for convergence at each new value of lambda.
alpha	Quantile to be estimated. Default is find the median.
wt	Weight vector default is constant values. Passing nonconstant weights is a pretty strange thing to do.
nstep.cv	Number of points used in CV grid search
hmin	Minimum value of $\log(\lambda)$ used for GCV grid search.
hmax	Maximum value of $\log(\lambda)$ used for GCV grid search.
trmin	Minimum value of effective degrees of freedom in model used for specifying the range of lambda in the GCV grid search.
trmax	Maximum value of effective degrees of freedom in model used for specifying the range of lambda in the GCV grid search.

Details

This is an experimental function to find the smoothing parameter for a quantile or robust spline using a more appropriate criterion than mean squared error prediction. The quantile spline is found by an iterative algorithm using weighted least squares cubic splines. At convergence the estimate will also be a weighted natural cubic spline but the weights will depend on the estimate. Alternatively at convergence the estimate will be a least squares spline applied to the empirical psuedo data. The user is referred to the paper by Oh and Nychka (2002) for the details and properties of the robust cross-validation using empirical psuedo data. Of course these weights are crafted so that the resulting spline is an estimate of the alpha quantile instead of the mean. CV as function of lambda can be strange so it should be plotted.

Value

trmin trmax	Define the minimum and maximum values for the CV grid search in terms of the effective number of parameters. (see hmin, hmax) Object of class qsreg with many arguments similar to a sreg object. One difference is that cv.grid has five columns the last being the number of iterations for convergence at each value of lambda.
-------------	--

See Also[sreg](#)**Examples**

```

# fit a CV quantile spline
fit50<- qsreg(rat.diet$t, rat.diet$con)
# (default is .5 so this is an estimate of the conditional median)
# control group of rats.
plot( fit50)
predict( fit50)
# predicted values at data points
xg<- seq(0,110,,50)
plot( fit50$x, fit50$y)
lines( xg, predict( fit50, xg))

# A robust fit to rat diet data
#
SC<- .5* median(abs((rat.diet$con- median(rat.diet$con))))
fit.robust<- qsreg(rat.diet$t, rat.diet$con, sc= SC)
plot( fit.robust)

# The global GCV function suggests little smoothing so
# try the local
# minima with largest lambda instead of this default value.
# one should consider redoing the three quantile fits in this
# example after looking at the cv functions and choosing a good value for
#lambda
# for example
lam<- fit50$cv.grid[,1]
tr<- fit50$cv.grid[,2]
# lambda close to df=6
lambda.good<- max(lam[tr>=6])
fit50.subjective<-qsreg(rat.diet$t, rat.diet$con, lam= lambda.good)
fit10<-qsreg(rat.diet$t, rat.diet$con, alpha=.1, nstep.cv=200)
fit90<-qsreg(rat.diet$t, rat.diet$con, alpha=.9, nstep.cv=200)
# spline fits at 50 equally spaced points
sm<- cbind(

predict( fit10, xg),
predict( fit50.subjective, xg), predict( fit50, xg),
predict( fit90, xg))

# and now zee data ...
plot( fit50$x, fit50$y)
# and now zee quantile splines at 10% 50% and 90%.
#
matlines( xg, sm, col=c( 3,3,2,3), lty=1) # the spline

```

Description

This function uses the standard thin plate spline function `Tps` and a algorithm based on psuedo data to compute robust smoothers based on the Huber weight function. By modifying the symmetry of the Huber function and changing the scale one can also approximate a quantile smoother. This function is experimental in that is not clear how efficient the psuedo-data algorithm is acheiving convergence to a solution.

Usage

```
QTps(x, Y, ..., f.start = NULL, psi.scale = NULL, C = 1, alpha = 0.5, Niterations = 100,
      tolerance = 0.001, verbose = FALSE)
QSreg(x, Y, lambda = NA, f.start = NULL, psi.scale = NULL,
      C = 1, alpha = 0.5, Niterations = 100, tolerance = 0.001,
      verbose = FALSE)
```

Arguments

<code>x</code>	Locations of observations.
<code>Y</code>	Observations
<code>lambda</code>	Value of the smoothing parameter. If NA found by an approximate corss-validation criterion.
<code>...</code>	Any other arguments to pass to the <code>Tps</code> function, which are then passed to the Krig function. <code>give.warnings = FALSE</code> can be used to turn off pesky warnings when not important (see example below).
<code>C</code>	Scaling for huber robust weighting function. (See below.) Usually it is better to leave this at 1 and just modify the scale <code>psi.scale</code> according to the size of the residuals.
<code>f.start</code>	The initial value for the estimated function. If NULL then the constant function at the median of <code>Y</code> will be used. NOTE: This may not be a very good starting vector and a more robust method would be to use a local robust smoother.
<code>psi.scale</code>	The scale value for the Huber function. When <code>C=1</code> , this is the point where the Huber weight function will change from quadratic to linear. Default is to use the scale <code>.05*mad(Y)</code> and <code>C=1</code> . Very small scales relative to the size of the residuals will cause the estimate to approximate a quantile spline. Very large scales will yield the ordinary least squares spline.
<code>alpha</code>	The quantile that is estimated by the spline. Default is <code>.5</code> giving a median. Equivalently this parameter controls the slope of the linear wings in the Huber function $2*\alpha$ for the positive wing and $2*(1-\alpha)$ for the negative wing.
<code>Niterations</code>	Maximum number of interations of the psuedo data algorithm

tolerance	Convergence criterion based on the relative change in the predicted values of the function estimate. Specifically if the criterion $\text{mean}(\text{abs}(\hat{f}.\text{new} - \hat{f}))/\text{mean}(\text{abs}(\hat{f}))$ is less than tolerance the iterations re stopped.
verbose	If TRUE intermediate results are printed out.

Details

These are experimental functions that use the psuedo-value algorithm to compute a class of robust and quantile problems. QTps use the Tps function as its least squares base smoother while QSreg uses the efficient sreg for 1-D cubic smoothing spline models. Currently for the 1-d spline problem we recommend using the (or at least comparing to) the old qsreg function. QSreg was created to produce a more readable version of the 1-d method that follows the thin plate spline format.

The Thin Plate Spline/ Kriging model through fields is: $Y_{.k} = f(x.k) = P(x.k) + Z(x.k) + e.k$
with the goal of estimating the smooth function: $f(x) = P(x) + Z(x)$

The extension in this function is that $e.k$ can be heavy tailed or have outliers and one would still like a robust estimate of $f(x)$. In the quantile approximation (very small scale parameter) $f(x)$ is an estimate of the alpha quantile of the conditional distribution of Y given x .

The algorithm is iterative and involves at each step tapering the residuals in a nonlinear way. Let ψ .wght be this tapering function then given an initial estimate of f , \hat{f} the new data for smoothing is

```
Y.psuedo<- f.hat + psi.scale* psi.wght(Y - f.hat, psi.scale=psi.scale, alpha=alpha)
```

A thin plate spline is now estimated for these data and a new prediction for f is found. This new vector is used to define new psuedo values. Convergence is achieved when the the subsequent estimates of \hat{f} do not change between interations. The advantage of this algorithm is at every step a standard "least squares" thin plate spline is fit to the psuedo data. Because only the observation vector is changing at each iteration Some matrix decompositions need only be found once and the computations at each subsequent iteration are efficient. At convergence there is some asymptotic theory to suggest that the psuedo data can be fit using the least squares spline and the standard smoothing techinques are valid. For example one can consider looking at the cross-validation function for the psuedo-data as a robust version to select a smoothing parameter. This approach is different from the weighted least squared algorithm used in the qsreg function. Also qsreg is only designed to work with 1-d cubic smoothing splines.

The "sigma" function indicating the departure from a pure quadratic loss function has the definition

```
qsreg.sigma<-function(r, alpha = 0.5, C = 1)
  temp<- ifelse( r < 0, ((1 - alpha) * r^2)/C , (alpha * r^2)/C)
  temp<- ifelse( r > C, 2 * alpha * r - alpha * C, temp)
  temp<- ifelse( r < -C, -2 * (1 - alpha) * r - (1 - alpha) * C, temp)
  temp
```

The derivative of this function "psi" is

```
qsreg.psi<- function(r, alpha = 0.5, C = 1)
  temp <- ifelse( r < 0, 2*(1-alpha)* r/C, 2*alpha * r/C )
  temp <- ifelse( temp > 2*alpha, 2*alpha, temp)
  temp <- ifelse( temp < -2*(1-alpha), -2*(1-alpha), temp)
  temp
```

Note that if C is very small and if $\alpha = .5$ then ψ will essentially be 1 for $r > 0$ and -1 for $r < 0$. The key feature here is that outside a certain range the residual is truncated to a constant value. This is similar to the Winsorizing operation in classical robust statistics.

Another advantage of the pseudo data algorithm is that at convergence one can just apply all the usual generic functions from `Tps` to the pseudo data fit. For example, `predict`, `surface`, `print`, etc. Some additional components are added to the `Krig/Tps` object, however, for information about the iterations and original data. Note that currently these are not reported in the summaries and printing of the output object.

Value

A `Krig` object with additional components:

<code>yraw</code>	Original Y values
<code>conv.info</code>	A vector giving the convergence criterion at each iteration.
<code>conv.flag</code>	If TRUE then convergence criterion was less than the tolerance value.
<code>psi.scale</code>	Scaling factor used for the <code>psi.wght</code> function.
<code>value</code>	Value of α .

Author(s)

Doug Nychka

References

Oh, Hee-Seok, Thomas CM Lee, and Douglas W. Nychka. "Fast nonparametric quantile regression with arbitrary smoothing methods." *Journal of Computational and Graphical Statistics* 20.2 (2011): 510-526.

See Also

`qsreg`

Examples

```
data(ozone2)
x<- ozone2$lon.lat
y<- ozone2$y[16,]

# Smoothing fixed at 50 df
look1<- QTPs( x,y, psi.scale= 15, df= 50)

## Not run:
# Least squares spline (because scale is so large)
look2<- QTPs( x,y, psi.scale= 100, df= 50)
#
```

```

    y.outlier<- y
# add in a huge outlier.
  y.outlier[58]<- 1e5
  look.outlier1<- QTps( x,y.outlier, psi.scale= 15, df= 50,
                        give.warnings= FALSE)
# least squares spline.
  look.outlier2<- QTps( x,y.outlier, psi.scale=100 , df= 50,
                        give.warnings= FALSE)
#
  set.panel(2,2)
  surface( look1)
  title("robust spline")
  surface( look2)
  title("least squares spline")
  surface( look.outlier1, zlim=c(0,250))
  title("robust spline w/outlier")
  points( rbind(x[58,]), pch="+")
  surface( look.outlier2, zlim=c(0,250))
  title("least squares spline w/outlier")
  points( rbind(x[58,]), pch="+")
  set.panel()

## End(Not run)
# some quantiles
look50 <- QTps( x,y, psi.scale=.5,)
look75 <- QTps( x,y,f.start= look50$fitted.values, alpha=.75)

# a simulated example that finds some different quantiles.
## Not run:
set.seed(123)
N<- 400
x<- matrix(runif( N), ncol=1)
true.g<- x *(1-x)*2
true.g<- true.g/ mean( abs( true.g))
y<- true.g + .2*rnorm( N )

look0 <- QTps( x,y, psi.scale=10, df= 15)
look50 <- QTps( x,y, df=15)
look75 <- QTps( x,y,f.start= look50$fitted.values, df=15, alpha=.75)

## End(Not run)

## Not run:
# this example tests the quantile estimate by Monte Carlo
# by creating many replicate points to increase the sample size.
# Replicate points are used because the computations for the
# spline are dominated by the number of unique locations not the
# total number of points.
set.seed(123)
N<- 80
M<- 200
x<- matrix( sort(runif( N)), ncol=1)

```



```

x<- matrix( rep( x[,1],M), ncol=1)

true.g<- x *(1-x)*2
true.g<- true.g/ mean( abs( true.g))
errors<- .2*(rexp( N*M) -1)
y<- c(matrix(true.g, ncol=M, nrow=N) + .2 * matrix( errors, ncol=M, nrow=N))

look0 <- QTps( x,y, psi.scale=10, df= 15)
look50 <- QTps( x,y, df=15)
look75 <- QTps( x,y, df=15, alpha=.75)

bplot.xy(x,y, N=25)
xg<- seq(0,1,,200)
lines( xg, predict( look0, x=xg), col="red")
lines( xg, predict( look50, x=xg), col="blue")
lines( xg, predict( look75, x=xg), col="green")

## End(Not run)
## Not run:
# A comparison with qsreg
qsreg.fit50<- qsreg(rat.diet$t,rat.diet$con, sc=.5)
lam<- qsreg.fit50$cv.grid[,1]
df<- qsreg.fit50$cv.grid[,2]
M<- length(lam)
CV<-rep( NA, M)
M<- length( df)
fhat.old<- NULL
for ( k in M:1){
  temp.obj<- QTps(rat.diet$t,rat.diet$con, f.start=fhat.old, psi.scale=.5, tolerance=1e-6,
  verbose=FALSE, df= df[k],
  give.warnings=FALSE)
  # avoids warnings from Krig search on lambda
  cat(k, " ")
  CV[k] <- temp.obj$Qinfo$CV.pseudo
  fhat.old<- temp.obj$fitted.values
}
plot( df, CV, type="l", lwd=2)
# psuedo data estimate
points( qsreg.fit50$cv.grid[,c(5,6)], col="blue")
# alternative CV estimate via reweighted LS
points( qsreg.fit50$cv.grid[,c(2,3)], col="red")

## End(Not run)

```

Description

Given a vector of z values associated with 2-d locations this function produces an image-like plot where the locations are discretized to a grid and the z values are coded as a color level from a color scale.

Usage

```
quilt.plot(x, y, z, nx = 64, ny = 64, grid = NULL,
           add.legend=TRUE,add=FALSE, nlevel=64,
           col = tim.colors(nlevel),
           nrow=NULL, ncol=NULL,FUN =
             NULL, plot=TRUE, na.rm=FALSE,
           boundary.grid = FALSE, ...)

bubblePlot(x, y, z, col = viridis::viridis(256),
           xlim=NULL, horizontal = FALSE,
           legend.cex = 1, legend.lab = NULL, legend.line = 2,
           legend.shrink = 0.9, legend.width = 1.2, legend.mar =
             ifelse(horizontal, 3.1, 5.1), axis.args = NULL,
           legend.args = NULL, size = 1, add = FALSE,
           legendLayout = NULL, highlight = TRUE, highlight.color
             = "grey30", ...)
```

Arguments

x	A vector of the x coordinates of the locations -or- a 2 column matrix of the x-y coordinates.
y	A vector of the y coordinates -or- if the locations are passed in x the z vector
z	Values of the variable to be plotted. For bubblePlot if a character or factor will be assigned colors based on the order of appearance.
nlevel	Number of color levels.
nx	Number of grid boxes in x if a grid is not specified.
ny	Number of grid boxes in y.
nrow	Deprecated, same as nx.
ncol	Deprecated same as ny.
grid	A grid in the form of a grid list.
add.legend	If TRUE a legend color strip is added
add	If FALSE add to existing plot.
col	Color function or the color scale for the image, the default is the tim.colors function – a pleasing spectrum for quilt.plot and the modern and versatile viridis for bubblePlot
boundary.grid	If FALSE the passed grid is considered to be the midpoints of the grid cells. If TRUE then these are assumed to define corners and the number of boxes is one less in each dimension.

plot	If FALSE just returns the image object instead of plotting it.
FUN	The function to apply to values that are common to a grid box. The default is to find the mean. (see <code>as.image</code>).
na.rm	If FALSE NAs are not removed from z and so a grid box even one of these values may be an NA. (See details below.)
size	Size of bubble dots in cex units. Can be a vector to produce different size points in the scatterplot.
zlim	Numerical range to determine the colorscale. If omitted the range of z is used.
...	for <code>quilt.plot</code> arguments to be passed to the <code>image.plot</code> function. For bubble-Plot arguments to be passed to the <code>plot</code> function if <code>add=FALSE</code> , the default and to the <code>points</code> function if <code>add=TRUE</code> .
horizontal	If false (default) legend will be a vertical strip on the right side. If true the legend strip will be along the bottom.
highlight	If TRUE will add a circle around the "bubble" in the color <code>highlight.color</code> .
highlight.color	Color of circle, default is a darker grey.
legend.cex	Character expansion to change size of the legend label.
legend.lab	Label for the axis of the color legend. Default is no label as this is usual evident from the plot title.
legend.line	Distance in units of character height (same as in <code>mtext</code>) of the legend label from the color bar. Make this larger if the label collides with the color axis labels.
legend.mar	Width in characters of legend margin that has the axis. Default is 5.1 for a vertical legend and 3.1 for a horizontal legend.
legend.shrink	Amount to shrink the size of legend relative to the full height or width of the plot.
legend.width	Width in characters of the legend strip. Default is 1.2, a little bigger than the width of a character.
axis.args	A list giving additional arguments for the <code>axis</code> function used to create the legend axis. (See examples in <code>image.plot</code> .)
legend.args	The nuclear option: arguments for a complete specification of the legend label, e.g. if you need to rotate text or other details. This is in the form of a list and is just passed to the <code>mtext</code> function and you will need to give both the side and line arguments for positioning. This usually will not be needed. (See examples in <code>image.plot</code> .)
legendLayout	The list returned by <code>setupLegend</code> that has the legend information about positioning.

Details

quilt.plot This function combines the discretization to an image by the function `as.image` and is then graphed by `image.plot`. By default, locations that fall into the same grid box will have their z values averaged. This also means that observations that are NA will result in the grid box average also being NA and can produce unexpected results because the NA patterns can dominate the figure. If you are unsure of the effect try `na.rm = TRUE` for a comparison.

A similar function exists in the lattice package and produces spiffy looking plots. The advantage of this fields version is that it uses the standard R graphics functions and is written in R code. Also, the aggregation to average values for z values in the same grid box allows for different choices of grids. If two locations are very close, separating them could result in very small boxes.

Legend placement is never completely automatic. Place the legend independently for more control, perhaps using `image.plot` in tandem with `split.screen` or enlarging the plot margin See `help(image.plot)` for examples of this function and these strategies.

bubblePlot Why was this function was written for fields? Certainly ggplot has many options for this kind of figure. To quote Tim Hoar a gifted data scientist and software engineer at NCAR: "because we could". It is a crisp implementation of this type of plot using lower level fields functions. The user may choose simply to use the source code as the basis for a more detailed function. However, this is also a quick plot to introduce in teaching.

This function is experimental in the sense it explores setting out a plotting region in advance of the actual plotting using R base graphics. See the functions `setupLegend` and `addLegend` for more details. Other graphics approaches in R such as ggplot determine the plotting regions and layout based on having the entire figure specification at hand. Although this a comprehensive solution it also seems overkill to just add a lone color bar to annotate a plot. Moreover, and the graphics lower level functions to add the color bar legend are already available from the `image.plot` functio.

Author(s)

D.Nychka

See Also

`as.image`, `discretize.image`, `image.plot`, `lattice`, `persp`, `drape.plot`,

Examples

```
data( ozone2)
# plot 16 day of ozone data set

quilt.plot( ozone2$lon.lat, ozone2$y[16,])
US( add=TRUE, col="grey", lwd=2)

bubblePlot( ozone2$lon.lat, ozone2$y[16,] )
US( add=TRUE, col="magenta", lwd=2)

# colors based on a factor or character vector
O3Levels<- cut( ozone2$y[16,], c( 0,40,60,80,Inf),
labels=c("low","bckgrd","med", "high"))
table( O3Levels)
bubblePlot( ozone2$lon.lat, O3Levels )
US( add=TRUE, col="magenta", lwd=2)

### adding a common legend strip "by hand"
## to a panel of plots
## and a custom color table
```

```

coltab<- two.colors( 256, middle="grey50" )

par( oma=c( 0,0,0,5)) # save some room for the legend
set.panel(2,2)
zr<- range( ozone2$y, na.rm=TRUE)

for( k in 1:4){
quilt.plot( ozone2$lon.lat, ozone2$y[15+k,], add.legend=FALSE,
  zlim=zr, col=coltab, nx=40, ny=40)
US( add=TRUE)
}
par( oma=c(0,0,0,1))
image.plot(zlim=zr,legend.only=TRUE, col=coltab)
# may have to adjust number of spaces in oma to make this work.
# adding some grid lines and using the boundary.grid option
# note that in this case grid boxes drawn to match lon/lats
data( ozone2)
lon<- ozone2$lon.lat[,1]
lat<- ozone2$lon.lat[,2]
z<- ozone2$y[16,]

gridList<- list( x=-94 :-81,
                 y= 36:45 )

quilt.plot( lon, lat, z, grid= gridList, boundary.grid = TRUE,
           col=viridis(256) )
# add some grid lines
xline( gridList$x , col="grey", lwd=1, lty=1)
yline( gridList$y, col="grey", lwd=1, lty=2)

```

rat.diet

Experiment studying an appetite suppressant in rats.

Description

The ‘rat.diet’ data frame has 39 rows and 3 columns. These are data from a study of an appetite suppressant given to young rats. The suppressant was removed from the treatment group at around 60 days. The responses are the median food intake and each group had approximately 10 animals.

Usage

```
data(rat.diet)
```

Format

This data frame contains the following columns:

t Time in days

con Median food intake of the control group

trt Median food intake of the treatment group

RCMexample

3-hour precipitation fields from a regional climate model

Description

These are few model output fields from the North American Regional Climate Change and Assessment Program (NARCCAP). The images are transformed surface precipitation fields simulated by the WRF regional climate model (RCM) over North America forced by observation data. The fields are 3 hour precipitation for 8 time periods in January 1, 1979. The grid is unequally spaced in longitude and latitude appropriate projection centered on the model domain. The grid points are nearly equally spaced in great circle distance due to this projection. Precipitation is in a log 10 scale where values smaller than $4.39e-5$ (the .87 quantile) have been set to this value. Longitudes have been shifted from the original coordinates (0-360) to the range (-180-180) that is assumed by the R map function.

Usage

```
data(RCMexample)
```

Format

The format is a list of three arrays:

- x: 123X101 matrix of the longitude locations
- y: 123X101 matrix of the latitude locations
- z: 123X101X8 transformed matrix of precipitation

Spatial units are degrees with longitude being -180,180 with the prime meridian at 0. Precipitation is log 10 of cm / 3 hour period.

Details

This is primarily an example of a regular grid that is not equally spaced and is due to transforming an equally spaced grid from one map projection into longitude latitude coordinates. This model is one small part of an extension series of numerical experiments the North American Regional Climate Change and Assessment Program (NARCCAP). NARCCAP has used 4 global climate models and observational data to supply the atmospheric boundary conditions for 6 different regional climate models. In the current data the forcing is the observations derived from the NCEP reanalysis data and is for January 1, 1979. The full simulation runs for 20 years from this starting date. See the NARCCAP web page for more information about these data.

To facilitate a better representation of these fields the raw precipitation values have been transformed to the log scale with all values below $4.39E-5$ cm/3 hours set to this lower bound.

Examples

```

data(RCMexample)
# second time period

image.plot( RCMexample$x, RCMexample$y, RCMexample$z[, ,2])
world( add=TRUE, lwd=2, col="grey")

```

rdist

*Euclidean distance matrix or vector***Description**

Given two sets of locations `rdist` and `fields.rdist.near` computes the full Euclidean distance matrix among all pairings or a sparse version for points within a fixed threshold distance. `rdist.vec` computes a vector of pairwise distances between corresponding elements of the input locations and is used in empirical variogram calculations.

Usage

```

rdist(x1, x2 = NULL, compact = FALSE)

fields.rdist.near(x1,x2, delta, max.points= NULL, mean.neighbor = 50)

rdist.vec(x1, x2)

```

Arguments

<code>x1</code>	Matrix of first set of locations where each row gives the coordinates of a particular point.
<code>x2</code>	Matrix of second set of locations where each row gives the coordinates of a particular point. If this is not passed or given as <code>NULL</code> <code>x1</code> is used.
<code>compact</code>	Whether or not to return a distance matrix in compact form inheriting class "dist" (as returned by the <code>dist</code> function in base R). Only values for one triangle of the symmetric distance matrix are returned. This saves time evaluating the returned matrix and the covariance. Note that this option is ignored when <code>x2</code> is not <code>NULL</code> .
<code>delta</code>	Threshold distance. All pairs of points that separated by more than <code>delta</code> in distance are ignored.
<code>max.points</code>	Size of the expected number of pairs less than or equal to <code>delta</code> . The default is set to the <code>nrow(x1)*mean.neighbor</code> .
<code>mean.neighbor</code>	Sets the temp space for <code>max.points</code>

Details

More about `fields.rdist.near`:

The sparse version is designed to work with the sparse covariance functions in `fields` and anticipates that the full matrix, `D` is too large to store. The argument `max.points` is set as a default to `nrow(x1)*100` and allocates the space to hold the sparse elements. In case that there are more points that are within `delta` the function stops with an error but lists the offending rows. Just rerun the function with a larger choice for `max.points`

It possible that for certain `x1` points there are no `x2` points within a distance `delta`. This situation will cause an error if the list is converted to spam format.

Returned values

Let `D` be the $m \times n$ distance matrix, with $m = \text{nrow}(x1)$ and $n = \text{nrow}(x2)$. The elements are the Euclidean distances between the all locations `x1[i,]` and `x2[j,]`. That is,

$$D_{ij} = \sqrt{\sum_k ((x1[i,k] - x2[j,k])^2)}$$

`rdist` The distance matrix `D` is returned.

`fields.rdist.near` The elements of `D` that are less than or equal to `delta` are returned in the form of a list.

List components:

ind Row and column indices of elements

ra (Distances (`D.ij`))

da Dimensions of full distance matrix.

This is a simple sparse format that can be manipulated by several `fields` functions. E.g. `ind2spam` will convert this list to the format used by the `spam` sparse matrix package. `ind2full` will convert this to an ordinary matrix with zeroes.

Author(s)

Doug Nychka, John Paige

See Also

[stationary.cov](#), [Exp.cov](#), [rdist.earth](#), [dist](#), `ind2spam`, `ind2full`

Examples

```
out<- rdist( Chicago03$x)
# out is a 20X20 matrix.

out2<- rdist( Chicago03$x[1:5,], Chicago03$x[11:20,])
#out2 is a 5X10 matrix

set.seed(123)
x1<- matrix( runif( 20*2), 20,2)
x2<- matrix( runif( 15*2), 15,2)
```



```

out3<- fields.rdist.near( x1,x2, delta=.5)
# out3 is a sparse structure in list format

# or to "save" work space decrease size of temp array

out3<- fields.rdist.near( x1,x2, delta=.5,max.points=20*15)

# explicitly reforming as a full matrix
temp<- matrix( NA, nrow=out3$da[1], ncol= out3$da[2])
temp[ out3$ind] <- out3$ra

# or justuse

temp<- spind2full( out3)
image( temp)

# this is identical to
temp2<- rdist( x1,x2)
temp2[ temp2<= .5] <- NA

#compute pairwise distance vector
x1 = 1:10
x2 = seq(from=10, to=1)
rdist.vec(x1, x2)

#calculate output matrix in compact form:
distOut = rdist(1:10, compact=TRUE)
distOut
as.vector(distOut)

```

rdist.earth

Great circle distance matrix or vector

Description

Given two sets of longitude/latitude locations, `rdist.earth` computes the Great circle (geographic) distance matrix among all pairings and `rdist.earth.vec` computes a vector of pairwise great circle distances between corresponding elements of the input locations using the Haversine method and is used in empirical variogram calculations.

Usage

```

rdist.earth(x1, x2, miles = TRUE, R = NULL)
RdistEarth(x1, x2=NULL, miles=TRUE, R=NULL)
rdist.earth.vec(x1, x2, miles = TRUE, R = NULL)

```

Arguments

x1	Matrix of first set of lon/lat coordinates first column is the longitudes and second is the latitudes.
x2	Matrix of second set of lon/lat coordinates first column is the longitudes and second is the latitudes. If missing or NULL x1 is used.
miles	If true distances are in statute miles if false distances in kilometers.
R	Radius to use for sphere to find spherical distances. If NULL the radius is either in miles or kilometers depending on the values of the miles argument. If R=1 then distances are of course in radians.

Details

Surprisingly the distance matrix is computed efficiently in R by dot products of the direction cosines. This is the calculation in `rdist.earth`. Thanks to Qing Yang for pointing this out a long time ago. A more efficient version has been implemented in C with the R function `RdistEarth` by Florian Gerber who has also experimented with parallel versions of fields functions. The main advantage of `RdistEarth` is the largely reduce memory usage. The speed seems similar to `rdist.earth`. As Florian writes:

"The current `fields::rdist.earth()` is surprisingly fast. In the case where only the argument 'x1' is specified, the new C implementation is faster. In the case where 'x1' and 'x2' are given, `fields::rdist.earth()` is a bit faster. This might be because `fields::rdist.earth()` does not check its input arguments and uses a less complicated (probably numerically less stable) formula."

Value

The great circle distance matrix if `nrow(x1)=m` and `nrow(x2)=n` then the returned matrix will be `mXn`.

Author(s)

Doug Nychka, John Paige, Florian Gerber

See Also

[rdist](#), [stationary.cov](#), [fields.rdist.near](#)

Examples

```
data(ozone2)
out<- rdist.earth ( ozone2$lon.lat)
#out is a 153X153 distance matrix

out2<- RdistEarth ( ozone2$lon.lat)
all.equal(out, out2)

upper<- col(out)> row( out)
# histogram of all pairwise distances.
hist( out[upper])
```

```
#get pairwise distances between first 10 and second 10 lon/lat points
x1 = ozone2$lon.lat[1:10,]
x2 = ozone2$lon.lat[11:20,]
dists = rdist.earth.vec(x1, x2)
print(dists)
```

registeringCode

Information objects that register C and FORTRAN functions.

Description

These are objects of class `CallRoutine` or `FortranRoutine` and also [NativeSymbolInfo](#). They provide information for compiled functions called with `.Call`, or `.Fortran`. Ordinarily one would not need to consult these and they are used to make the search among dynamically loaded libraries (in particular the `fields` library) have less ambiguity and also be faster. These are created when the package/library is loaded and have their definitions from the compilation of `init.c` in the package source (`src`) directory.

Format

The format is a list with components:

name The (registration ?) name of the C function.

address See [NativeSymbolInfo](#).

dll Dynamically linked library information.

numParameters Number of calling arguments in function.

Details

addToDiagC adds diagonal elements to a matrix. See `codemKrig`.

ExponentialUpperC Fills in upper triangle of a matrix with the exponential covariance function. See `ExponentialUpper`

compactToMatC Converts compact format to full matrix format. See `compactToMat`.

multebC Multiplies a vector/matrix with an exponential covariance function. See `exp.cov`

multwendlandg This has been mysteriously included but it is not a function!

mltdrb Evaluates the derivatives of thin plate spline radial basis functions. See `rad.cov`.

RdistC Euclidean distance function between sets of coordinates. See `rdist`.

distMatHaversin Used in `RdistEarth`.

distMatHaversin2 Used in `RdistEarth`.

See `package_native_routine_registration_skeleton` for the utility used to create these data objects.

It is not clear why these routines have been flagged as needing documentation while other routines have not.

References

For background on registering C, C++ and Fortran functions see 5.4 of Writing R Extensions. For this package refer to the C code in `src/intit.c` as an example.

Examples

```
print(addToDiagC)
```

ribbon.plot	<i>Adds to an existing plot, a ribbon of color, based on values from a color scale, along a sequence of line segments.</i>
-------------	--

Description

Given a series of 2-d points and values at these segments, the function colors the segments according to a color scale and the segment values. This is essentially an image plot restricted to line segments.

Usage

```
ribbon.plot(x,y,z,zlim=NULL, col=tim.colors(256),
            transparent.color="white",...)
```

Arguments

x	x locations of line segments
y	y locations of line segments
z	Values associated with each segment.
zlim	Range for z values to determine color scale.
col	Color table used for strip. Default is our favorite <code>tim.colors</code> being a scale from a dark blue to dark red.
transparent.color	Color used for missing values. Default is that missing values make the ribbon transparent.
...	Optional graphical arguments that are passed to the segment plotting function. A favorite is <code>lwd</code> to make a broad ribbon.

Details

Besides possible 2-d applications, this function is useful to annotate a curve on a surface using colors. The values mapped to a color scheme could indicate a feature other than the height of the surface. For example, this function could indicate the slope of the surface.

Author(s)

Doug Nychka

See Also

image.plot, arrow.plot, add.image, colorbar.plot

Examples

```

plot( c(-1.5,1.5),c(-1.5,1.5), type="n")
temp<- list( x= seq( -1,1,,40), y= seq( -1,1,,40))
temp$z <- outer( temp$x, temp$y, "+")
contour( temp, add=TRUE)

t<- seq( 0, .5, ,50)
y<- sin( 2*pi*t)
x<- cos( pi*t)
z<- x + y

ribbon.plot( x,y,z, lwd=10)

persp( temp, phi=15, shade=.8, col="grey")-> pm
trans3d( x,y,z,pm)-> uv
ribbon.plot( uv$x, uv$y, z**2,lwd=5)

```

RMprecip

Monthly total precipitation (mm) for August 1997 in the Rocky Mountain Region and some gridded 4km elevation data sets (m).

Description

RMprecip is a useful spatial data set of moderate size consisting of 806 locations. PRISMelevation and RMelevation are gridded elevations for the continental US and Rocky Mountain region at 4km resolution. Note that the gridded elevations from the PRISM data product are different than the exact station elevations. (See example below.)

Format

The data set RMprecip is a list containing the following components:

- x** Longitude-latitude position of monitoring stations. Rows names are station id codes consistent with the US Cooperative observer network. The ranges for these coordinates are [-111, -99] for longitude and [35,45] for latitude.
- elev** Station elevation in meters.
- y** Monthly total precipitation in millimeters. for August, 1997

The data sets PRISMelevation and RMelevation are lists in the usual R grid format for images and contouring

They have the following components:

- x** Longitude grid at approximately 4km resolution
- y** Latitude grid at approximately 4km resolution
- z** Average elevation for grid cell in meters

These elevations and the companion grid formed the basis for the 103-Year High-Resolution Precipitation Climate Data Set for the Conterminous United States (see https://prism.oregonstate.edu/documents/PRISM_downloads_FTP.pdf and also archived at the National Climate Data Center. This work is authored by Chris Daly <https://prism.oregonstate.edu> and his PRISM group but had some contribution from the Geophysical Statistics Project at NCAR and is an interpolation of the observational data to a 4km grid that takes into account topography such as elevation and aspect.

Details

Contact Doug Nychka for the binary file RData.USmonthlyMet.bin and information on its source.

```
# explicit source code to create the RMprecip data
dir <- "" # include path to data file
load(paste(dir, "RData.USmonthlyMet.bin", sep="/"))
#year.id<- 1963- 1895
year.id<- 103
#pptAUG63<- USppt[ year.id,8,]
loc<- cbind(USpinfo$lon, USpinfo$lat)
xr<- c(-111, -99)
yr<- c( 35, 45)
station.subset<- (loc[,1]>= xr[1]) & (loc[,1] <= xr[2]) & (loc[,2]>= yr[1]) & (loc[,2]<= yr[2])
ydata<- USppt[ year.id,8,station.subset]
ydata <- ydata*10 # cm -> mm conversion
xdata<- loc[station.subset,]
dimnames(xdata)<- list( USpinfo$station.id[station.subset], c( "lon", "lat"))
xdata<- data.frame( xdata)
good<- !is.na(ydata)
ydata<- ydata[good]
xdata<- xdata[good,]

test.for.zero.flag<- 1
test.for.zero( unlist(RMprecip$x), unlist(xdata), tag="locations")
test.for.zero( ydata, RMprecip$y, "values")
```

Examples

```
# this data set was created the
# historical data taken from
# Observed monthly precipitation, min and max temperatures for the coterminous US
# 1895-1997
```

```
# NCAR_pinfill
# see the Geophysical Statistics Project datasets page for the supporting functions
# and details.

# plot
quilt.plot(RMprecip$x, RMprecip$y)
US( add=TRUE, col=2, lty=2)

# comparison of station elevations with PRISM gridded values

data(RMelevation)

interp.surface( RMelevation, RMprecip$x)-> test.elev

plot( RMprecip$elev, test.elev, xlab="Station elevation",
      ylab="Interpolation from PRISM grid")
abline( 0,1,col="blue")

# some differences with high elevations probably due to complex
# topography!

#
# view of Rockies looking from theSoutheast

save.par<- par(no.readonly=TRUE)

par( mar=c(0,0,0,0))

# fancy use of persp with shading and lighting.
persp( RMelevation, theta=75, phi= 15,
       box=FALSE, axes=FALSE, xlab="", ylab="",
       border=NA,
       shade=.95, lphi= 10, ltheta=80,
       col= "wheat4",
       scale=FALSE, expand=.00025)

# reset graphics parameters and a more conventional image plot.
par( save.par)
image.plot(RMelevation, col=topo.colors(256))
US( add=TRUE, col="grey", lwd=2)
title("PRISM elevations (m)")
```

set.panel

Specify a panel of plots

Description

Divides up the graphics window into a matrix of plots.

Usage

```
set.panel(m=1, n=1, relax=FALSE)
```

Arguments

m	Number of rows in the panel of plots
n	Number of columns in the panel.
relax	If true and the par command is already set for multiple plots, then the set.panel command is ignored. The default is relax set to false.

Details

After set.panel is called, the graphics screen is reset to put plots according to a m x n table. Plotting starts in the upper left hand corner and proceeds row by row. After m x n plots have been drawn, the next plot will erase the window and start in the 1,1 position again. This function is just a repackaging for specifying the mfrow argument to par. Setting up a panel of plots is a quick way to change the aspect ratio of the graph (ratio of height to width) or the size. For example, plotting 2 plots to a page produces a useful size graph for including in a report. You can print out the graphs at any stage without having to fill up the entire window with plots. This function, except for the "relax" option is equivalent to the S sequence: par(mfrow=c(m,n)).

Side Effects

The function will echo your choice of m and n to the terminal.

See Also

par

Examples

```
set.panel(5,2) #divide screen to hold 10 plots where there are 5 rows
               #and 2 columns
plot( 1:10)
plot( 2:8)

set.panel() #reset screen to one plot per screen
```

sim.spatialProcess *Unconditional and conditional simulation of a spatial process*

Description

Generates exact (or approximate) random draws from the unconditional or conditional distribution of a spatial process given specific observations. Draws from the conditional distribution, known as conditional simulation in geostatistics, is a useful way to characterize the uncertainty in the predicted process from data. Note that exact simulation is limited by the number of locations but there are approximate strategies to handle simulation for large grids of locations.

Usage

```

simSpatialData(object, M = 1, verbose = FALSE)
sim.spatialProcess(object, xp, M = 1, verbose = FALSE, ...)
sim.Krig(object, xp, M = 1, verbose = FALSE, ...)

simLocal.spatialProcess(mKrigObject, predictionGridList = NULL,
                        simulationGridList = NULL, gridRefinement = 1, np = 2,
                        M = 1, nx = 80, ny = 80, verbose = FALSE, delta =
                        NULL, giveWarnings = TRUE, fast = FALSE, NNSize = 5,
                        ...)

checkPredictGrid(predictionGridList)

makePredictionGridList(mKrigObject, nx, ny, np)

makeSimulationGrid(predictionGridList, gridRefinement)

```

Arguments

delta	If the covariance has compact support the simulation method can take advantage of this. This is the amount of buffer added for the simulation domain in the circulant embedding method. A minimum size would be aRange for the Wendland but a multiple of this maybe needed to obtain a positive definite circulant covariance function.
fast	If TRUE will use approximate, fast spatial prediction on grids.
gridRefinement	Amount to increase the number of grid points for the simulation grid.
giveWarnings	If true will warn when more than one observation is in a grid box. This is instead of giving an error and stopping.
mKrigObject	An mKrig Object (or spatialProcess object)
M	Number of draws from conditional distribution.
np	Degree of nearest neighbors to use. In the 2D case, the default np=2 uses 16 points in a 4X4 grid for prediction of the off grid point.
NNSize	Degree of neighborhood use for fast prediction. (See predictSurface.mKrig with fast= TRUE)
nx	Number of grid points in prediction locations for x coordinate.
ny	Number of grid points in prediction locations for x coordinate.
object	The spatial fit object.
predictionGridList	A grid list specifying the grid locations for the conditional samples.
simulationGridList	A gridlist describing grid for simulation. If missing this is created from the range of the locations, nx, ny, gridRefinement, and gridExpansion or from the range and and nxSimulation, nySimulation.
xp	Same as predictionPoints above.

...	Any other arguments to be passed to the predict function. Usually this is the Z or drop.Z argument when there are additional covariates in the fixed part of the model. (See example below.)
verbose	If true prints out intermediate information.

Details

These functions generate samples from an unconditional or conditional multivariate (spatial) distribution, or an approximate one. The **unconditional** simulation function, `simSpatialData`, is a handy way to generate synthetic observations from a fitted model. Typically one would use these for a parametric bootstrap. The functions that simulate **conditional** distributions are much more involved in their coding. They are useful for describing the uncertainty in predictions using the estimated spatial process under Gaussian assumptions. An important assumption throughout these functions is that all covariance parameters are fixed at their estimated or prescribed values from the passed object. Although these functions might be coded up easily by the users these versions have the advantage that they take the `mKrig`, `spatialProcess` or `Krig` objects as a way to specify the model in an unambiguous way.

Given a spatial process $h(x) = P(x) + g(x)$ observed at

$$Y.k = Z(x.k)d + P(x.k) + g(x.k) + e.k$$

where $P(x)$ is a low order, fixed polynomial and $g(x)$ a Gaussian spatial process and $Z(x.k)$ is a vector of covariates that are also indexed by space (such as elevation). $Z(x.k)d$ is a linear combination of the covariates with the parameter vector d being a component of the fixed part of the model and estimated in the usual way by generalized least squares.

With $Y = Y.1, \dots, Y.N$, the goal is to sample the conditional distribution of the process.

$[h(x) | Y]$ or the full prediction $Z(x)d + h(x)$

For fixed a covariance this is just a multivariate normal sampling problem. `sim.spatialProcess` samples this conditional process at the points x_p and is exact for fixed covariance parameters.

The outline of the conditional simulation algorithm is given below and has the advantage that it only depends on the unconditional simulation of the spatial process and being able to make a spatial prediction - the conditional mean of the process given the observations and covariance function.

Conditional Simulation Algorithm:

- 0) Find the spatial prediction at the unobserved locations based on the actual data. Call this $\hat{h}(x)$ and this is also the conditional mean.
- 1) Generate a realization that includes both prediction and observation locations from the unconditional spatial process and from this process simulate synthetic observations.
- 2) Use the spatial prediction model (using the true covariance) to estimate the spatial process at unobserved locations.
- 3) Find the difference between the simulated process and its prediction based on synthetic observations. Call this $e(x)$.
- 4) $\hat{h}(x) + e(x)$ is a draw from $[h(x) | Y]$.

The approximations for this simulation come in at step 1). Here the field at the observation locations is approximated using a local conditional simulation from the nearest grid points.

NOTE: A fixed part in the model is handled easily by simply making the prediction from the synthetic observations that have mean zero but include estimation of the fixed part as part of the prediction. Because the regression estimates are unbiased, this gives a valid draw from the correct multivariate distribution even though the synthetic observations do not include a fixed part.

sim.spatialProcess Follows this algorithm exactly. For the case of an additional covariate this of course needs to be included. For a model with covariates use drop.Z=TRUE for the function to ignore prediction using the covariate and generate conditional samples for just the spatial process and any low order polynomial. Finally, it should be noted that this function will also work with an mKrig object because the essential prediction information in the mKrig and spatialProcess objects are the same. The naming is through convenience.

sim.Krig Also follows this algorithm exactly but for the older Krig object. Note the inclusion of drop.Z=TRUE or FALSE will determine whether the conditional simulation includes the covariates Z or not. (See example below.) simLocal.spatialProcess This function is designed for conditional simulation for a large prediction grid and for a large number of observations. The approximation will be accurate for fine grids that separate clusters of observation locations. E.g. multiple observations in a single gridbox are treated exactly. If observation locations are separated by a grid box then due to the screening effect the approximation error will be negligible, especially if a nugget component (τ) is present.

The 1D version of this function will not be much more efficient than an exact computation. However, it is included as easy to read source code and for checking (see examples.)

See the utility function [offGridWeights](#) for the function that creates weights used to generate the (approximate) conditional sample. The functions checkPredictGrid, makePredictionGridList and makeSimulationGrid are utilities to setup the grids when not specified.

Value

sim.Krig and sim.spatialProcess a matrix with rows indexed by the locations in xp and columns being the M independent draws.

simLocal.spatialProcess a list with components x, y and z being the simulations at the prediction grid. The x and y are the typical image format specifying a regular grid. If nx and ny are the lengths of the grid values in X and Y then z is a array with dimension c(nx, ny, M). For the 1D case ny is set to 1. The component hHat is the conditional mean (as an nx X ny matrix) and the remaining arguments are various timing results for parts of the computation.

Author(s)

Doug Nychka

See Also

sim.rf, Krig, spatialProcess

Examples

```
## 10 member ensemble for the O3 data

## Not run:
data( "ozone2")
```

```

fitObject<- spatialProcess( ozone2$lon.lat, ozone2$y[16,],
                           smoothness=.5)

nx<- 65
ny<- 55

xGridList<- fields.x.to.grid( fitObject$x, nx=nx, ny=ny)

xGrid<- make.surface.grid( xGridList)

allTime0<- system.time(
  look0<- sim.spatialProcess(fitObject, xp=xGrid, M=5)
)
print( allTime0)

# for M=5 this does not make much sense ... however here are the
# Monte Carlo based prediction standard deviations.

predictSE<- apply( look0, 1, sd)

# compare to predictSE(fitObject, xp=xGrid)

## Local simulation with extra refinement of the grid for embedding
## and same grid size for prediction
## this runs much faster compared to exact method above
## as nx, ny are increased e.g. nx= 128, ny=128 is dramatic difference

allTime1<- system.time(
  look<- simLocal.spatialProcess(fitObject, M=5,nx=nx, ny=ny,
                                gridRefinement = 3,
                                np=3)
)
print( allTime1)
print( look$timing)

allTime2<- system.time(
  look<- simLocal.spatialProcess(fitObject, M=5,nx=nx, ny=ny,
                                gridRefinement = 3,
                                np=3,
                                fast=TRUE)
)
print( allTime2)
print( look$timing)

## End(Not run)

## Not run:
## A simple example for setting up a bootstrap
## M below should be
## set to a much larger sample size, however, ( e.g. M <- 200) for better
## statistics

```

```

data( ozone2)
obj<- spatialProcess( ozone2$lon.lat,ozone2$y[16,] )
aHat<- obj$summary["aRange"]
lambdaHat<- obj$summary["lambda"]

##### boot strap
# create M independent copies of the observation vector
# here we just grab the model information from the
# spatialProcess object above.
#
# However, one could just create the list
# obj<- list( x= ozone2$lon.lat,
#   cov.function.name="stationary.cov",
#   summary= c( tau= 9.47, sigma2= 499.79, aRange= .700),
#   cov.args= list( Covariance="Matern", smoothness=1.0),
#   weights= rep( 1, nrow(ozone2$lon.lat) )
# )
# Here summary component has the parameters
# tau, sigma2 and aRange
# and cov.args component has the remaining ones.

set.seed(223)
M<- 25
ySynthetic<- simSpatialData( obj, M)

bootSummary<- NULL

for( k in 1:M){
cat( k, " ")
# here the MLEs are found using the easy top level level wrapper
# see mKrigMLEJoint for a more efficient strategy
  newSummary<- spatialProcess(obj$x,ySynthetic[,k],
    cov.params.start= list(
      aRange = aHat,
      lambda = lambdaHat
    )$summary
  bootSummary<- rbind( bootSummary, newSummary)
}
cat( fill= TRUE)
# the results and 95
  stats( bootSummary )

  obj$summary
  tmpBoot<- bootSummary[,c("lambda", "aRange") ]
  confidenceInterval <- apply(tmpBoot, 2,
    quantile, probs=c(0.025,0.975) )
# compare to estimates used as the "true" parameters
  obj$summary[2:5]
  print( t(confidenceInterval) )
# compare to confidence interval using large sample theory
  print( obj$CITable)

## End(Not run)

```

```

## Not run:
# conditional simulation with covariates
# colorado climate example
data(COmonthlyMet)
fit1E<- spatialProcess(CO.loc,CO.tmin.MAM.climate, Z=CO.elev  )
# conditional simulation at missing data
good<- !is.na(CO.tmin.MAM.climate )
infill<- sim.spatialProcess( fit1E, xp=CO.loc[!good,],
                             Z= CO.elev[!good], M= 10)
# get an elevation grid ... NGRID<- 50 gives a nicer image but takes longer
NGRID <- 25
# get elevations on a grid
COGrid<- list( x=seq( -109.5, -100.5, ,NGRID), y= seq(36, 41.75,,NGRID) )
COGridPoints<- make.surface.grid( COGrid)
# elevations are a bilinear interpolation from the 4km
# Rocky Mountain elevation fields data set.
data( RMelevation)
COElevGrid<- interp.surface( RMelevation, COGridPoints )
# NOTE call to sim.spatialProcess treats the grid points as just a matrix
# of locations the plot has to "reshape" these into a grid
# to use with image.plot
SEout<- sim.spatialProcess( fit1E, xp=COGridPoints, Z= COElevGrid, M= 30)
# for just the smooth surface in lon/lat
# SEout<- sim.spatialProcess( fit1E, xp=COGridPoints, drop.Z=TRUE, M= 30)
# in practice M should be larger to reduce Monte Carlo error.
surSE<- apply( SEout, 1, sd )
image.plot( as.surface( COGridPoints, surSE))
points( fit1E$x, col="magenta", pch=16)

## End(Not run)

### Approximate conditional simulation
## Not run:
# create larger lon/lat grid
NGRID <- 200
COGrid<- list( x=seq( -109.7, -100.5, ,NGRID),
               y= seq(36, 41.75,,NGRID) )
# interpolation elevations to this grid.
# This took about 40 seconds
COElevGrid<- interp.surface.grid( RMelevation, COGrid )
system.time(
  SEout0<- simLocal.spatialProcess( fit1E,COGrid ,
    ZGrid= COElevGrid$z,
    M= 10)
  )

## End(Not run)
### Approximate conditional simulation and with approximate prediction
### increase np and NNSize to improve approximations

```

```

### This takes about 8 seconds of course one would want more than 10 reps
### to estimate the SE. Use drop.Z=TRUE to just get the spatial surface without ### the fixed part
## Not run:
system.time(
  SEout2<- simLocal.spatialProcess( fit1E, COGrid ,
                                   ZGrid= COElevGrid$z, np = 2,
                                   fast= TRUE, NNSize=5, M= 10)
)

look <- apply( SEout2$z,c(1,2), sd)
imagePlot(SEout2$x, SEout2$y, look, col=viridis(256) )
points( fit1E$x, pch=16, cex=.5, col="magenta")
title("Monte Carlo prediction SE")

## End(Not run)

#### example using Krig object and exact conditional simulation.
## Not run:
data( ozone2)
set.seed( 399)
# fit to day 16 from Midwest ozone data set.
out<- Krig( ozone2$lon.lat, ozone2$y[16,], Covariance="Matern",
           aRange=1.0,smoothness=1.0, na.rm=TRUE)

# NOTE aRange =1.0 is not the best choice but

# the six missing data locations
xp<- ozone2$lon.lat[ is.na(ozone2$y[16,]),]

# 30 draws from process at xp given the data

sim.out<- sim.Krig( out,xp, M=30)

## End(Not run)

## Not run:
## testing the local method on a 1D case.

set.seed(124)
# 10 observations -- massive dataset!
s<- cbind(runif( 10, 5,45))
y<- cbind(runif( 10))
aRange<- 10
obj<- mKrig( s, y, aRange=aRange,Covariance="Matern",
            smoothness=1.0,
            lambda=.01,tau=sqrt(.01),
            m=0)

#
# M should be much larger for an accurate check on code
#

```

```

gridList<- list( x= seq(0,50, length.out=15))

look<- simLocal.spatialProcess(obj,
                              np=3,
                              predictionGridList = gridList,
                              gridRefinement = 3,
                              M=50, extrap=TRUE)

simSE<- apply(look$z, 1, sd )

checkSE<- predictSE( obj, xnew= cbind(look$x ), drop.Z=TRUE )
# percentage error from true SE at each location.
stats( 100*abs(1- simSE/checkSE) )

# Maggie plot
plot( look$x, checkSE, type="b", col="blue",
      xlab="Location", ylab="Prediction SE")
rug( look$x, col="blue", lwd=3)
points( look$x, simSE, col="orange3", pch=16)
xline( s, col="grey", lwd=2)
title("Exact (blue) and Monte Carlo (orange)
for the prediction SE based on observations (grey) ")

## End(Not run)

```

smooth.2d

Kernel smoother for irregular 2-d data

Description

An approximate Nadaraya Watson kernel smoother is obtained by first discretizing the locations to a grid and then using convolutions to find and to apply the kernel weights. The main advantage of this function is a smoother that avoids explicit looping.

Usage

```

smooth.2d(Y, ind = NULL, weight.obj = NULL, setup = FALSE, grid = NULL,
          x = NULL, nrow = 64, ncol = 64, surface = TRUE, cov.function =
          gauss.cov, Mwidth = NULL, Nwidth = NULL, ...)

```

Arguments

Y A vector of data to be smoothed

<code>ind</code>	Row and column indices that correspond to the locations of the data on regular grid. This is most useful when smoothing the same locations many times. (See also the <code>x</code> argument.)
<code>weight.obj</code>	An object that has the FFT of the convolution kernel and other information (i.e. the result from calling this with <code>setup=TRUE</code>).
<code>setup</code>	If true creates a list that includes the FFT of the convolution kernel. In this case the function will return this list. Default is false.
<code>grid</code>	A list with components <code>x</code> and <code>y</code> being equally spaced values that define the grid. Default are integers <code>1:nrow</code> , <code>1:ncol</code> . If <code>x</code> is given the ranges will be used to define the grid.
<code>x</code>	Actual locations of the Y values. Not needed if <code>ind</code> is specified.
<code>nrow</code>	Number of points in the horizontal (<code>x</code>) axis of the grid. Not needed if <code>grid</code> is specified the default is 64
<code>ncol</code>	Number of points in the vertical (<code>y</code>) axis of the grid. Not needed if <code>grid</code> list is specified the default is 64
<code>surface</code>	If true (the default) a surface object is returned suitable for use by <code>image</code> , <code>persp</code> or <code>contour</code> functions. If false then just the <code>nrowXncol</code> matrix of smoothed values is returned.
<code>cov.function</code>	S function describing the kernel function. To be consistent with the other spatial function this is in the form of a covariance function. The only assumption is that this be stationary. Default is the (isotropic) Gaussian.
<code>Nwidth</code>	The size of the padding regions of zeroes when computing the (exact) convolution of the kernel with the data. The most conservative values are $2*nrow$ and $2*ncol$, the default. If the kernel has support of say $2L+1$ grid points then the padding region need only be of size $L+1$.
<code>Mwidth</code>	See <code>Nwidth</code> .
<code>...</code>	Parameters that are passed to the smoothing kernel. (e.g. the scale parameter <code>aRange</code> for the exponential or gaussian)

Details

The irregular locations are first discretized to a regular grid (using `as.image`) then a 2d- FFT is used to compute a Nadaraya-Watson type kernel estimator. Here we take advantage of two features. The kernel estimator is a convolution and by padding the regular by zeroes where data is not observed one can sum the kernel over irregular sets of locations. A second convolutions to find the normalization of the kernel weights.

The kernel function is specified by an function that should evaluate with the kernel for two matrices of locations. Assume that the kernel has the form: $K(u-v)$ for two locations u and v . The function given as the argument to `cov.function` should have the call `myfun(x1,x2)` where `x1` and `x2` are matrices of 2-d locations if `nrow(x1)=m` and `nrow(x2)=n` then this function should return a $m \times n$ matrix where the (i,j) element is $K(x1[i,]-x2[j,])$. Optional arguments that are included in the ... arguments are passed to this function when it is used. The default kernel is the Gaussian and the argument `aRange` is the bandwidth. It is easy to write other other kernels, just use `Exp.cov.simple` as a template.

Value

Either a matrix of smoothed values or a surface object. The surface object also has a component 'ind' that gives the subscripts of the image matrix where the data is present.

Examples

```
# Normal kernel smooth of the precip data with bandwidth of .5 ( degree)
#
look<- smooth.2d( RMprecip$y, x=RMprecip$x, aRange=.25)

# finer resolution used in computing the smooth
look3<-smooth.2d( RMprecip$y, x=RMprecip$x, aRange=.25, nrow=256,
ncol=256,Nwidth=32,
Mwidth=32)
# if the width arguments were omitted the padding would create a
# 512X 512 matrix with the data filled in the upper 256X256 part.
# with a bandwidth of .25 degrees the normal kernel is essentially zero
# beyond 32 grid points from its center ( about 6 standard deviations)
#
# take a look:

#set.panel(2,1)
#image( look3, zlim=c(-8,12))
#points( RMprecip$x, pch=".")
#image( look, zlim =c(-8,12))
#points( RMprecip$x, pch=".")

# bandwidth changed to .25, exponential kernel
look2<- smooth.2d( RMprecip$y, x=RMprecip$x, cov.function=Exp.cov,aRange=.25)
#
```

spam2lz

Conversion of formats for sparse matrices

Description

Some supporting functions that are internal to fields top level methods. These are used to convert between the efficient but opaque format used by spam and more easily checked format based directly on the row and column indices of non zero elements.

Usage

```
spind2full(obj)
```

```
spam2full(obj)
```

```
spind2spam(obj, add.zero.rows=TRUE)
```

```
spam2spind(obj)
```

Arguments

obj Either a list with the sparse index components (spind) or an obj of class spam.

add.zero.rows If TRUE an entire row is zero add a hard zero value to the element in the first column for each zero row. The spam format requires at least one element in each row to have an explicit value. It is OK if this value is zero but one must be specified.

Details

The difference in formats is best illustrated by an example:

A 4X5 sparse matrix:

	[,1]	[,2]	[,3]	[,4]	[,5]
[1,]	1	9	0	0	33
[2,]	0	0	0	26	34
[3,]	3	11	0	27	35
[4,]	0	12	20	0	36

spind format is a list with components "ind", "ra" and "da" here is how the matrix above would be encoded:

ind

```

      I
[1,] 1 1
[2,] 1 2
[3,] 1 5
[4,] 2 4
[5,] 2 5
[6,] 3 1
[7,] 3 2
[8,] 3 4
[9,] 3 5
[10,] 4 2
[11,] 4 3
[12,] 4 5

```

da

```
[1] 4 5
```

ra

```
[1] 1 9 33 26 34 3 11 27 35 12 20 36
```

spam format is an S4 class with slot names "entries", "colindices", "rowpointers" and "dimension".

entries

```
[1] 1 9 33 26 34 3 11 27 35 12 20 36
```

colindices

```
[1] 1 2 5 4 5 1 2 4 5 2 3 5
```

rowpointers

```
[1] 1 4 6 10 13
```

dimension

```
[1] 4 5
```

The row pointers are the position in the array of entries where the next row starts.

NOTE: It is possible for the spam format to have a missing row of all zeroes but this not allowed in spam format and produces an error message.

Author(s)

Doug Nychka

See Also

as.spam

spatialProcess

Estimates a spatial process model.

Description

For a given covariance function estimates the covariance parameters by maximum likelihood and then evaluates the spatial model with these estimated parameters. The returned object can be used for spatial prediction, conditional simulation, and profiling the likelihood function. For fixed values of the covariance parameters this process estimate is also known as Kriging.

Usage

```
spatialProcess(x, y, weights = rep(1, nrow(x)), Z = NULL,
              mKrig.args = NULL,
              cov.function = NULL,
              cov.args = NULL,
              parGrid = NULL,
              reltol = 1e-4,
              na.rm = TRUE,
              verbose = FALSE,
              REML = FALSE,
              cov.params.start = NULL,
              gridN = 5,
```

```

        profileLambda = FALSE,
        profileARange = FALSE,
        profileGridN = 15,
            gridARange = NULL,
            gridLambda = NULL,
        CIlevel= .95,
        izeed = 303,
        ...)
## S3 method for class 'spatialProcess'
summary(object, ...)
## S3 method for class 'spatialProcess'
print(x, digits = 4, ...)
## S3 method for class 'spatialProcessSummary'
print(x, digits = 4, ...)
## S3 method for class 'spatialProcess'
plot(x, digits = 4, which = 1:4, ...)

spatialProcessSetDefaults(x, cov.function, cov.args, cov.params.start, parGrid,
                          mKrig.args, extraArgs = NULL, gridN = 5, verbose =
                          FALSE)

confidenceIntervalMLE( obj, CIlevel, verbose=FALSE)

profileMLE (obj, parName, parGrid=NULL, gridN=15,
            cov.params.start=NULL, GCV=FALSE, REML=FALSE,
            verbose=FALSE)

```

Arguments

<code>x</code>	Observation locations
<code>y</code>	Observation values
<code>weights</code>	Weights for the error term (nugget) in units of reciprocal variance.
<code>Z</code>	A matrix of extra covariates for the fixed part of spatial model. E.g. elevation for fitting climate data over space.
<code>CIlevel</code>	Confidence level for intervals for the estimated parameters.
<code>cov.args</code>	A list specifying parameters and other components of the covariance function. Default is not extra arguments required.] (But see the next item.)
<code>cov.function</code>	A character string giving the name of the covariance function for the spatial component. If <code>NULL</code> , the default, this is filled in as <code>stationary.cov</code> and then if <code>cov.args</code> is also <code>NULL</code> this is filled in as <code>list(Covariance = "Matern", smoothness = 1.0)</code> by the <code>spatialProcessSetDefaults</code> function.
<code>cov.params.start</code>	A list where the names are parameter names that appear in the covariance function. The values of each component are assumed to be the starting values when

	optimizing to find MLEs. If lambda does not appear as additional argument when calling <code>spatialProcess</code> it is added internally to this list with the starting value <code>.5</code> .
<code>digits</code>	Number of significant digits in printed summary
<code>extraArgs</code>	Extra arguments passed using the <code>...</code> device in R. Typically these are extra covariance parameters specified in <code>spatialProcess</code> and then passed to <code>spatialProcessSetDefaults</code>
<code>GCV</code>	A future argument not currently implemented. If TRUE will find parameters by minimizing an approximate generalized cross-validation function.
<code>gridARange</code>	A grid for profiling over the range parameter. If omitted, default is based on a grid of <code>profileGridN</code> points centered at the MLE.
<code>gridLambda</code>	A grid for profiling over lambda.
<code>gridN</code>	Number of grid points for initial fgrid search to find starting values.
<code>na.rm</code>	If TRUE NAs are removed from the data.
<code>mKrig.args</code>	Arguments as a list passed to the <code>mKrig</code> function. For example use <code>mKrig.args=list(m = 1)</code> to set the fixed part of the model to just a constant function, or 0 to omit any fixed part. (The default is <code>m=2</code> a linear function, which is recommend for most data analysis.) See <code>mKrig</code> for more details.
<code>obj</code>	A <code>spatialProcess</code> object returned from the <code>spatialProcess</code> function.
<code>object</code>	See <code>obj</code> .
<code>parGrid</code>	A data frame with the values of covariance parameters to use as an initial grid search for starting values.
<code>parName</code>	Text string that is the name of the parameter to profile.
<code>profileARange</code>	If TRUE profile likelihood on <code>aRange</code> . Default is TRUE if <code>aRange</code> is omitted.
<code>profileGridN</code>	Number of grid points to use for profiling.
<code>profileLambda</code>	If TRUE profile likelihood on lambda. This takes extra time and is not necessary so the default is FALSE.
<code>reltol</code>	Relative tolerance used in <code>optim</code> for convergence.
<code>REML</code>	If TRUE the parameters are found by restricted maximum likelihood.
<code>verbose</code>	If TRUE print out intermediate information for debugging.
<code>iseed</code>	A seed to fix the random number stream used to compute the effective degrees of freedom using the random trace method. Setting this seed will not affect any random number generation outside this function.
<code>...</code>	Any other arguments that will be passed to the <code>mKrig</code> function and interpreted as additional arguments to the covariance function. This is a lazy way of specifying these. E.g. <code>aRange = .1</code> will set the covariance argument <code>aRange</code> to <code>.1</code> .
<code>which</code>	The vector <code>1:4</code> or any subset of <code>1:4</code> , giving the plots to draw. See the description of these plots below.

Details

This function makes many choices for the user in terms of defaults and it is important to be aware of these. The spatial model is

$$Y_k = P(x_k) + Z(x_k)\beta + g(x_k) + e_k$$

where ".k" means subscripted by k, Y_k is the dependent variable observed at location x_k . P is a low degree polynomial (default is a linear function in the spatial coordinates, $m=2$) and Z is a matrix of covariates (optional) that enter as a linear model the fixed part. g is a mean zero, Gaussian stochastic process with a marginal variance of σ^2 and a scale (or range) parameter, $aRange$. The measurement errors, e_k , are assumed to be uncorrelated, normally distributed with mean zero and standard deviation τ . If weights are supplied then the variance of e is assumed to be $\tau^2/weights$. The polynomial if specified and extra covariates define the fixed part of this spatial model and the coefficients are found by generalized least squares (GLS).

Perhaps the most important aspect of this function is that the range parameter ($aRange$), nugget (τ^2) and process variance (σ^2) parameters for the covariance are estimated by maximum likelihood and this is the model that is then used for spatial prediction. Geostatistics usually refers to $\tau^2 + \sigma^2$ as the "sill" and often these parameters are estimated by variogram fitting rather than maximum likelihood. To be consistent with spline models and to focus on the key part of model we reparametrize as $\lambda = \tau^2 / \sigma^2$ and σ . Thinking about h as the spatial signal and e as the noise $1/\lambda$ can be interpreted as the "signal to noise" ratio in this spatial context. (See also the comparison with fitting the geoR model in the examples section.)

For an isotropic covariance function, the likelihood and the cross-validation function can be concentrated to only depend on λ and $aRange$ and so in reporting the optimization of these two criterion we focus on this form of the parameters. Once λ and $aRange$ are found, the MLE for σ has a closed form and of course then τ is then determined from λ and σ . The estimates of the coefficients for the fixed part of the model, determined by GLS, will also be the MLEs.

Often the λ parameter is difficult to interpret when covariates and a linear function of the coordinates is included and also when the range becomes large relative to the size of the spatial domain. For this reason it is convenient to report the effective degrees of freedom (also referred to trA in R code and the output summaries) associated with the predicted surface or curve. This measure has a one-to-one relationship with λ and is easier to interpret. For example an eff degrees of freedom that is very small suggests that the surface is well represented by a low order polynomial. Degrees of freedom close to the number of locations indicates a surface that is close to interpolating the observations and suggests a small or zero value for the nugget variance.

The default covariance model is assumed to follow a Matern with smoothness set to 1.0. This is implemented using the `stationary.cov` covariance that can take a argument for the form of the covariance, a sill and range parameters and possibly additional parameter might control the shape.

See the example below how to switch to another model. (Note that the exponential is also part of the Matern family with smoothness set to .5.)

The parameter estimation is done by `MLESpatialProcess` and the returned list from this function is added to the Krig output object that is returned by this function. The estimate is a version of maximum likelihood where the observations are transformed to remove the fixed linear part of the model. If the user just wants to fix the range parameter $aRange$ then `Krig` can be used.

NOTE: The defaults for the `optim` function used in `MLESpatialProcess` are:

```
list(method = "BFGS",
      control=list(fnscale = -1,
                  ndeps = rep(log(1.1),length(cov.params.start)+1),
                  reltol = reltol,
                  maxit = 20))
```

There is always a hazard in providing a simple to use method that makes many default choices for the spatial model. As in any analysis be aware of these choices and try alternative models and parameter values to assess the robustness of your conclusions. Also examine the residuals to check the adequacy of the fit. See the examples below for some help in how to do this easily in fields. Also see `quilt.plot` to get an quick plot of a spatial field to discern obvious spatial patterns.

summary method forms a list of class `spatialProcessSummary` that has a subset of information from the output object and also creates a table of the estimates of the linear parameters in the fixed part of the model. With replicated fields there is an option to estimate different linear parameters for each field (`collapseFixedEffect = FALSE`) and in this case a table is not created because there is more than one estimate. See (`Omega` and `fixedEffectsCov`) in the `mKrig` object to build the standard errors.

plot method provides potentially four diagnostic plots of the fit. Use the which to pick and choose among them or use `set.panel` to see them all. The third and fourth plots, however, are only available if the profile computations been done. If `lambda` is profiled (`lambdaProfile` is not `NULL`) the third plot is the profile log likelihood for `lambda` and with the GCV function on a second vertical scale. This is based on the grid evaluations in the component `lambdaProfile$MLEProfileLambda` . The fourth plot is a profile log likelihood trace for `aRange` based on `aRangeProfile$MLEProfileLambda`.

print method prints the `spatialProcessSummary` object of the fit, adding some details and explanations.

spatialProcessSetDefaults This is a useful way to fill in defaults for the function in one place. The main choices are choosing the Matern family, smoothness and a default fixed model (aka spatial drift). The grids for profiling are also created if they have not been supplied.

Value

An object of classes `mKrig` and `SpatialProcess`. The difference from `mKrig` are some extra components. The more useful ones are listed below

MLESummary A named array that has the fixed and estimated parameters along with likelihood values and some optim info.

profileSummaryLambda and profileSummaryARange The output list from `mKrigMLEGrid` for searching over over a grid of `lambda` and `aRange`.

CITable Approximate confidence intervals based on the inverse hessian of the log likelihood function.

MLEInfo A list that has a full documentation of the maximization including all parameters and likelihood values that were tried by the optim function.

InitialGridSearch Results from initial grid search to get good starting values for `lambda` and/or `aRange`.

Author(s)

Doug Nychka

See Also

[Tps](#), [mKrigMLEGrid](#), [mKrigMLEJoint](#), [plot.Krig](#), [predict.mKrig](#), [predictSE.mKrig](#)

Examples

```

data( ozone2)
# x is a two column matrix where each row is a location in lon/lat
# coordinates
  x<- ozone2$lon.lat
# y is a vector of ozone measurements at day 16. Note some missing values.
  y<- ozone2$y[16,]

# artificially reduce size of data for a quick example to pass CRAN ...
  x<- x[1:75,]
  y<- y[1:75]

# lots of default choices made here -- see gridN to increase
# the number of points in grid searches for MLEs
# without specifying lambda or aRange both are found in a robust
# way uses grid searches
# profiling over lambda and aRange is not required but completes the full
# example. Omit this for a faster computation.

  obj<- spatialProcess( x, y, profileLambda=TRUE, profileARange=TRUE)

# summary of model
  summary( obj)

# diagnostic plots
  set.panel(2,2)
  plot(obj)

# plot 1 data vs. predicted values
# plot 2 residuals vs. predicted
# plot 3 criteria to select the smoothing
#   parameter lambda = tau^2 / sigma
#   the x axis has log10 lambda
#   Note that here the GCV function is minimized
#   while the log profile likelihood is maximzed.
# plot 4 the log profile likelihood used to
#   determine range parameter aRange.
#

set.panel()
# predictions on a grid
surface( obj, xlab="longitude", ylab="latitude")
US( add=TRUE, col="grey", lwd=2)
title("Predicted ozone (in PPB) June 18, 1987 ")
#(see also predictSurface for more control on evaluation grid, predicting
# outside convex hull of the data. and plotting)

# prediction standard errors, note two steps now to generate

```

```

# and then plot surface
look<- predictSurfaceSE( obj)
surface( look, xlab="longitude", ylab="latitude")
points( x, col="magenta")
title("prediction standard errors (PPB)")

# here is a sanity check -- call spatialProcess with the MLEs found
# above, better get the same predictions!

objTest<- spatialProcess( x, y,
                          lambda=obj$MLESummary["lambda"],
                          aRange=obj$MLESummary["aRange"]
                          )

test.for.zero(objTest$fitted.values, obj$fitted.values,
              tag="sanity check" )

## Not run:
#####
# working with covariates and filling in missing station data
# using an ensemble method
# see the example under help(sim.spatialProcess) to see how to
# handle a conditional simulation on a grid of predictions with
# covariates.
data(COmonthlyMet)
fit1E<- spatialProcess(CO.loc,CO.tmin.MAM.climate, Z=CO.elev,
                      profileLambda=TRUE, profileARange=TRUE
                      )
set.panel( 2,2)
plot( fit1E)

set.panel(1,2)

# plots of the fitted surface and surface of prediction standard errors
out.p<-predictSurface( fit1E,CO.Grid,
                      ZGrid= CO.elevGrid, extrap=TRUE)

imagePlot( out.p, col=larry.colors())
US(add=TRUE, col="grey")
contour( CO.elevGrid, add=TRUE, levels=seq(1000,3000,,5), col="black")
title("Average Spring daily min. temp in CO")

out.p2<-predictSurfaceSE( fit1E,CO.Grid,
                         ZGrid= CO.elevGrid,
                         extrap=TRUE, verbose=FALSE)

imagePlot( out.p2, col=larry.colors())
US(add=TRUE, col="grey")
points( fit1E$x, pch=".")
title("Prediction SE")
set.panel()

## End(Not run)

```

```

## Not run:
#####
# conditional simulation
#####
# first a small application at missing data
notThere<- is.na(CO.tmin.MAM.climate )
xp <- CO.loc[notThere,]
Zp <- CO.elev[notThere]
infill<- sim.spatialProcess( fit1E, xp=xp,
                           Z= Zp, M= 10)

dim( infill)
#
# interpretation is that these infilled values are all equally plausible
# given the observations and also given the estimated covariance model
#
# EXTRA CREDIT: standardize the infilled values to have
# conditional mean and variance from the exact computations
# e.g. predict( fit1E, xp=CO.loc[!good,], Z= CO.elev[!good])
# and predictSE(fit1E, xp=CO.loc[!good,], Z= CO.elev[!good])
# with these standardization one would still preserve the correlations
# among the infilled values that is also important for considering them as a
# multivariate prediction.

# conditional simulation on a grid but not using the covariate of elevation

fit2<- spatialProcess(CO.loc,CO.tmin.MAM.climate,
                    gridARange= seq(.25, 2.0, length.out=10)
                    )
# note larger range parameter
# create 2500 grid points using a handy fields function
gridList <- fields.x.to.grid( fit2$x, nx=50,ny=50)
xGrid<- make.surface.grid( gridList)
ensemble<- sim.spatialProcess( fit2, xp=xGrid, M = 6)
# this is an "n^3" computation so increasing the grid size
# can slow things down for computation
# The 6 ensemble members
set.panel( 3,2)
for( k in 1:6){
  imagePlot( as.surface( xGrid, ensemble[,k]))
}
set.panel()

## End(Not run)

## Not run:
## changing the covariance model.

data(ozone2)

x<- ozone2$lon.lat
y<- ozone2$y[16,]

```

```

# a comparison to using an exponential and Wendland covariance function
# and great circle distance -- just to make range easier to interpret.
obj <- spatialProcess( x, y,
                      Distance = "rdist.earth")
obj2<- spatialProcess( x, y,
                      cov.args = list(Covariance = "Exponential"),
                      Distance = "rdist.earth" )
obj3<- spatialProcess( x, y,
                      cov.args = list(Covariance = "Wendland",
                                      dimension = 2,
                                      k = 2),
                      Distance = "rdist.earth")
# obj2 could be also be fit using the argument:
# cov.args = list(Covariance = "Matern", smoothness=.5)
#
# Note very different range parameters - BTW these are in miles
# but similar nugget variances.
rbind( Whittle= obj$summary,
       Exp= obj2$summary,
       Wendland= obj3$summary
)

# since the exponential is Matern with smoothness == .5 the first two
# fits can be compared in terms of their likelihoods
# the ln likelihood value is slightly higher for obj verses obj2 (-613.9 > -614.9)
# these are the _negative_ log likelihoods so suggests a preference for the
# smoothness = 1.0 (Whittle) model
#
# does it really matter in terms of spatial prediction?
set.panel( 3,1)
surface( obj)
US( add=TRUE)
title("Matern sm= 1.0")
surface( obj2)
US( add=TRUE)
title("Matern sm= .5")
surface( obj3)
US( add=TRUE)
title("Wendland k =2")
# prediction standard errors
# these take a while because prediction errors are based
# directly on the Kriging weight matrix
# see mKrig for an alternative.
set.panel( 2,1)
out.p<- predictSurfaceSE( obj, nx=40,ny=40)
surface( out.p)
US( add=TRUE)
title("Matern sm= 1.0")
points( x, col="magenta")
#
out.p<- predictSurfaceSE( obj, nx=40,ny=40)
surface( out.p)
US( add=TRUE)

```

```

points( x, col="magenta")
title("Matern sm= .5")
set.panel(1,1)

## End(Not run)

```

splint

Cubic spline interpolation

Description

A fast, FORTRAN based function for cubic spline interpolation.

Usage

```

splint(x, y, xgrid, wt = NULL, derivative = 0, lam = 0, df =
      NA, lambda = NULL, nx = NULL, digits = 8)

```

Arguments

x	The x values that define the curve or a two column matrix of x and y values.
y	The y values that are paired with the x's.
xgrid	The grid to evaluate the fitted cubic interpolating curve.
derivative	Indicates whether the function or a a first or second derivative should be evaluated.
wt	Weights for different observations in the scale of reciprocal variance.
lam	Value for smoothing parameter. Default value is zero giving interpolation.
lambda	Same as lam just to make this easier to remember.
df	Effective degrees of freedom. Default is to use lambda =0 or a df equal to the number of observations.
nx	If not NULL this should be the number of points to evaluate on an equally spaced grid in the range of x
digits	Number of significant digits used to determine what is a replicate x value.

Details

Fits a piecewise interpolating or smoothing cubic polynomial to the x and y values. This code is designed to be fast but does not many options in `sreg` or other more statistical implementations. To make the solution well posed the the second and third derivatives are set to zero at the limits of the x values. Extrapolation outside the range of the x values will be a linear function.

It is assumed that there are no repeated x values; use `sreg` followed by `predict` if you do have replicated data.

Value

A vector consisting of the spline evaluated at the grid values in `xgrid`.

References

See Additive Models by Hastie and Tibshirani.

See Also

`sreg`, `Tps`

Examples

```
x<- seq( 0, 120,,200)

# an interpolation
splint(rat.diet$t, rat.diet$trt,x )-> y

plot( rat.diet$t, rat.diet$trt)
lines( x,y)
#( this is weird and not appropriate!)

# the following two smooths should be the same

splint( rat.diet$t, rat.diet$con,x, df= 7)-> y1

# sreg function has more flexibility than splint but will
# be slower for larger data sets.

sreg( rat.diet$t, rat.diet$con, df= 7)-> obj
predict(obj, x)-> y2

# in fact predict.sreg interpolates the predicted values using splint!

# the two predicted lines (should) coincide
lines( x,y1, col="red",lwd=2)
lines(x,y2, col="blue", lty=2,lwd=2)
```

`sreg`

Cubic smoothing spline regression

Description

Fits a cubic smoothing spline to univariate data. The amount of smoothness can be specified or estimated from the data by GCV. <!--brief description-->

Usage

```
sreg(x, y, lambda = NA, df = NA, offset = 0, weights =
      rep(1, length(x)), cost = 1, nstep.cv = 80, tol =
      1e-05, find.diagA = TRUE, trmin = 2.01, trmax = NA,
      lammin = NA, lammax = NA, verbose = FALSE, do.cv =
      TRUE, method = "GCV", rmse = NA, na.rm = TRUE, digits
      = 8)
```

```
## S3 method for class 'sreg'
predict(object, x, derivative = 0, model = 1,...)
```

Arguments

x	Vector of x value
y	Vector of y values
lambda	Single smoothing parameter or a vector of values . If omitted smoothing parameter estimated by GCV. NOTE: lam here is equivalent to the value lambda*N in Tps/Krig where N is the number of unique observations. See example below.
object	An sreg object.
derivative	Order of derivative to evaluate. Must be 0,1, or 2.
df	Amount of smoothing in term of effective degrees of freedom for the spline
offset	an offset added to the term cost*degrees of freedom in the denominator of the GCV function. (This would be used for adjusting the df from fitting other models such as in back-fitting additive models.)
model	Specifies which model parameters to use.
weights	A vector that is proportional to the reciprocal variances of the errors.
cost	Cost value to be used in the GCV criterion.
nstep.cv	Number of grid points of smoothing parameter for GCV grid search.
tol	Tolerance for convergence in minimizing the GCV or other criteria to estimate the smoothing parameter.
find.diagA	If TRUE calculates the diagonal elements of the smoothing matrix. The effective number of degrees of freedom is the sum of these diagonal elements. Default is true. This requires more stores if a grid of smoothing parameters is passed. (See returned values below.)
trmin	Sets the minimum of the smoothing parameter range for the GCV grid search in terms of effective degrees of freedom.
trmax	Sets the maximum of the smoothing parameter range for the GCV grid search in terms of effective degrees of freedom. If NA the range is set to .99 of number of unique locations.
lammin	Same function as trmin but in the lambda scale.
lammax	Same function as trmax but in the lambda scale.
verbose	Print out all sorts of debugging info. Default is false of course!

do.cv	Evaluate the spline at the GCV minimum. Default is true.
method	A character string giving the method for determining the smoothing parameter. Choices are "GCV", "GCV.one", "GCV.model", "pure error", "RMSE". Default is "GCV".
rmse	Value of the root mean square error to match by varying lambda.
na.rm	If TRUE NA's are removed from y before analysis.
digits	Number of significant digits used to determine replicate x values.
...	Other optional arguments to pass to the predict function.

Details

MODEL: The assumed model is $Y_k = f(x_k) + e_k$ where e_k should be approximately normal and independent errors with variances τ^2/w_k

ESTIMATE: A smoothing spline is a locally weighted average of the y 's based on the relative locations of the x values. Formally the estimate is the curve that minimizes the criterion:

$$(1/n) \sum_{k=1, n} w_k (Y_k - f(X_k))^2 + \lambda R(f)$$

where $R(f)$ is the integral of the squared second derivative of f over the range of the X values. Because of the inclusion of the $(1/n)$ in the sum of squares the λ parameter in `sreg` corresponds to the a value of $\lambda * n$ in the `Tps` function and in the `Krig` function.

The solution to this minimization is a piecewise cubic polynomial with the join points at the unique set of X values. The polynomial segments are constructed so that the entire curve has continuous first and second derivatives and the second and third derivatives are zero at the boundaries. The smoothing has the range $[0, \infty]$. λ equal to zero gives a cubic spline interpolation of the data. As λ diverges to infinity (e.g $\lambda = 1e20$) the estimate will converge to the straight line estimated by least squares.

The values of the estimated function at the data points can be expressed in the matrix form:

$$\text{predicted values} = A(\lambda)Y$$

where A is an $n \times n$ symmetric matrix that does NOT depend on Y . The diagonal elements are the leverage values for the estimate and the sum of these ($\text{trace}(A(\lambda))$) can be interpreted as the effective number of parameters that are used to define the spline function. IF there are replicate points the A matrix is the result of finding group averages and applying a weighted spline to the means. The A matrix is also used to find "Bayesian" confidence intervals for the estimate, see the example below.

CROSS-VALIDATION:The GCV criterion with no replicate points for a fixed value of λ is

$$(1/n)(\text{Residual sum of squares}) / ((1 - \text{tr}(A) - \text{offset}) * \text{cost} + \text{offset} / n)^2,$$

Usually $\text{offset} = 0$ and $\text{cost} = 1$. Variations on GCV with replicate points are described in the documentation help file for `Krig`. With an appropriate choice for the smoothing parameter, the estimate of τ^2 is found by $(\text{Residual sum of squares}) / \text{tr}(A)$.

COMPUTATIONS: The computations for 1-d splines exploit the banded structure of the matrices needed to solve for the spline coefficients. Banded structure also makes it possible to get the diagonal elements of A quickly. This approach is different from the algorithms in `Tps` and tremendously more efficient for larger numbers of unique x values (say > 200). The advantage of `Tps` is getting "Bayesian" standard errors at predictions different from the observed x values. This function is

similar to the S-Plus smooth.spline. The main advantages are more information and control over the choice of lambda and also the FORTRAN source code is available (css.f).

See also the function splint which is designed to be a bare bones but fast smoothing spline.

Value

Returns a list of class sreg. Some of the returned components are

call	Call to the function
yM	Vector of dependent variables. If replicated data is given these are the replicate group means.
xM	Unique x values matching the y's.
weights	Proportional to reciprocal variance of each data point.
weightsM	Proportional to reciprocal pooled variance of each replicated mean data value (xM).
x	Original x data.
y	Original y data.
method	Method used to find the smoothing parameter.
pure.ss	Pure error sum of squares from replicate groups.
tauHat.pure.error	Estimate of tau from replicate groups.
tauHat.GCV	Estimate of tau using estimated lambda from GCV minimization
trace	Effective degrees of freedom for the spline estimate(s)
gcv.grid	Values of trace, GCV, tauHat. etc. for a grid of smoothing parameters. If lambda (or df) is specified those values are used.
lambda.est	Summary of various estimates of the smoothing parameter
lambda	If lambda is specified the passed vector, if missing the estimated value.
residuals	Residuals from spline(s). If lambda or df is specified the residuals from these values. If lambda and df are omitted then the spline having estimated lambda. This will be a matrix with as many columns as the values of lambda.
fitted.values	Matrix of fitted values. See notes on residuals.
predicted	A list with components x and y. x is the unique values of xraw in sorted order. y is a matrix of the spline estimates at these values.
eff.df	Same as trace.
diagA	Matrix containing diagonal elements of the smoothing matrix. Number of columns is the number of lambda values. WARNING: If there is replicated data the diagonal elements are those for the smoothing the group means at the unique x locations.

See Also

Krig, Tps, splint

Examples

```

# fit a GCV spline to
# control group of rats.
fit<- sreg(rat.diet$t, rat.diet$con)
summary( fit)

set.panel(2,2)
plot(fit) # four diagnostic plots of fit
set.panel()

predict( fit) # predicted values at data points

xg<- seq(0,110,,50)
sm<-predict( fit, xg) # spline fit at 50 equally spaced points
der.sm<- predict( fit, xg, deriv=1) # derivative of spline fit
set.panel( 2,1)
plot( fit$x, fit$y) # the data
lines( xg, sm) # the spline
plot( xg, der.sm, type="l") # plot of estimated derivative
set.panel() # reset panel to 1 plot

# the same fit using the thin plate spline numerical algorithms
# sreg does not scale the obs so instruct Tps not to sacel either
# this will make lambda comparable within factor of n.

fit.tps<-Tps( rat.diet$t, rat.diet$con, scale="unscaled")
summary( fit.tps)

# compare sreg and Tps results to show the adjustment to lambda.

predict( fit)-> look
predict( fit.tps, lambda=fit$lambda*fit$N)-> look2
test.for.zero( look, look2) # silence means it checks to 1e-8

# finding approximate standard errors at observations

SE<- fit$tauHat.GCV*sqrt(fit$diagA)

# compare to predictSE( fit.tps) differences are due to
# slightly different lambda values and using tauHat.MLE instad of tauHat.GCV
#

# 95% pointwise prediction intervals
Zvalue<- qnorm(.0975)
upper<- fit$fitted.values + Zvalue* SE
lower<- fit$fitted.values - Zvalue* SE
#
# conservative, simultaneous Bonferroni bounds
#
ZBvalue<- qnorm(1- .025/fit$N)
upperB<- fit$fitted.values + ZBvalue* SE

```

```

lowerB<- fit$fitted.values - ZBvalue* SE
#
# take a look

plot( fit$x, fit$y, type="n")
envelopePlot(fit$x, lowerB,fit$x, upperB, col = "grey90",
             lineCol="grey")
envelopePlot(fit$x, lower,fit$x, upper, lineCol="grey")
lines( fit$predicted, col="red",lwd=2)
points( fit$x, fit$y,pch=16)

title( "95 pct pointwise  and simultaneous intervals")

# or try the more visually honest not connecting points
plot( fit$x, fit$y, type="n")
segments( fit$x, lowerB, fit$x, upperB, col="grey",lwd=3)
segments( fit$x, lower, fit$x, upper, col="thistle3", lwd=6)
lines( fit$predicted, lwd=2,col="red")
points( fit$x, fit$y,pch=16)
title( "95 pct pointwise  and simultaneous intervals")

set.panel( 1,1)

```

stats

Calculate summary statistics

Description

Various summary statistics are calculated for different types of data.

Usage

```
stats(x, by)
```

Arguments

x	The data structure to compute the statistics. This can either be a vector, matrix (data sets are the columns), or a list (data sets are the components).
by	If x is a vector, an optional vector (either character or numerical) specifying the categories to divide x into separate data sets.

Details

Stats breaks x up into separate data sets and then calls describe to calculate the statistics. Statistics are found by columns for matrices, by components for a list and by the relevant groups when a numeric vector and a by vector are given. The default set of statistics are the number of (non-missing) observations, mean, standard deviation, minimum, lower quartile, median, upper quartile, maximum, and number of missing observations. If any data set is nonnumeric, missing values are

returned for the statistics. The `by` argument is a useful way to calculate statistics on parts of a data set according to different cases.

Value

A matrix where rows index the summary statistics and the columns index the separate data sets.

See Also

`stats.bin`, `stats.bplot`, `describe`

Examples

```
#Statistics for 8 normal random samples:
zork<- matrix( rnorm(200), ncol=8)
stats(zork)

zork<- rnorm( 200)
id<- sample( 1:8, 200, replace=TRUE)
stats( zork, by=id)
```

`stats.bin`

Bins data and finds some summary statistics.

Description

Cuts up a numeric vector based on binning by a covariate and applies the fields `stats` function to each group

Usage

```
stats.bin(x, y, N = 10, breaks = NULL)
```

Arguments

<code>x</code>	Values to use to decide bin membership
<code>y</code>	A vector of data
<code>N</code>	Number of bins. If the <code>breaks</code> is missing there are <code>N</code> bins equally spaced on the range of <code>x</code> .
<code>breaks</code>	The bin boundaries. If there are <code>N+1</code> of these there will be <code>N</code> bins. The bin widths can be unequal.

Value

A list with several components. `stats` is a matrix with columns indexing the bins and rows being summary statistics found by the `stats` function. These are: number of obs, mean, sd, min, quartiles, max and number of NA's. (If there is no data for a given bin, NA's are filled in.) `breaks` are the breaks passed to the function and `centers` are the bin centers.

See Also

bplot, stats

Examples

```

u<- rnorm( 2000)
v<- rnorm( 2000)
x<- u
y<- .7*u + sqrt(1-.7**2)*v

look<- stats.bin( x,y)
look$stats["Std.Dev.",]

data( ozone2)
# make up a variogram day 16 of Midwest daily ozone ...
look<- vgram( ozone2$lon.lat, c(ozone2$y[16,]), lon.lat=TRUE)

# break points
brk<- seq( 0, 250,,40)

out<-stats.bin( look$d, look$vgram, breaks=brk)
# plot bin means, and some quantiles Q1, median, Q3
matplot( out$centers, t(out$stats[ c("mean", "median", "Q1", "Q3"),]),
type="l",lty=c(1,2,2,2), col=c(3,4,3,4), ylab="ozone PPB")

```

summary.Krig

Summary for Krig or spatialProcess estimated models.

Description

Creates a list of summary results including estimates for the nugget variance (tau) and the smoothing parameter (lambda). This list is usually printed using a "print.summary" function for nice formatting.

Usage

```

## S3 method for class 'Krig'
summary(object, digits=4,...)

```

Arguments

object	A Krig or spatialProcess object.
digits	Number of significant digits in summary.
...	Other arguments to summary

Details

This function is a method for the generic function summary for class Krig. The results are formatted and printed using print.summary.Krig.

Value

Gives a summary of the Krig object. The components include the function call, number of observations, effective degrees of freedom, residual degrees of freedom, root mean squared error, R-squared and adjusted R-squared, $\log_{10}(\lambda)$, cost, GCV minimum and a summary of the residuals.

See Also

Krig, summary, print.summary.Krig, summary.spatialProcess

Examples

```
fit<- Krig(Chicago03$x, Chicago03$y, aRange=100)
summary(fit) # summary of fit
```

summary.ncdf

Summarizes a netCDF file handle

Description

Provides a summary of the variable names and sizes from the handle returned from netCDF file.

Usage

```
## S3 method for class 'ncdf'
summary(object,...)
```

Arguments

object The "handle" returned by the read.ncdf function from the ncdf package.
 ... Other arguments to pass to this function. Currently, no other arguments are used.

Details

This function is out of place in fields but was included because often large geophysical data sets are in netCDF format and the ncdf R package is also needed. To date the summary capability in the ncdf package is limited and this function is used to supplement it use. The function is also a useful device to see how the ncdf object is structured.

Author(s)

D. Nychka

See Also

ncdf

supportsArg	<i>Tests if function supports a given argument</i>
-------------	--

Description

Tests if the given function supports the given argument. Commonly used in fields code for determining if a covariance function supports precomputation of the distance matrix and evaluation of the covariance matrix over only the upper triangle.

Usage

```
supportsArg(fun=stationary.cov, arg)
```

Arguments

fun	The function tested for support for whether it supports the argument arg as input
arg	The argument to check if fun supports using as input

Details

Currently only `stationary.cov` and `Exp.cov` support evaluation of the covariance matrix over the upper triangle (and diagonal) only via the `onlyUpper` argument and distance matrix precomputation via the `distMat` argument.

Value

A logical indicating whether the given function supports use of the given argument

Author(s)

John Paige

See Also

[stationary.cov](#), [Exp.cov](#) These covariance functions have the `onlyUpper` option allowing the user to evaluate the covariance matrix over the upper triangle and diagonal only and to pass a precomputed distance matrix

Examples

```
#####
#Test covariance function to see if it supports evaluation of
#covariance matrix over upper triangle only
#####

supportsArg(Rad.cov, "distMat")
supportsArg(Rad.cov, "onlyUpper")
supportsArg(stationary.cov, "distMat")
```

```

supportsArg(stationary.cov, "onlyUpper")
supportsArg(Exp.cov, "distMat")
supportsArg(Exp.cov, "onlyUpper")

```

surface.Krig *Plots a surface and contours*

Description

Creates different plots of the fitted surface of a Krig object. This is a quick way to look at the fitted function over reasonable default ranges.

Usage

```

## S3 method for class 'Krig'
surface(object, grid.list = NULL, extrap = FALSE,
        graphics.reset = NULL, xlab = NULL, ylab = NULL, main
        = NULL, zlab = NULL, zlim = NULL, levels = NULL, type
        = "C", nx = 80, ny = 80, col = viridis(256), ...)
## S3 method for class 'mKrig'
surface(
object, grid.list = NULL, extrap = FALSE,
        graphics.reset = NULL, xlab = NULL, ylab = NULL, main
        = NULL, zlab = NULL, zlim = NULL, levels = NULL, type
        = "C", nx = 80, ny = 80, col = viridis(256), ...)

```

Arguments

object	A Krig object or an mKrig object.
grid.list	A list with as many components as variables describing the surface. All components should have a single value except the two that give the grid points for evaluation. If the matrix or data frame has column names, these must appear in the grid list. If grid.list is missing and the surface has just two dimensions the grid is based on the ranges of the observed data.
extrap	Extrapolation beyond the range of the data. If false only the convex hull of the observations is plotted. Default is false.
graphics.reset	Reset to original graphics parameters after function plotting.
type	Type of plot as a character. "p" perspective plot (persp). "c" contour plot (contour). "b" a two panel figure with perspective and contour plots. "I" image plot with legend strip (image.plot). "C" image plot with contours overlaid. Image with contour is the default.
main	Title of plot
xlab	x axis label
ylab	y axis label
zlab	z axis label if "p" or "b" type is used.

<code>zlim</code>	Z limits passed to persp
<code>levels</code>	Contour levels passed to contour.
<code>nx</code>	Number of grid points to evaluate surface on the horizontal axis (the x-axis).
<code>ny</code>	Number of grid points to evaluate surface on the vertical axis (the y-axis).
<code>col</code>	Color scale.
<code>...</code>	Any other plotting options.

Details

This function is essentially a combination of `predictSurface` and `plot.surface`. It may not always give a great rendition but is easy to use for checking the fitted surface. The default of `extrap=F` is designed to discourage looking at the estimated surface outside the range of the observations.

NOTE: that any Z covariates will be dropped and only the spatial part of the model will be evaluated.

See Also

[Krig](#) `predictSurface`, `plot.surface`, `image.plot`

Examples

```
fit<- Krig(Chicago03$x,Chicago03$y, aRange=30) # krig fit

#Image plot of surface with nice, smooth contours and shading

surface(fit, type="C", nx=128, ny=128)
```

The Engines: *Basic linear algebra utilities and other computations supporting the Krig function.*

Description

These are internal functions to Krig that compute the basic matrix decompositions or solve the linear systems needed to evaluate the Krig/Tps estimate. Others listed below do some simple housekeeping and formatting. Typically they are called from within Krig but can also be used directly if passed a Krig object list.

Usage

```
Krig.engine.default(out, verbose = FALSE)
Krig.engine.fixed( out, verbose=FALSE, lambda=NA)

Krig.coef(out, lambda = out$lambda, y = NULL, yM = NULL, verbose = FALSE)
Krig.make.u(out, y = NULL, yM = NULL, verbose = FALSE)
Krig.check.xY(x, Y,Z, weights, na.rm, verbose = FALSE)
```

```

Krig.transform.xY(obj, knots, verbose = FALSE)

Krig.make.W( out, verbose=FALSE)
Krig.make.Wi ( out, verbose=FALSE)

```

Arguments

out	A complete or partial Krig object. If partial it must have all the information accumulated to this calling point within the Krig function.
obj	Same as out.
verbose	If TRUE prints out intermediate results for debugging.
lambda	Value of smoothing parameter "hard wired" into decompositions. Default is NA, i.e. use the value in out\\$\lambda.
y	New y vector for recomputing coefficients. OR for %d*% a vector or matrix.
yM	New y vector for recomputing coefficients but the values have already been collapsed into replicate group means.
Y	raw data Y vector
x	raw x matrix of spatial locations OR In the case of %d*%, y is either a matrix or a vector. As a vector, y, is interpreted to be the elements of a diagonal matrix.
weights	Raw weights vector passed to Krig
Z	Raw vector or matrix of additional covariates.
na.rm	NA action logical values passed to Krig
knots	Raw knots matrix passed to Krig

Details

ENGINES:

The engines are the code modules that handle the basic linear algebra needed to compute the estimated curve or surface coefficients. All the engine work on the data that has been reduced to unique locations and possibly replicate group means with the weights adjusted accordingly. All information needed for the decomposition are components in the Krig object passed to these functions.

`Krig.engine.default` finds the decompositions for a Universal Kriging estimator by simultaneously diagonalizing the linear system for the coefficients of the estimator. The main advantage of this form is that it is fairly stable numerically, even with ill-conditioned covariance matrices with $\lambda > 0$. (i.e. provided there is a "nugget" or measurement error. Also the eigen-decomposition allows for rapid evaluation of the likelihood, GCV and coefficients for new data vectors under different values of the smoothing parameter, λ .)

`Krig.engine.knots` This code has been omitted from versions ≥ 12.0 . See 11.6 to recover this functionality.

Finds the decompositions in the case that the covariance is evaluated at arbitrary locations possibly different than the data locations (called knots). The intent of these decompositions is to facilitate the evaluation at different values for λ .

`Krig.engine.fixed` are specific decomposition based on the Cholesky factorization assuming that the smoothing parameter is fixed. This is the only case that works in the sparse matrix. Both knots and the full set of locations can be handled by this case. The difference between the "knots" engine above is that only a single value of lambda is considered in the fixed engine.

OTHER FUNCTIONS:

`Krig.coef` Computes the "c" and "d" coefficients to represent the estimated curve. These coefficients are used by the predict functions for evaluations. `Krig.coef` can be used outside of the call to `Krig` to recompute the fit with different Y values and possibly with different lambda values. If new y values are not passed to this function then the `yM` vector in the `Krig` object is used. The internal function `Krig.ynew` sorts out the logic of what to do and use based on the passed arguments.

`Krig.make.u` Computes the "u" vector, a transformation of the collapsed observations that allows for rapid evaluation of the GCV function and prediction. This only makes sense when the decomposition is WBW or DR, i.e. an eigen decomposition. If the decomposition is the Cholesky based then this function returns NA for the u component in the list.

`Krig.check.xy` Checks for removes missing values (NAs).

`Krig.cor.Y` This code has been omitted from versions ≥ 12.0 . See 11.6 too recover this functionality.

`Krig.transform.xy` Finds all replicates and collapse to unique locations and mean response and pooled variances and weights. These are the `xM`, `yM` and `weightsM` used in the engines. Also scales the x locations and the knots according to the transformation.

`Krig.make.W` and `Krig.make.Wi` These functions create an off-diagonal weight matrix and its symmetric square root or the inverse of the weight matrix based on the information passed to `Krig`. If `out$nondiag` is TRUE `W` is constructed based on a call to the passed function `wght.function` along with additional arguments. If this flag is FALSE then `W` is just `diag(out$weightsM)` and the square root and inverse are computed directly.

`%d*%` Is a simple way to implement efficient diagonal multiplications. `x%d*%y` is interpreted to mean `diag(x)%*%y` if x is a vector. If x is a matrix then this becomes the same as the usual matrix multiplication.

Returned Values

ENGINES:

The returned value is a list with the matrix decompositions and other information. These are incorporated into the complete `Krig` object.

Common to all engines:

decomp Type of decomposition

nt dimension of T matrix

np number of knots

`Krig.engine.default`:

u Transformed data using eigenvectors.

D Eigenvalues

G Reduced and weighted matrix of the eigenvectors

qr.T QR decomposition of fixed regression matrix

V The eigenvectors

Krig.engine.fixed:

d estimated coefficients for the fixed part of model

c estimated coefficients for the basis functions derived from the covariance function.

Using all data locations

qr.VT QR decomposition of the inverse Cholesky factor times the T matrix.

MC Cholesky factor

Using knot locations

qr.Treg QR decomposition of regression matrix modified by the estimate of the nonparametric (or spatial) component.

lambda.fixed Value of lambda used in the decompositions

OTHER FUNCTIONS:

Krig.coef

yM Y values as replicate group means

tauHat.rep Sample standard deviation of replicates

tauHat.pure.error Same as tauHat.rep

pure.ss Pure error sums of squares based on replicates

c The "c" basis coefficients associated with the covariance or radial basis functions.

d The "d" regression type coefficients that are from the fixed part of the model or the linear null space.

u When the default decomposition is used the data vector transformed by the orthogonal matrices. This facilitates evaluating the GCV function at different values of the smoothing parameter.

Krig.make.W

W The weight matrix

W2 Symmetric square root of weight matrix

Krig.make.Wi

Wi The inverse weight matrix

W2i Symmetric square root of inverse weight matrix

Author(s)

Doug Nychka

See Also

[Krig, Tps](#)

Examples

```
Krig( Chicago03$x, Chicago03$y, aRange=100)-> out
Krig.engine.default( out)-> stuff
# compare "stuff" to components in out$matrices
look1<- Krig.coef( out)
look1$c
# compare to out$c
look2<- Krig.coef( out, yM = Chicago03$y)
look2$c
# better be the same even though we pass as new data!
```

tim.colors

Some useful color tables for images and tools to handle them.

Description

Several color scales useful for image plots: a pleasing rainbow style color table patterned after that used in Matlab by Tim Hoar and also some simple color interpolation schemes between two or more colors. There is also a function that converts between colors and a real valued vector.

Usage

```
tim.colors(n = 64, alpha=1.0)
larry.colors()
snow.colors(n=256, alpha=1)
two.colors(n=256, start="darkgreen", end="red", middle="white",
alpha=1.0)
designer.colors( n=256, col= c("darkgreen", "white", "darkred"), x=
seq(0,1,, length(col)) ,alpha=1.0)
color.scale(z, col = tim.colors, NC = 256, zlim = NULL,
transparent.color = "white", eps = 1e-08)
fieldsPlotColors( col,...)
```

Arguments

alpha	The transparency of the color – 1.0 is opaque and 0 is transparent. This is useful for overlays of color and still being able to view the graphics that is covered.
n	Number of color levels. The setting n=64 is the original definition.
start	Starting color for lowest values in color scale
end	Ending color.
middle	Color scale passes through this color at halfway
col	A list of colors (names or hex values) to interpolate. But for the <code>color.scale</code> function this can be also be a function that returns NC colors when called with just the NC argument.
x	Positions of colors on a [0,1] scale. Default is to assume that the x values are equally spaced from 0 to 1.
z	Real vector to encode in a color table.
zlim	Range to use for color scale. Default is the <code>range(z)</code> inflated by <code>1-eps</code> and <code>1+eps</code> .
<code>transparent.color</code>	Color value to use for NA's or values outside <code>zlim</code>
eps	A small inflation of the range to avoid the boundary values of z being coded as NAs.
NC	The number of colors to return from calling the function passed in the <code>col</code> argument. This is only used if <code>col</code> is a function.
...	Additional plotting arguments to <code>codeimage.plot</code>

Details

The color in R can be represented as three vectors in RGB coordinates and these coordinates are interpolated separately using a cubic spline to give color values that intermediate to the specified colors.

Ask Tim Hoar about `tim.colors`! He is a Matlab black belt and this is his favorite scale in that system. `two.colors` is really about three different colors. For other colors try `fields.color.picker` to view possible choices. `start="darkgreen"`, `end="azure4"` are the options used to get a nice color scale for rendering aerial photos of ski trails. (See <https://github.com/dnychka/MJProject>.) `larry.colors` is a 13 color palette used by Larry McDaniel (retired software engineer from NCAR) and is particularly useful for visualizing fields of climate variables.

`snow.colors` is the scale used by Will Klieber's team for visualizing snow cover from remotely sensed data products. See the commented code for the script as to how this was formed from an original raw 256 level scale. Note that the first color in this table is grey and is designed to represent the minimum value of the range (e.g. 0). If the image is in percent snow cover then `zlim=c(0,100)` would make sense as a range to fit grey pixels to zero and white to 100 percent.

`designer.color` is the master function for the other scales. It can be useful if one wants to customize the color table to match quantiles of a distribution. e.g. if the median of the data is at .3 with respect to the range then set `x` equal to `c(0,.3,1)` and specify two colors to provide a transition that matches the median value. In `fields` language this function interpolates between a set of colors at

locations x . While you can be creative about these colors just using another color scale as the basis is easy. For example

```
designer.color( 256, rainbow(4), x=c( 0, .2, .8, 1.0))
```

leaves the choice of the colors to Dr. R after a thunderstorm. See also `colorBrewer` to choose sequences of colors that form a good palette.

`color.scale` assigns colors to a numerical vector in the same way as the `image` function. This is useful to keep the assignment of colors consistent across several vectors by specifying a common `zlim` range.

`plotColorScale` A simple function to plot a vector of colors to examine their values.

Value

A vector giving the colors in a hexadecimal format, two extra hex digits are added for the alpha channel.

See Also

`topo.colors`, `terrain.colors`, `image.plot`, `quilt.plot`, `grey.scale`, `fields.color.picker`

Examples

```
tim.colors(10)
# returns an array of 10 character strings encoding colors in hex format

# e.g. (red, green, blue) values of (16,255, 239)
# translates to "#10FFEF"
# rgb( 16/255, 255/255, 239/255, alpha=.5)
# gives "#10FFEF80" note extra "alpha channel"

# view some color table choices
set.panel( 4,1)
fieldsPlotColors( tim.colors())
title("tim.colors")
fieldsPlotColors( larry.colors())
title("larry.colors")
fieldsPlotColors( two.colors())
title("two.colors")
fieldsPlotColors( snow.colors())
title("snow.colors")

# a bubble plot with some transparency for overlapping dots
set.seed(123)
loc<- matrix( rnorm( 200), 100,2)
Z<- loc[,1] + loc[,2]
colorMap<- color.scale( Z, col=tim.colors(10, alpha=.8))
par( mar=c(5,5,5,5)) # extra room on right for color bar
plot( loc, col=colorMap, pch=16, cex=2)
# add a color scale
image.plot(legend.only=TRUE, zlim=range( Z), col=tim.colors(10))
```

```

# using transparency without alpha the image plot would cover points

obj<- list( x= 1:8, y=1:10, z= outer( 1:8, 1:10, "+" ) )
plot( 1:10,1:10)

image(obj, col=two.colors(alpha=.5), add=TRUE)

coltab<- designer.colors(col=c("blue", "grey", "green"),
                        x= c( 0,.3,1) )

image( obj, col= coltab )

# peg colors at some desired quantiles of data.
# NOTE need 0 and 1 for the color scale to make sense
x<- quantile( c(obj$z), c(0,.25,.5,.75,1.0) )
# scale these to [0,1]
zr<- range( c(obj$z))
x<- (x-zr[1]) / (zr[2] - zr[1])

coltab<- designer.colors(256,rainbow(5), x)
image( obj$z, col= coltab )
# see image.plot for adding all kinds of legends

set.panel()

```

Tps

Thin plate spline regression

Description

Fits a thin plate spline surface to irregularly spaced data. The smoothing parameter is chosen by generalized cross-validation. The assumed model is additive $Y = f(X) + e$ where $f(X)$ is a d dimensional surface. This is the classic nonparametric curve/surface estimate pioneered in statistics by Grace Wahba. This function also works for just a single dimension and is a special case of a Gaussian process estimate as the range parameter in the Matern family increases to infinity. (Kriging).

A "fast" version of this function uses a compactly supported Wendland covariance and sparse linear algebra for handling larger data sets. Although a good approximation to Tps for sufficiently large `aRange` its actual form is very different from the textbook thin-plate definition.

Usage

```
Tps(x, Y, m = NULL, p = NULL, scale.type = "range", lon.lat = FALSE,
    miles = TRUE, method = "GCV", GCV = TRUE, ...)
```

```
fastTps(x, Y, m = NULL, p = NULL, aRange, lon.lat = FALSE,
```



```
find.trA = FALSE, REML = FALSE, theta=NULL, ...)
```

Arguments

x	Matrix of independent variables. Each row is a location or a set of independent covariates.
Y	Vector of dependent variables.
m	A polynomial function of degree (m-1) will be included in the model as the drift (or spatial trend) component. Default is the value such that 2m-d is greater than zero where d is the dimension of x.
p	Polynomial power for Wendland radial basis functions. Default is 2m-d where d is the dimension of x.
scale.type	The independent variables and knots are scaled to the specified scale.type. By default the scale type is "range", whereby the locations are transformed to the interval (0,1) by forming $(x - \min(x)) / \text{range}(x)$ for each x. Scale type of "user" allows specification of an x.center and x.scale by the user. The default for "user" is mean 0 and standard deviation 1. Scale type of "unscaled" does not scale the data.
aRange	The tapering range that is passed to the Wendland compactly supported covariance. The covariance (i.e. the radial basis function) is zero beyond range aRange. The larger aRange the closer this model will approximate the standard thin plate spline.
lon.lat	If TRUE locations are interpreted as lognitude and latitude and great circle distance is used to find distances among locations. The aRange scale parameter for fast.Tps (setting the compact support of the Wendland function) in this case is in units of miles (see example and caution below).
method	Determines what "smoothing" parameter should be used. The default is to estimate standard GCV Other choices are: GCV.model, GCV.one, RMSE, pure error and REML. The differences are explained in the Krig help file.
GCV	If TRUE the decompositions are done to efficiently evaluate the estimate, GCV function and likelihood at multiple values of lambda.
miles	If TRUE great circle distances are in miles if FALSE distances are in kilometers
find.trA	If TRUE will estimate the effective degrees of freedom using a simple Monte Carlo method (random trace). This will add to the computational burden by approximately NtrA solutions of the linear system but the cholesky decomposition is reused.
REML	If TRUE find the MLE for lambda using restricted maximum likelihood instead of the full version.
theta	Same as aRange.
...	For Tps any argument that is valid for the Krig function. Some of the main ones are listed below. For fastTps any argument that is suitable for the mKrig function see help on mKrig for these choices. The most common would be lambda fixing the value

of this parameter (τ^2/σ^2), Z linear covariates or `mKrig.args= list(m=1)` setting the regression model to be just a constant function.

Arguments for Tps:

- lambda** Smoothing parameter that is the ratio of the error variance (τ^{**2}) to the scale parameter of the covariance function. If omitted this is estimated by GCV.
- Z** Linear covariates to be included in fixed part of the model that are distinct from the default low order polynomial in x
- df** The effective number of parameters for the fitted surface. Conversely, $N-df$, where N is the total number of observations is the degrees of freedom associated with the residuals. This is an alternative to specifying `lambda` and much more interpretable.
- cost** Cost value used in GCV criterion. Corresponds to a penalty for increased number of parameters. The default is 1.0 and corresponds to the usual GCV.
- weights** Weights are proportional to the reciprocal variance of the measurement error. The default is no weighting i.e. vector of unit weights.
- nstep.cv** Number of grid points for minimum GCV search.
- x.center** Centering values are subtracted from each column of the x matrix. Must have `scale.type="user"`.
- x.scale** Scale values that divided into each column after centering. Must have `scale.type="user"`.
- sigma** Scale factor for covariance.
- tau2** Variance of errors or if weights are not equal to 1 the variance is $\tau^{**2}/weight$.
- verbose** If true will print out all kinds of intermediate stuff.
- mean.obj** Object to predict the mean of the spatial process.
- sd.obj** Object to predict the marginal standard deviation of the spatial process.
- null.function** An R function that creates the matrices for the null space model. The default is `fields.mkpoly`, an R function that creates a polynomial regression matrix with all terms up to degree $m-1$. (See Details)
- offset** The offset to be used in the GCV criterion. Default is 0. This would be used when Krig/Tps is part of a backfitting algorithm and the offset has to be included to reflect other model degrees of freedom.

Details

Both of these functions are special cases of using the `Krig` and `mKrig` functions. See the help on each of these for more information on the calling arguments and what is returned. `Tps` makes use of the stable computations via eigen decompositions in `Krig`. `fastTps` follows the more standard computations for spatial statistics centered around the Cholesky decomposition in `mKrig`.

A thin plate spline is the result of minimizing the residual sum of squares subject to a constraint that the function have a certain level of smoothness (or roughness penalty). Roughness is quantified by the integral of squared m -th order derivatives. For one dimension and $m=2$ the roughness penalty is the integrated square of the second derivative of the function. For two dimensions the roughness penalty is the integral of

$$(D_{xx}(f))^{**2} + 2(D_{xy}(f))^{**2} + (D_{yy}(f))^{**2}$$

(where D_{uv} denotes the second partial derivative with respect to u and v .) Besides controlling the order of the derivatives, the value of m also determines the base polynomial that is fit to the data. The degree of this polynomial is $(m-1)$.

The smoothing parameter controls the amount that the data is smoothed. In the usual form this is denoted by λ , the Lagrange multiplier of the minimization problem. Although this is an awkward scale, $\lambda = 0$ corresponds to no smoothness constraints and the data is interpolated. $\lambda = \infty$ corresponds to just fitting the polynomial base model by ordinary least squares.

This estimator is implemented by passing the right generalized covariance function based on radial basis functions to the more general function `Krig`. One advantage of this implementation is that once a `Tps/Krig` object is created the estimator can be found rapidly for other data and smoothing parameters provided the locations remain unchanged. This makes simulation within R efficient (see example below). `Tps` does not currently support the `knots` argument where one can use a reduced set of basis functions. This is mainly to simplify the code and a good alternative using knots would be to use a valid covariance from the Matern family and a large range parameter.

CAUTION about `lon.lat=TRUE`: The option to use great circle distance to define the radial basis functions (`lon.lat=TRUE`) is very useful for small geographic domains where the spherical geometry is well approximated by a plane. However, for large domains the spherical distortion is large enough that the basis function no longer define a positive definite system and `Tps` will report a numerical error. An alternative is to switch to a three dimensional thin plate spline the locations being the direction cosines. This will give approximate great circle distances for locations that are close and also the numerical methods will always have a positive definite matrices.

Here is an example using this idea for `RMprecip` and also some examples of building grids and evaluating the `Tps` results on them:

```
# a useful function:
dircos<- function(x1){
  coslat1 <- cos((x1[, 2] * pi)/180)
  sinlat1 <- sin((x1[, 2] * pi)/180)
  coslon1 <- cos((x1[, 1] * pi)/180)
  sinlon1 <- sin((x1[, 1] * pi)/180)
  cbind(coslon1*coslat1, sinlon1*coslat1, sinlat1)}
# fit in 3-d to direction cosines
out<- Tps(dircos(RMprecip$x),RMprecip$y)
xg<-make.surface.grid(fields.x.to.grid(RMprecip$x))
fhat<- predict( out, dircos(xg))
# coerce to image format from prediction vector and grid points.
out.p<- as.surface( xg, fhat)
surface( out.p)
# compare to the automatic
out0<- Tps(RMprecip$x,RMprecip$y, lon.lat=TRUE)
surface(out0)
```

The function `fastTps` is really a convenient wrapper function that calls `spatialProcess` with a suitable Wendland covariance function. This means one can use all the additional functions for prediction and simulation built for the `spatialProcess` and `mKrig` objects.

This function is experimental, however, and some care needs to be exercised in specifying the support `aRange` and power (`p`) which describes the polynomial behavior of the Wendland at the origin.

Note that unlike Tps the locations are not scaled to unit range and this can cause havoc in smoothing problems with variables in very different units. So rescaling the locations `x<- scale(x)` is a good idea for putting the variables on a common scale for smoothing. A conservative rule of thumb is to make `aRange` large enough so that about 50 nearest neighbors are within this distance for every observation location.

This function does have the potential to approximate estimates of Tps for very large spatial data sets. See `wendland.cov` and help on the SPAM package for more background. Also, the function `predictSurface.fastTps` has been made more efficient for the case of `k=2` and `m=2`.

See also the `mKrig` function for handling larger data sets and also for an example of combining Tps and `mKrig` for evaluation on a huge grid.

Value

A list of class `Krig`. This includes the fitted values, the predicted surface evaluated at the observation locations, and the residuals. The results of the grid search minimizing the generalized cross validation function are returned in `gcv.grid`. Note that the GCV/REML optimization is done even if `lambda` or `df` is given. Please see the documentation on `Krig` for details of the returned arguments.

References

See "Nonparametric Regression and Generalized Linear Models" by Green and Silverman. See "Additive Models" by Hastie and Tibshirani.

See Also

[Krig](#), [mKrig](#), [spatialProcess](#), [sim.spatialProcess](#), [summary.Krig](#), [predict.Krig](#), [predictSE.Krig](#), [predictSurface](#), [predictSurface.fastTps](#), [plot.Krig](#), [surface.Krig](#), [sreg](#)

Examples

```
#2-d example

fit<- Tps(Chicago03$x, Chicago03$y) # fits a surface to ozone measurements.

set.panel(2,2)
plot(fit) # four diagnostic plots of fit and residuals.
set.panel()

# summary of fit and estimates of lambda the smoothing parameter
summary(fit)

surface( fit) # Quick image/contour plot of GCV surface.

# NOTE: the predict function is quite flexible:

    look<- predict( fit, lambda=2.0)
# evaluates the estimate at lambda =2.0 _not_ the GCV estimate
# it does so very efficiently from the Krig fit object.

    look<- predict( fit, df=7.5)
```

```

# evaluates the estimate at the lambda values such that
# the effective degrees of freedom is 7.5

# compare this to fitting a thin plate spline with
# lambda chosen so that there are 7.5 effective
# degrees of freedom in estimate
# Note that the GCV function is still computed and minimized
# but the lambda values used corresponds to 7.5 df.

fit1<- Tps(Chicago03$x, Chicago03$y,df=7.5)

set.panel(2,2)
plot(fit1) # four diagnostic plots of fit and residuals.
           # GCV function (lower left) has vertical line at 7.5 df.
set.panel()

# The basic matrix decompositions are the same for
# both fit and fit1 objects.

# predict( fit1) is the same as predict( fit, df=7.5)
# predict( fit1, lambda= fit$lambda) is the same as predict(fit)

# predict onto a grid that matches the ranges of the data.

out.p<-predictSurface( fit)
image( out.p)

# the surface function (e.g. surface( fit)) essentially combines
# the two steps above

# predict at different effective
# number of parameters
out.p<-predictSurface( fit,df=10)

## Not run:
# predicting on a grid along with a covariate
data( C0monthlyMet)
# predicting average daily minimum temps for spring in Colorado
# NOTE to create an 4km elevation grid:
# data(PRISMelevation); CO.elev1 <- crop.image(PRISMelevation, CO.loc )
# then use same grid for the predictions: CO.Grid1<- CO.elev1[c("x","y")]
obj<- Tps( CO.loc, CO.tmin.MAM.climate, Z= CO.elev)
out.p<-predictSurface( obj,
                      CO.Grid, ZGrid= CO.elevGrid)
imagePlot( out.p)
US(add=TRUE, col="grey")
contour( CO.elevGrid, add=TRUE, levels=c(2000), col="black")

## End(Not run)
## Not run:
#A 1-d example with confidence intervals

```

```

out<-Tps( rat.diet$t, rat.diet$trt) # lambda found by GCV
out
plot( out$x, out$y)
xgrid<- seq( min( out$x), max( out$x),,100)
fhat<- predict( out,xgrid)
lines( xgrid, fhat,)
SE<- predictSE( out, xgrid)
lines( xgrid,fhat + 1.96* SE, col="red", lty=2)
lines(xgrid, fhat - 1.96*SE, col="red", lty=2)

#
# compare to the ( much faster) B spline algorithm
# sreg(rat.diet$t, rat.diet$trt)

# Here is a 1-d example with 95 percent CIs where sreg would not
# work:
# sreg would give the right estimate here but not the right CI's
x<- seq( 0,1,,8)
y<- sin(3*x)
out<-Tps( x, y) # lambda found by GCV
plot( out$x, out$y)
xgrid<- seq( min( out$x), max( out$x),,100)
fhat<- predict( out,xgrid)
lines( xgrid, fhat, lwd=2)
SE<- predictSE( out, xgrid)
lines( xgrid,fhat + 1.96* SE, col="red", lty=2)
lines(xgrid, fhat - 1.96*SE, col="red", lty=2)

## End(Not run)

# More involved example adding a covariate to the fixed part of model
## Not run:
set.panel( 1,3)
# without elevation covariate
out0<-Tps( RMprecip$x,RMprecip$y)
surface( out0)
US( add=TRUE, col="grey")

# with elevation covariate
out<- Tps( RMprecip$x,RMprecip$y, Z=RMprecip$elev)

# NOTE: out$d[4] is the estimated elevation coefficient
# it is easy to get the smooth surface separate from the elevation.
out.p<-predictSurface( out, drop.Z=TRUE)
surface( out.p)
US( add=TRUE, col="grey")

# and if the estimate is of high resolution and you get by with
# a simple discretizing -- does not work in this case!
quilt.plot( out$x, out$fitted.values)

#
# the exact way to do this is evaluate the estimate

```

```

# on a grid where you also have elevations
# An elevation DEM from the PRISM climate data product (4km resolution)
data(RMelevation)
grid.list<- list( x=RMelevation$x, y= RMelevation$y)
fit.full<- predictSurface( out, grid.list, ZGrid= RMelevation)

# this is the linear fixed part of the second spatial model:
# lon,lat and elevation
fit.fixed<- predictSurface( out, grid.list, just.fixed=TRUE,
                           ZGrid= RMelevation)

# This is the smooth part but also with the linear lon lat terms.
fit.smooth<-predictSurface( out, grid.list, drop.Z=TRUE)

#
set.panel( 3,1)

fit0<- predictSurface( out0, grid.list)
image.plot( fit0)
title(" first spatial model (w/o elevation)")
image.plot( fit.fixed)
title(" fixed part of second model (lon,lat,elev linear model)")
US( add=TRUE)
image.plot( fit.full)
title("full prediction second model")
set.panel()

## End(Not run)
###
### fast Tps
# m=2   p= 2m-d= 2
#
# Note: aRange = 3 degrees is a very generous taper range.
# Use some trial aRange value with rdist.nearest to determine a
# a useful taper. Some empirical studies suggest that in the
# interpolation case in 2 d the taper should be large enough to
# about 20 non zero nearest neighbors for every location.

out2<- fastTps( RMprecip$x,RMprecip$y,m=2, aRange=3.0,
               profileLambda=FALSE)

# note that fastTps produces a object of classes  spatialProcess and mKrig
# so one can use all the
# the overloaded functions that are defined for these classes.
# predict, predictSE, plot, sim.spatialProcess
# summary of what happened note estimate of effective degrees of
# freedom
# profiling on lambda has been turned off to make this run quickly
# but it is suggested that one examines the the profile likelihood over lambda

print( out2)

## Not run:

```

```

set.panel( 1,2)
surface( out2)

#
# now use great circle distance for this smooth
# Here "aRange" for the taper support is the great circle distance in degrees latitude.
# Typically for data analysis it more convenient to think in degrees. A degree of
# latitude is about 68 miles (111 km).
#
fastTps( RMprecip$x,RMprecip$y,m=2, lon.lat=TRUE, aRange= 210 ) -> out3
print( out3) # note the effective degrees of freedom is different.
surface(out3)

set.panel()

## End(Not run)

## Not run:
#
# simulation reusing Tps/Krig object
#
fit<- Tps( rat.diet$t, rat.diet$trt)
true<- fit$fitted.values
N<- length( fit$y)
temp<- matrix( NA, ncol=50, nrow=N)
tau<- fit$tauHat.GCV
for ( k in 1:50){
ysim<- true + tau* rnorm(N)
temp[,k]<- predict(fit, y= ysim)
}
matplot( fit$x, temp, type="l")

## End(Not run)
#
#4-d example
fit<- Tps(BD[,1:4],BD$lnya,scale.type="range")

# plots fitted surface and contours
# default is to hold 3rd and 4th fixed at median values

surface(fit)

```


Description

Linear transformation of each column of a matrix. There are several choices of the type of centering and scaling.

Usage

```
transformx (x, scale.type = "unit.sd", x.center, x.scale)
```

Arguments

x	Matrix with columns to be transformed.
scale.type	Type of transformation the default is "unit.sd": subtract the mean and divide by the standard deviation. Other choices are "unscaled" (do nothing), "range" (transform to [0,1]), "user" (subtract a supplied location and divide by a scale).
x.center	A vector of centering values to subtract from each column.
x.scale	A vector of scaling values to subtract from each column.

Details

After deciding what the centering and scaling values should be for each column of x, this function just calls the standard utility scale. This function was created partly to attach the transformation information as attributes to the transformed matrix. It is used in Krig, cover.design, krig.image etc. to transform the independent variables.

Value

A matrix whose columns have been transformed. This matrix also has the attributes: scale.type, x.center and y.center with the transformation information.

See Also

scale

Examples

```
#  
newx<-transformx( Chicago03$x, scale.type="range")
```

US

Plot of the US with state boundaries

Description

Plots quickly, medium resolution outlines of the US with the states and bodies of water. A simple wrapper for the map function from the maps package.

Usage

```
US( ...)
```

Arguments

... These are the arguments that are passed to the map function from the maps package.

Details

The older version of this function (fields < 6.7.2) used the FIELDS dataset US.dat for the coordinates. Currently this has been switched to use the maps package.

See Also

world

Examples

```
# Draw map in device color # 3
US( col=3)
```

US.dat*Outline of coterminous US and states.*

Description

This data set is used by the fields function US to draw a map. It is the medium resolution outline that is produced by drawing the US from the maps package.

vgram

*Traditional or robust variogram methods for spatial data***Description**

vgram computes pairwise squared differences as a function of distance. Returns an S3 object of class "vgram" with either raw values or statistics from binning. crossCoVGram is the same as vgram but differences are taken across different variables rather than the same variable.

plot.vgram and boxplotVGram create lineplots and boxplots of vgram objects output by the vgram function. boxplotVGram plots the base R boxplot function, and plots estimates of the mean over the boxplot.

The getVGMean function returns the bin centers and means of the vgram object based on the bin breaks provided by the user.

Usage

```
vgram(loc, y, id = NULL, d = NULL, lon.lat = FALSE,
      dmax = NULL, N = NULL, breaks = NULL,
      type=c("variogram", "covariogram", "correlogram"))
```

```
crossCoVGram(loc1, loc2, y1, y2, id = NULL, d = NULL, lon.lat = FALSE,
             dmax = NULL, N = NULL, breaks = NULL,
             type=c("cross-covariogram", "cross-correlogram"))
```

```
boxplotVGram(x, N=10, breaks = pretty(x$d, N, eps.correct = 1), plot=TRUE, plot.args, ...)
```

```
## S3 method for class 'vgram'
plot(x, N=10, breaks = pretty(x$d, N, eps.correct = 1), add=FALSE, ...)
```

```
getVGMean(x, N = 10, breaks = pretty(x$d, N, eps.correct = 1))
```

Arguments

loc	Matrix where each row is the coordinates of an observed point of the field
y	Value of the field at locations
loc1	Matrix where each row is the coordinates of an observed point of field 1
loc2	Matrix where each row is the coordinates of an observed point of field 2
y1	Value of field 1 at locations
y2	Value of field 2 at locations
id	A 2 column matrix that specifies which variogram differences to find. If omitted all possible pairing are found. This can used if the data has an additional covariate that determines proximity, for example a time window.
d	Distances among pairs indexed by id. If not included distances from from directly from loc.

<code>lon.lat</code>	If true, locations are assumed to be longitudes and latitudes and distances found are great circle distances (in miles see rdist.earth). Default is FALSE.
<code>dmax</code>	Maximum distance to compute variogram.
<code>N</code>	Number of bins to use. The break points are found by the <code>pretty</code> function and so there may not be exactly N bins. Specify the breaks explicitly if you want exactly N bins.
<code>breaks</code>	Bin boundaries for binning variogram values. Need not be equally spaced but must be ordered.
<code>x</code>	An object of class "vgram" (an object returned by <code>vgram</code>)
<code>add</code>	If TRUE, adds empirical variogram lineplot to current plot. Otherwise creates new plot with empirical variogram lineplot.
<code>plot</code>	If TRUE, creates a plot, otherwise returns variogram statistics output by <code>bplot.xy</code> .
<code>plot.args</code>	Additional arguments to be passed to <code>plot.vgram</code> .
<code>type</code>	One of "variogram", "covariogram", "correlogram", "cross-covariogram", and "cross-correlogram". <code>vgram</code> supports the first three of these and <code>crossCoVGram</code> supports the last two.
<code>...</code>	Additional argument passed to <code>plot</code> for <code>plot.vgram</code> or to <code>bplot.xy</code> for <code>boxplotVGram</code> .

Value

`vgram` and `crossCoVGram` return a "vgram" object containing the following values:

<code>vgram</code>	Variogram or covariogram values
<code>d</code>	Pairwise distances
<code>call</code>	Calling string
<code>stats</code>	Matrix of statistics for values in each bin. Rows are the summaries returned by the <code>stats</code> function or <code>describe</code> . If not either <code>breaks</code> or <code>N</code> arguments are not supplied then this component is not computed.
<code>centers</code>	Bin centers.

If `boxplotVGram` is called with `plot=FALSE`, it returns a list with the same components as returned by `bplot.xy`

References

See any standard reference on spatial statistics. For example Cressie, *Spatial Statistics*

Author(s)

John Paige, Doug Nychka

See Also

[vgram.matrix](#), [bplot.xy](#), [bplot](#)

Examples

```

#
# compute variogram for the midwest ozone field day 16
# (BTW this looks a bit strange!)
#
data( ozone2)
good<- !is.na(ozone2$y[16,])
x<- ozone2$lon.lat[good,]
y<- ozone2$y[16,good]

look<-vgram( x,y, N=15, lon.lat=TRUE) # locations are in lon/lat so use right
#distance
# take a look:
plot(look, pch=19)
#lines(look$centers, look$stats["mean",], col=4)

brk<- seq( 0, 250,, (25 + 1) ) # will give 25 bins.

## or some boxplot bin summaries

boxplotVGram(look, breaks=brk, plot.args=list(type="o"))
plot(look, add=TRUE, breaks=brk, col=4)

#
# compute equivalent covariogram, but leave out the boxplots
#
look<-vgram( x,y, N=15, lon.lat=TRUE, type="covariogram")
plot(look, breaks=brk, col=4)

#
# compute equivalent cross-covariogram of the data with itself
#(it should look almost exactly the same as the covariogram of
#the original data, except with a few more points in the
#smallest distance boxplot and points are double counted)
#
look = crossCoVGram(x, x, y, y, N=15, lon.lat=TRUE, type="cross-covariogram")
plot(look, breaks=brk, col=4)

```

vgram.matrix

Computes a variogram from an image

Description

Computes a variogram for an image taking into account different directions and returning summary information about the differences in each of these directions.

Usage

```
vgram.matrix(dat, R = NULL, dx = NULL, dy = NULL)

## S3 method for class 'vgram.matrix'
plot(x,...)
```

Arguments

dat	Either a matrix spacing of rows and columns are assumed to have the same distance or a list in image format with components x, y and z.
R	Maximum radius for finding variogram differences assuming that the grid points are spaced one unit a part. Default is go out to a radius of $5 \cdot \max(c(dx, dy))$.
dx	The spacing of grid points on the X axis. This is used to calculate the correct distance between grid points. If dx is not equal to dy then the collapse argument must be FALSE. If an image object is passed and dx and dy are not specified they will be calculated from the x and y components of the image list.
dy	The spacing of grid points on the Y axis. See additional notes for dx.
x	Returned object from vgram.matrix
...	Arguments for image.plot

Details

For the "full" case the statistics can summarize departures from isotropy by separating the variogram differences according to orientation. For small R this runs efficiently because the differences are found by sub-setting the image matrix.

For example, suppose that a row of the ind matrix is (2,3). The variogram value associated with this row is the mean of the differences $(1/2) \cdot (X(i,j) - X(i+2,j+3))^2$ for all i and j. (Here X(.,.) are the values for the spatial field.) In this example $d = \sqrt{13}$ and there will be another entry with the same distance but corresponding to the direction (3,2). plot.vgram.matrix attempts to organize all the different directions into a coherent image plot.

Value

An object of class vgram.matrix with the following components: d, a vector of distances for the differences, and vgram, the variogram values. This is the traditional variogram ignoring direction.

d.full, a vector of distances for all possible shifts up distance R, ind, a two column matrix giving the x and y increment used to compute the shifts, and vgram.full, the variogram at each of these separations. Also computed is vgram.robust, Cressie's version of a robust variogram statistic.

Also returned is the component N the number of differences found for each separation caae.

See Also

[vgram](#)

Examples

```

# variogram for Lennon image.
data(lennon)
out<-vgram.matrix( lennon)

plot( out$d, out$vgram, xlab="separation distance", ylab="variogram")
# image plot of vgram values by direction.

# look at different directions
out<-vgram.matrix( lennon, R=8)

plot( out$d, out$vgram)
# add in different orientations
points( out$d.full, out$vgram.full, col="red")

#image plot of variogram values for different directions.
set.panel(1,1)
plot.vgram.matrix( out)
# John Lennon appears remarkably isotropic!

```

Wendland

Wendland family of covariance functions and supporting numerical functions

Description

Computes the compactly supported, stationatry Wendland covariance function as a function of distance. This family is useful for creating sparse covariance matrices.

Usage

```

Wendland(d, aRange = 1, dimension, k,derivative=0, phi=NA, theta=NULL)

Wendland2.2(d, aRange=1, theta=NULL)
Wendland.beta(n,k)
wendland.eval(r, n, k, derivative = 0)
fields.pochup(q, k)
fields.pochdown(q, k)
fields.D(f,name,order = 1)

```

Arguments

d	Distances between locations. Or for <code>wendland.coef</code> the dimension of the locations.
aRange	Scale for distances. This is the same as the range parameter.
theta	Same as aRange.
dimension	Dimension of the locations
n	Dimension for computing Wendland polynomial coefficients
k	Order of covariance function.
derivative	Indicates derivative of covariance function
phi	Deprecated argument will give stop if not an NA. (Formerly the scale factor to multiply the function. Equivalent to the marginal variance or sill if viewed as a covariance function.)
r	Real value in [0,1] to evaluate Wendland function.
q	Order of Pochhammer symbol
f	Numerical expression to differentiate.
name	Variable with which to take derivative.
order	Order of derivative.

Details

This is the basic function applied to distances and called by the `wendland.cov` function. It can also be used as the Covariance or Taper specifications in the more general `stationary.cov` and `station.taper.cov` functions. The proofs and construction of the Wendland family of positive definite functions can be found in the work of Wendland(1995). (H. Wendland. Piecewise polynomial , positive definite and compactly supported radial functions of minimal degree. AICM 4(1995), pp 389-396.)

The Wendland covariance function is a positive polynomial on $[0, aRange]$ and zero beyond `aRange`. It is further normalized in these fields functions to be 1 at 0. The parameter `k` determines the smoothness of the covariance at zero. The additional parameter `n` or `dimension` is needed because the property of positive definiteness for radial functions depends on the dimension being considered.

The polynomial terms of the Wendland function. are computed recursively based on the values of `k` and `dimension` in the function `wendland.eval`. The matrix of coefficients found by `Wendland.beta` is used to weight each polynomial term and follows Wendland's original construction of these functions. The recursive definition of the Wendland coefficients depends on Pochhammer symbols akin to binomial coefficients:

`fields.pochup(q, k)` calculates the Pochhammer symbol for rising factorial $q(q+1)(q+2)\dots(q+k-1)$

and

`fields.pochdown(q, k)` calculates the Pochhammer symbol for falling factorial $q(q-1)(q-2)\dots(q-k+1)$.

Derivatives are found symbolically using a recursive modification of the base function `D(fields.D)` and then evaluated numerically based on the polynomial form.

A specific example of the Wendland family is `Wendland2.2` ($k=2$, $dimension=2$). This is included mainly for testing but the explicit formula may also be enlightening.

Value

A vector of the covariances or its derivative.

Author(s)

Doug Nychka, Ling Shen

See Also

wendland.cov, stationary.taper.cov

Examples

```
dt<- seq( 0,1.5,, 200)

y<- Wendland( dt, k=2, dimension=2)

plot( dt, y, type="l")

# should agree with

y.test<- Wendland2.2( dt)
points( dt, y.test)

# second derivative
plot( dt, Wendland( dt, k=4, dimension=2, derivative=2), type="l")

# a radial basis function using the Wendland the "knot" is at (.25,.25)
gl<- list( x= seq( -1,1,,60), y = seq( -1,1,,60) )

bigD<- rdist( make.surface.grid( gl), matrix( c(.25,.25), nrow=1))
RBF<- matrix(Wendland( bigD, k=2, dimension=2), 60,60)

# perspective with some useful settings for shading.
persp( gl$x, gl$y, RBF, theta =30, phi=20, shade=.3, border=NA, col="grey90")
```

world

Plot of the world

Description

Plots quickly, medium resolution outlines of large land masses. This is a simple wrapper for the map function from the maps package.

Usage

```
world(...)
world.land( ... )
world.color( ... )
in.land.grid(...)
```

Arguments

... Same arguments used by the map function from the maps package.

Details

See the longstanding maps package for documentation on this function. The functions world.land, world.color and in.land.grid have been depreciated but can be recovered from versions of fields 6.7.1 or older.

See Also

US, in.poly, in.poly.grid

Examples

```
## Not run:
world()
# add the US
US( add=TRUE,col="blue")

world( fill=TRUE) # land filled in black

## Western Europe
world( xlim=c(-10,18),ylim=c(36,60),fill=TRUE, col="darkgreen",
border="green1")

## End(Not run)
```

WorldBankCO2

Carbon emissions and demographic covariables by country for 1999.

Description

These data are a small subset of the demographic data compiled by the World Bank. The data has been restricted to 1999 and to countries with a population larger than 1 million. Also, only countries reporting all the covariables are included.

Usage

```
data(WorldBankCO2)
```

Format

This is a 75X5 matrix with the row names identifying countries and columns the covariables: "GDP.cap"
"Pop.mid" "Pop.urb" "CO2.cap" "Pop"

- GDP.cap: Gross domestic product (in US dollars) per capita.
- Pop.mid: percentage of the population within the ages of 15 through 65.
- Pop.urb: Percentage of the population living in an urban environment
- CO2.cap: Equivalent CO2 emissions per capita
- Pop: Population

Reference

Romero-Lankao, P., J. L. Tribbia and D. Nychka (2008) Development and greenhouse gas emissions deviate from the modernization theory and convergence hypothesis. *Climate Research* 38, 17-29.

Creating dataset

Listed below are scripts to create this data set from spreadsheet on the World Bank CDs:

```
## read in comma delimited spread sheet
read.csv("climatedemo.csv", stringsAsFactors=FALSE)->hold
## convert numbers to matrix of data
Ddata<- as.matrix( hold[,5:51] )
Ddata[Ddata=="."] <- NA
## still in character form parse as numeric
Ddata<- matrix( as.numeric( Ddata), nrow=1248, ncol=ncol( Ddata),
dimnames=list( NULL, format( 1960:2006) ))
## these are the factors indicating the different variables
### unique( Fac) gives the names of factors
Fac<- as.character( hold[,1])
years<- 1960:2006
# create separate tables of data for each factor
temp<- unique( Fac)
## also subset Country id and name
Country.id<- as.character( hold[Fac== temp[1],3])
Country<- as.character( hold[Fac== temp[1],4])
Pop<- Ddata[ Fac== temp[2],]
CO2<- Ddata[ Fac== temp[1],]
Pop.mid<- Ddata[ Fac== temp[3],]
GDP.cap<- Ddata[ Fac== temp[4],]
Pop.urb<- Ddata[ Fac== temp[5],]
CO2.cap<- CO2/Pop
dimnames( Pop)<- list( Country.id,format(years))
dimnames( CO2)<- list( Country.id,format(years))
dimnames( Pop.mid)<- list( Country.id,format(years))
dimnames( Pop.urb)<- list( Country.id,format(years))
dimnames( CO2.cap)<- list( Country.id,format(years))
# delete temp data sets
```

```

rm( temp)
rm( hold)
rm( Fac)
# define year to do clustering.
yr<- "1999"
# variables for clustering combined as columns in a matrix
temp<-cbind( GDP.cap[,yr], Pop.mid[,yr], Pop.urb[,yr],CO2[,yr],Pop[,yr])
# add column names and figure how many good data rows there are.
dimnames( temp)<-list( Country, c("GDP.cap","Pop.mid","Pop.urb",
                                "CO2.cap", "Pop"))

good<-complete.cases(temp)
good<- good & Pop[,yr] > 10e6
# subset with only the complete data rows
WorldBankCO2<- temp[good,]
save(WorldBankCO2, file="WorldBankCO2.rda")

```

Examples

```

data(WorldBankCO2)
plot( WorldBankCO2[, "GDP.cap"], WorldBankCO2[, "CO2.cap"], log="xy")

```

xline

Draw a vertical line

Description

Adds vertical lines in the plot region.

Usage

```
xline(x, ...)
```

Arguments

x Values on x axis specifying location of vertical lines.
 ... Any plotting options for abline.

See Also

ylines, abline

Examples

```

plot( 1:10)
xline( 6.5, col=2)

world( col=3)

```

```
yline( seq( -80,80,10),col=4, lty=2)
xline( seq( -180,180,10),col=4,lty=2)
yline( 0, lwd=2, col=4)
```

yline *Draw horizontal lines*

Description

Adds horizontal lines in the plot region.

Usage

```
yline(y, ...)
```

Arguments

y	Values on y axis specifying location of vertical lines.
...	Any plotting options for abline.

See Also

xline, abline

Examples

```
world( col=3)
yline( seq( -80,80,10),col=4, lty=2)
xline( seq( -180,180,10),col=4,lty=2)
yline( 0, lwd=2, col=4)
```

Index

- * **IO**
 - summary.ncdf, 198
- * **aplot**
 - arrow.plot, 5
 - tim.colors, 205
 - xline, 228
 - yline, 229
- * **compact**
 - compactToMat, 25
- * **covariance**
 - CovarianceUpper, 32
- * **datasets**
 - BD, 10
 - Chicago ozone test data, 13
 - CO2, 17
 - Colorado Monthly Meteorological Data, 19
 - fields, 45
 - flame, 56
 - glacier, 56
 - lennon, 109
 - minitri, 109
 - NorthAmericanRainfall, 124
 - ozone2, 129
 - rat.diet, 157
 - RCMexample, 158
 - registeringCode, 163
 - RMprecip, 165
 - US.dat, 218
 - WorldBankCO2, 226
- * **hplot**
 - add.image, 4
 - bplot, 11
 - bplot.xy, 12
 - colorbar.plot, 23
 - drape.plot, 39
 - fields.grid, 52
 - fields.hints, 53
 - image.plot, 67
 - image2lz, 79
 - imagePlot, 82
 - plot.surface, 131
 - pushpin, 145
 - quilt.plot, 153
 - ribbon.plot, 164
 - set.panel, 167
 - US, 218
 - world, 225
- * **manip**
 - as.image, 6
 - as.surface, 8
 - transformx, 216
- * **matrix**
 - compactToMat, 25
- * **misc**
 - fields testing scripts, 48
 - grid list, 59
- * **smooth**
 - image.smooth, 76
 - qsreg, 146
 - smooth.2d, 176
 - splint, 189
 - sreg, 190
 - Tps, 208
- * **spatial**
 - circulantEmbedding, 14
 - Covariance functions, 26
 - cover.design, 33
 - Exponential, Matern, Radial Basis, 43
 - fields-stuff, 50
 - image.cov, 63
 - interp.surface, 93
 - Krig, 95
 - Krig.Amatrix, 103
 - Krig.null.function, 104
 - Krig.replicates, 105
 - KrigFindLambda, 106

- mKrig, 110
- mKrigMLE, 118
- offGridWeights, 125
- plot.Krig, 130
- poly.image, 132
- predict.Krig, 135
- predictSE, 137
- predictSurface, 139
- print.Krig, 144
- QTps, 149
- rdist, 159
- rdist.earth, 161
- sim.spatialProcess, 168
- spam2lz, 178
- spatialProcess, 180
- summary.Krig, 197
- surface.Krig, 200
- The Engines:, 201
- vgram, 219
- vgram.matrix, 221
- Wendland, 223
- * **univar**
 - stats, 195
 - stats.bin, 196
- %d*% (The Engines:), 201
- add.image, 4, 46, 72
- addColorBarTriangle (imagePlot), 82
- addLegend, 156
- addLegend (imagePlot), 82
- addMarginsGridList (offGridWeights), 125
- addToDiagC (registeringCode), 163
- arrow.plot, 5
- as.image, 6, 46
- as.surface, 8
- average.image, 46
- average.image (image2lz), 79
- BD, 10
- boxplotVGram (vgram), 219
- bplot, 11, 220
- bplot.xy, 12, 220
- bubblePlot, 71, 72, 87
- bubblePlot (quilt.plot), 153
- checkPredictGrid (sim.spatialProcess), 168
- Chicago ozone test data, 13
- ChicagoO3 (Chicago ozone test data), 13
- circulantEmbedding, 14
- circulantEmbeddingSetup (circulantEmbedding), 14
- CO.elev (Colorado Monthly Meteorological Data), 19
- CO.elevGrid (Colorado Monthly Meteorological Data), 19
- CO.Grid (Colorado Monthly Meteorological Data), 19
- CO.id (Colorado Monthly Meteorological Data), 19
- CO.loc (Colorado Monthly Meteorological Data), 19
- CO.names (Colorado Monthly Meteorological Data), 19
- CO.ppt (Colorado Monthly Meteorological Data), 19
- CO.tmax (Colorado Monthly Meteorological Data), 19
- CO.tmean.MAM.climate (Colorado Monthly Meteorological Data), 19
- CO.tmin (Colorado Monthly Meteorological Data), 19
- CO.years (Colorado Monthly Meteorological Data), 19
- CO2, 17, 47
- coef.Krig (Krig), 95
- color.scale, 46
- color.scale (tim.colors), 205
- Colorado Monthly Meteorological Data, 19
- colorBar, 72
- colorBar (imagePlot), 82
- colorbar.plot, 23
- COmonthlyMet, 47
- COmonthlyMet (Colorado Monthly Meteorological Data), 19
- compactToMat, 25
- compactToMatC (registeringCode), 163
- confidenceIntervalMLE (spatialProcess), 180
- Covariance functions, 26
- CovarianceUpper, 32
- cover.design, 33, 46
- crop.image, 46
- crop.image (image2lz), 79
- crossCoVGram (vgram), 219
- cubic.cov (Covariance functions), 26

- designer.colors, [46](#), [72](#)
- designer.colors (tim.colors), [205](#)
- discretize.image (grid list), [59](#)
- dist, [160](#)
- distMatHaversin (registeringCode), [163](#)
- distMatHaversin2 (registeringCode), [163](#)
- drape.color (drape.plot), [39](#)
- drape.plot, [39](#), [46](#)

- envelopePlot, [42](#)
- Exp.cov, [160](#), [199](#)
- Exp.cov (Covariance functions), [26](#)
- Exp.image.cov (image.cov), [63](#)
- Exp.simple.cov (Covariance functions), [26](#)
- Exponential, [33](#)
- Exponential (Exponential, Matern, Radial Basis), [43](#)
- Exponential, Matern, Radial Basis, [43](#)
- ExponentialUpper (CovarianceUpper), [32](#)
- ExponentialUpperC (registeringCode), [163](#)

- fastTps, [46](#)
- fastTps (Tps), [208](#)
- fields, [45](#)
- fields testing scripts, [48](#)
- fields-package (fields), [45](#)
- fields-stuff, [50](#)
- fields.color.picker (fields.hints), [53](#)
- fields.convert.grid (grid list), [59](#)
- fields.D (Wendland), [223](#)
- fields.derivative.poly (fields-stuff), [50](#)
- fields.duplicated.matrix (fields-stuff), [50](#)
- fields.evlpoly (fields-stuff), [50](#)
- fields.evlpoly2 (fields-stuff), [50](#)
- fields.grid, [52](#)
- fields.hints, [53](#)
- fields.mkpoly (fields-stuff), [50](#)
- fields.pochdown (Wendland), [223](#)
- fields.pochup (Wendland), [223](#)
- fields.rdist.near, [162](#)
- fields.rdist.near (rdist), [159](#)
- fields.style (fields.hints), [53](#)
- fields.tests (fields testing scripts), [48](#)
- fields.x.to.grid (grid list), [59](#)
- fieldsPlotColors (tim.colors), [205](#)

- filled.contour, [72](#)
- fitted.Krig (Krig), [95](#)
- flame, [56](#)

- gcv.sreg (KrigFindLambda), [106](#)
- get.rectangle (image2lz), [79](#)
- getVGMean (vgram), [219](#)
- glacier, [47](#), [56](#)
- grid list, [59](#)
- grid.list, [46](#)
- grid.list (grid list), [59](#)

- half.image, [46](#)
- half.image (image2lz), [79](#)

- image, [72](#)
- image.cov, [63](#)
- image.plot, [67](#), [82](#), [155](#)
- image.smooth, [76](#)
- image2lz, [79](#)
- imagePlot, [46](#), [67](#), [72](#), [82](#)
- in.land.grid (world), [225](#)
- in.poly, [46](#)
- in.poly (image2lz), [79](#)
- interp.surface, [93](#), [128](#)

- Krig, [95](#), [108](#), [121](#), [201](#), [204](#), [212](#)
- Krig.Amatrix, [103](#)
- Krig.check.xY (The Engines:), [201](#)
- Krig.coef (The Engines:), [201](#)
- Krig.engine.default (The Engines:), [201](#)
- Krig.engine.fixed (The Engines:), [201](#)
- Krig.make.u (The Engines:), [201](#)
- Krig.make.W (The Engines:), [201](#)
- Krig.make.Wi (The Engines:), [201](#)
- Krig.null.function, [104](#)
- Krig.replicates, [105](#), [112](#)
- Krig.transform.xY (The Engines:), [201](#)
- KrigFindLambda, [106](#)

- larry.colors (tim.colors), [205](#)
- lennon, [47](#), [109](#)

- make.surface.grid (grid list), [59](#)
- makeMultiIndex (grid list), [59](#)
- makePredictionGridList (sim.spatialProcess), [168](#)
- makeSimulationGrid (sim.spatialProcess), [168](#)

- Matern (Exponential, Matern, Radial Basis), 43
- matern.image.cov (image.cov), 63
- minitri, 109
- mKrig, 46, 110, 121, 182, 212
- mKrig.grid, 114
- mKrig.grid (fields.grid), 52
- mKrig.trace, 120
- mKrigCheckXY (mKrig), 110
- mKrigFastPredict, 128
- mKrigFastPredict (predictSurface), 139
- mKrigFastPredictSetup, 141
- mKrigFastPredictSetup (offGridWeights), 125
- mKrigJointTemp.fn (mKrigMLE), 118
- mKrigMLE, 118
- mKrigMLEGrid, 46, 185
- mKrigMLEGrid (mKrigMLE), 118
- mKrigMLEJoint, 46, 185
- mKrigMLEJoint (mKrigMLE), 118
- mltdrb (registeringCode), 163
- multebC (registeringCode), 163
- multwendlandg (registeringCode), 163

- NativeSymbolInfo, 163
- NorthAmericanRainfall, 47, 124

- offGridWeights, 125, 171
- offGridWeights1D (offGridWeights), 125
- offGridWeights2D (offGridWeights), 125
- optim, 119–121
- ozone (Chicago ozone test data), 13
- ozone2, 47, 129

- parse.grid.list (grid list), 59
- plot.Krig, 130, 185, 212
- plot.spatialProcess (spatialProcess), 180
- plot.sreg (plot.Krig), 130
- plot.surface, 72, 131
- plot.vgram (vgram), 219
- plot.vgram.matrix (vgram.matrix), 221
- poly.image, 72, 132
- predict.fastTps (predict.Krig), 135
- predict.Krig, 108, 135, 212
- predict.mKrig, 185
- predict.mKrig (mKrig), 110
- predict.sreg (sreg), 190
- predict.surface (predictSurface), 139
- predict.Tps (predict.Krig), 135
- predictDerivative.Krig (predict.Krig), 135
- predictSE, 47, 137
- predictSE.Krig, 212
- predictSE.mKrig, 185
- predictSEUsingKrigA (predictSE), 137
- predictSurface, 139, 212
- predictSurface.fastTps, 212
- predictSurfaceSE (predictSurface), 139
- print.Krig, 144
- print.mKrig (mKrig), 110
- print.mKrigSummary (mKrig), 110
- print.spatialProcess (spatialProcess), 180
- print.spatialProcessSummary (spatialProcess), 180
- PRISMelevation, 47
- PRISMelevation (RMprecip), 165
- profileCI (mKrigMLE), 118
- profileMLE (spatialProcess), 180
- pushpin, 145

- QSreg (QTps), 149
- qsreg, 146
- QTps, 46, 149
- quilt.plot, 46, 72, 153

- Rad.cov (Covariance functions), 26
- Rad.image.cov (image.cov), 63
- Rad.simple.cov (Covariance functions), 26
- RadialBasis (Exponential, Matern, Radial Basis), 43
- rat.diet, 47, 157
- RCMexample, 47, 158
- rdist, 26, 159, 162
- rdist.earth, 160, 161, 220
- RdistC (registeringCode), 163
- RdistEarth (rdist.earth), 161
- registeringCode, 163
- resid.Krig (Krig), 95
- ribbon.plot, 164
- RMelevation, 47
- RMelevation (RMprecip), 165
- RMprecip, 165

- set.panel, 167
- setup.image.smooth (image.smooth), 76

- setupLegend, [156](#)
- setupLegend (imagePlot), [82](#)
- sim.Krig (sim.spatialProcess), [168](#)
- sim.rf, [43](#), [47](#)
- sim.rf (circulantEmbedding), [14](#)
- sim.spatialProcess, [46](#), [168](#), [212](#)
- simLocal.spatialProcess, [46](#)
- simLocal.spatialProcess
(sim.spatialProcess), [168](#)
- simSpatialData (sim.spatialProcess), [168](#)
- smooth.2d, [176](#)
- snow.colors, [87](#)
- snow.colors (tim.colors), [205](#)
- spam2full (spam2lz), [178](#)
- spam2lz, [178](#)
- spam2spind (spam2lz), [178](#)
- spatialProcess, [46](#), [47](#), [112](#), [180](#), [212](#)
- spatialProcessSetDefaults
(spatialProcess), [180](#)
- spind2full (spam2lz), [178](#)
- spind2spam (spam2lz), [178](#)
- splint, [46](#), [189](#)
- sreg, [46](#), [148](#), [190](#), [212](#)
- stationary.cov, [16](#), [46](#), [121](#), [160](#), [162](#), [199](#)
- stationary.cov (Covariance functions),
[26](#)
- stationary.image.cov, [16](#)
- stationary.image.cov (image.cov), [63](#)
- stationary.taper.cov (Covariance
functions), [26](#)
- stats, [195](#)
- stats.bin, [196](#)
- summary.Krig, [197](#), [212](#)
- summary.mKrig (mKrig), [110](#)
- summary.ncdf, [198](#)
- summary.spatialProcess
(spatialProcess), [180](#)
- supportsArg, [199](#)
- surface, [47](#)
- surface.Krig, [200](#), [212](#)
- surface.mKrig (surface.Krig), [200](#)

- test.for.zero (fields testing scripts),
[48](#)
- The Engines:, [201](#)
- tim.colors, [72](#), [205](#)
- topo.colors, [87](#)
- Tps, [46](#), [47](#), [108](#), [185](#), [204](#), [208](#)
- transformx, [216](#)

- two.colors (tim.colors), [205](#)

- unrollZGrid (grid list), [59](#)
- US, [46](#), [218](#)
- US.dat, [218](#)

- vgram, [46](#), [219](#), [222](#)
- vgram.matrix, [46](#), [220](#), [221](#)

- Wendland, [223](#)
- wendland.cov (Covariance functions), [26](#)
- wendland.eval (Wendland), [223](#)
- wendland.image.cov (image.cov), [63](#)
- Wendland2.2 (Wendland), [223](#)
- which.max.image (image2lz), [79](#)
- which.max.matrix (image2lz), [79](#)
- world, [46](#), [225](#)
- WorldBankCO2, [47](#), [226](#)

- xline, [228](#)

- yline, [229](#)