

Package ‘DirStats’

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Title Nonparametric Methods for Directional Data

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Description Nonparametric kernel density estimation, bandwidth selection, and other utilities for analyzing directional data. Implements the estimator in Bai, Rao and Zhao (1987) <[doi:10.1016/0047-259X\(88\)90113-3](https://doi.org/10.1016/0047-259X(88)90113-3)>, the cross-validation bandwidth selectors in Hall, Watson and Cabrera (1987) <[doi:10.1093/biomet/74.4.751](https://doi.org/10.1093/biomet/74.4.751)> and the plug-in bandwidth selectors in García-Portugués (2013) <[doi:10.1214/13-ejs821](https://doi.org/10.1214/13-ejs821)>.

License GPL-3

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URL <https://github.com/egarpor/DirStats>

BugReports <https://github.com/egarpor/DirStats>

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DirStats-package	<i>DirStats – Nonparametric Methods for Directional Data</i>
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Description

Nonparametric kernel density estimation, bandwidth selection, and other utilities for analyzing directional data. Implements the estimator in Bai, Rao and Zhao (1987) <doi:10.1016/0047-259X(88)90113-3>, the cross-validation bandwidth selectors in Hall, Watson and Cabrera (1987) <doi:10.1093/biomet/74.4.751> and the plug-in bandwidth selectors in García-Portugués (2013) <doi:10.1214/13-ejs821>.

Author(s)

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bic_vmf_mix	<i>Fitting mixtures of von Mises–Fisher distributions</i>
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Description

Fitting mixtures of von Mises–Fisher distributions by the Expectation-Maximization algorithm, with determination of the optimal number of mixture components.

Usage

```
bic_vmf_mix(data, M_bound = ceiling(log(nrow(data))), M_neig = 3,
  crit = "BIC", iterative = TRUE, plot_it = FALSE, verbose = FALSE,
  kappa_max = 250)
```

Arguments

data	directional data, a matrix of size $c(n, q + 1)$.
M_bound	bound for the number of components in the mixtures. If it is not enough, the search for the mixture with minimum <code>crit</code> will continue from <code>M_bound + 1</code> if <code>iterative = TRUE</code> . Defaults to <code>ceiling(log(nrow(data)))</code> .
M_neig	number of neighbors explored around the optimal number of mixture components. Defaults to 3.
crit	information criterion employed, either "BIC" (default), "AICc" or "AIC".
iterative	keep exploring higher number of components if the optimum is attained at <code>M_bound</code> ? Defaults to <code>TRUE</code> .
plot_it	display an informative plot on the optimization's grid search? Defaults to <code>FALSE</code> .
verbose	display fitting progress? Defaults to <code>FALSE</code> .
kappa_max	maximum value of allowed concentrations, to avoid numerical instabilities. Defaults to 250.

Details

See Algorithm 3 in García-Portugués (2013). The Expectation-Maximization fit is performed with [movMF](#).

Value

A list with entries:

- `best_fit`: a list with estimated mixture parameters `mu_hat`, `kappa_hat`, and `p_hat` of the best-fitting mixture according to `crit`.
- `fit_mixs`: a list with of the fitted mixtures.
- `BICs`: a vector with the BICs (or other information criterion) of the fitted mixtures.

References

García-Portugués, E. (2013). Exact risk improvement of bandwidth selectors for kernel density estimation with directional data. *Electronic Journal of Statistics*, 7:1655–1685. doi: [10.1214/13-ejs821](https://doi.org/10.1214/13-ejs821)

Hornik, K. and Grün, B. (2014). `movMF`: An R Package for Fitting Mixtures of von Mises–Fisher Distributions. *Journal of Statistical Software*, 58(10):1–31. doi: [10.18637/jss.v058.i10](https://doi.org/10.18637/jss.v058.i10)

Examples

```
# Sample
q <- 2
n <- 300
set.seed(42)
samp <- rbind(rotasym::r_vMF(n = n / 3, mu = c(rep(0, q), 1), kappa = 5),
             rotasym::r_vMF(n = n / 3, mu = c(rep(0, q), -1), kappa = 5),
             rotasym::r_vMF(n = n / 3, mu = c(1, rep(0, q)), kappa = 5))
```

```
# Mixture fit
bic_vmf_mix(data = samp, plot_it = TRUE, verbose = TRUE)
```

 bw_dir_cv

Cross-validation bandwidth selectors for directional data

Description

Likelihood and least squares cross-validation bandwidth selectors for kernel density estimation with directional data.

Usage

```
bw_dir_lcv(data, h_grid = exp(seq(log(0.05), log(1.5), l = 100)), L = NULL,
  plot_it = FALSE, optim = TRUE, optim_par = 0.25, optim_lower = 0.06,
  optim_upper = 10)
```

```
bw_dir_lscv(data, h_grid = exp(seq(log(0.05), log(1.5), l = 100)),
  L = NULL, plot_it = FALSE, optim = TRUE, R_code = FALSE,
  optim_par = 0.25, optim_lower = 0.06, optim_upper = 10)
```

Arguments

data	directional data, a matrix of size $c(n, q + 1)$.
h_grid	vector of bandwidths for performing a grid search. Defaults to $\exp(\text{seq}(\log(0.05), \log(1.5), l = 100))$.
L	kernel function. Set internally to $\text{function}(x) \exp(-x)$ (von Mises–Fisher kernel) if NULL (default).
plot_it	display an informative plot on the optimization’s grid search? Defaults to FALSE.
optim	run an optimization? Defaults to TRUE. Otherwise, a grid search on h is done. Only effective if $L = \text{NULL}$.
optim_par, optim_lower, optim_upper	parameters passed to <code>par</code> , <code>lower</code> , and <code>upper</code> in <code>optim</code> when using the “L-BFGS-B” method. Default to 0.25, 0.06 (to avoid numerical instabilities), and 10.
R_code	use slower R code when $L = \text{NULL}$? Defaults to FALSE.

Details

data is not checked to have unit norm, so the user must be careful. When $L = \text{NULL}$, faster FORTRAN code is employed.

bw_dir_lscv employs Monte Carlo integration for $q > 2$, which results in a random output. Use `set.seed` before to avoid it.

Value

A list with entries:

- h_opt: selected bandwidth.
- h_grid: h_grid, if used (otherwise NULL).
- CV_opt: minimum of the CV loss.
- CV_grid: value of the CV function at h_grid, if used (otherwise NULL).

Source

The function `bw_dir_lscv` employs Netlib's subroutine `ribes1` for evaluating the modified Bessel function of the first kind. The subroutine is based on a program by Sookne (1973) and was modified by W. J. Cody and L. Stoltz. An earlier version was published in Cody (1983).

References

- Cody, W. J. (1983). Algorithm 597: Sequence of modified Bessel functions of the first kind. *ACM Transactions on Mathematical Software*, 9(2):242–245. doi: [10.1145/357456.357462](https://doi.org/10.1145/357456.357462)
- Hall, P., Watson, G. S., and Cabrera, J. (1987). Kernel density estimation with spherical data. *Biometrika*, 74(4):751–762. doi: [10.1093/biomet/74.4.751](https://doi.org/10.1093/biomet/74.4.751)
- Sookne, D. J. (1973). Bessel functions of real argument and integer order. *Journal of Research of the National Bureau of Standards*, 77B:125–132.

Examples

```
# Sample
n <- 25
q <- 2
set.seed(42)
samp <- rotasym::r_vMF(n = n, mu = c(1, rep(0, q)), kappa = 2)

# bw_dir_lcv
bw_dir_lcv(data = samp, optim = TRUE)$h_opt
bw_dir_lcv(data = samp, optim = FALSE, plot_it = TRUE)$h_opt
bw_dir_lcv(data = samp, L = function(x) exp(-x))$h_opt

# bw_dir_lscv
set.seed(42)
bw_dir_lscv(data = samp, optim = TRUE)$h_opt
bw_dir_lscv(data = samp, optim = FALSE, plot_it = TRUE)$h_opt
bw_dir_lscv(data = samp, optim = FALSE, R_code = TRUE)$h_opt
bw_dir_lscv(data = samp, L = function(x) exp(-x))$h_opt
```

bw_dir_pi *Plug-in bandwidth selectors for directional data*

Description

Plug-in bandwidth selectors for kernel density estimation with directional data, including Rule-Of-Thumb (ROT), Asymptotic MIXtures (AMI), and Exact MIXtures (EMI).

Usage

```
bw_dir_rot(data)
```

```
bw_dir_ami(data, fit_mix = NULL, L = NULL)
```

```
R_Psi_mixvmf(q, mu, kappa, p)
```

```
bw_dir_emi(data, fit_mix = NULL, optim = TRUE,
  h_grid = exp(seq(log(0.05), log(1.5), l = 100)), plot_it = TRUE,
  optim_par = 0.25, optim_lower = 0.06, optim_upper = 10)
```

Arguments

data	directional data, a matrix of size $c(n, q + 1)$.
fit_mix	output from <code>bic_vmf_mix</code> . Computed internally if NULL (default).
L	kernel function. Set internally to <code>function(x) exp(-x)</code> (von Mises–Fisher kernel) if NULL (default).
q	dimension of S^q , $q \geq 1$.
mu, kappa, p	mixture parameters. mu is the mean matrix of size $c(\text{length}(p), q + 1)$, kappa is vector of $\text{length}(p)$ concentration parameters, and p is the vector of mixture proportions.
optim	run an optimization? Defaults to TRUE. Otherwise, a grid search on h is done. Only effective if L = NULL.
h_grid	vector of bandwidths for performing a grid search. Defaults to <code>exp(seq(log(0.05), log(1.5), l = 100))</code> .
plot_it	display an informative plot on the optimization's grid search? Defaults to FALSE.
optim_par, optim_lower, optim_upper	parameters passed to <code>par</code> , <code>lower</code> , and <code>upper</code> in <code>optim</code> when using the "L-BFGS-B" method. Default to 0.25, 0.06 (to avoid numerical instabilities), and 10.

Details

See Algorithms 1 (AMI) and 2 (EMI) in García-Portugués (2013). The ROT selector is implemented according to Proposition 2, **but** without the paper's typo in equation (6), case $q = 2$, where an incorrect extra $\hat{\kappa}$ appears premultiplying $(1 + 4\hat{\kappa}^2) \sinh(2\hat{\kappa})$ in the denominator.

bw_dir_ami uses R_Psi_mixvmf for computing the curvature term of a mixture of von Mises–Fisher densities.

bw_dir_emi employs Monte Carlo integration for $q > 2$, which results in a random output. Use `set.seed` before to avoid it.

Value

Selected bandwidth for `bw_dir_rot` and `bw_dir_ami`. `bw_dir_emi` returns a list with entries:

- `h_opt`: selected bandwidth.
- `h_grid`: `h_grid`, if used (otherwise NULL).
- `MISE_opt`: minimum of the MISE loss.
- `MISE_grid`: value of the MISE function at `h_grid`, if used (otherwise NULL).

References

García-Portugués, E. (2013). Exact risk improvement of bandwidth selectors for kernel density estimation with directional data. *Electronic Journal of Statistics*, 7:1655–1685. doi: [10.1214/13-ejs821](https://doi.org/10.1214/13-ejs821)

Examples

```
# Sample
n <- 25
q <- 2
set.seed(42)
samp <- rotasym::r_vMF(n = n, mu = c(1, rep(0, q)), kappa = 2)

# Mixture fit
fit_mix <- bic_vmf_mix(data = samp, plot_it = TRUE)

# ROT
bw_dir_rot(samp)

# AMI
bw_dir_ami(samp)
bw_dir_ami(samp, fit_mix = fit_mix)
bw_dir_ami(samp, fit_mix = fit_mix, L = function(x) exp(-x))

# EMI
bw_dir_emi(samp)
bw_dir_emi(samp, fit_mix = fit_mix, optim = FALSE, plot_it = TRUE)
```

conv

*Convenience functions***Description**

Normalization of data in R^{q+1} to S^q . Transformations between S^1 and $[0, 2\pi)$, and between S^2 and $[0, 2\pi) \times [0, \pi]$.

Usage

```
norm2(x)
```

```
normalize(x)
```

```
to_cir(th)
```

```
to_rad(x)
```

```
to_sph(th, ph)
```

Arguments

x	matrix or vector, in S^1 for to_cir.
th	vector of angles in $[0, 2\pi)$.
ph	vector of angles in $[0, \pi]$.

Value

Euclidean norm (norm) and normalized data (normalize). Position in S^1 (to_cir) or in $[0, 2\pi)$ (to_rad). Position in S^2 (to_sph) or in $[0, 2\pi) \times [0, \pi]$ (to_rad).

Examples

```
# Normalization
x <- 1:3
norm2(x)
normalize(x)
x <- rbind(1:3, 3:1)
norm2(x)
normalize(x)

# Circular transformations
th <- 1
x <- c(0, 1)
to_rad(to_cir(th))
to_rad(to_cir(c(th, th + 1)))
to_cir(to_rad(x))
to_cir(to_rad(rbind(x, -x)))
```



```
# Spherical transformations
th <- 2
ph <- 1
x <- c(0, 1, 0)
to_rad(to_sph(th, ph))
to_rad(to_sph(c(th, th + 1),
              c(ph, ph + 1)))
to_sph(to_rad(x)[, 1], to_rad(x)[, 2])
to_sph(to_rad(rbind(x, -x))[, 1], to_rad(rbind(x, -x))[, 2])
```

int

*Integration routines***Description**

Several quadrature rules for integration of functions on S^1 , S^2 , and S^q , $q \geq 3$.

Usage

```
int_cir(f, N = 500, na.rm = TRUE, f_vect = TRUE, ...)
```

```
int_sph(f, na.rm = TRUE, f_vect = TRUE, ...)
```

```
int_hypsph(f, q, M = 1e+05, na.rm = TRUE, f_vect = TRUE, ...)
```

Arguments

f	function to be integrated on S^q . Must be vectorized and accept matrix inputs of size $c(nx, q + 1)$.
N	Defaults to 5e2.
na.rm	ignore possible NAs arising from the evaluation of f? Defaults to TRUE.
f_vect	can f be called in a vectorized form, with matrix input? Defaults to TRUE.
...	further arguments passed to f.
q	dimension of S^q , $q \geq 1$.
M	number of Monte Carlo replicates. Defaults to 1e5.

Details

`int_cir` is an extension of equation (4.1.11) in Press et al. (1997), a periodic trapezoidal rule. `int_sph` employs the [Lebedev quadrature](#) on S^2 . `int_hypsph` implements a Monte Carlo integration on S^q .

Value

A scalar approximating the integral.

References

Lebedev, V. I. and Laikov, D. N. (1999). A quadrature formula for the sphere of the 131st algebraic order of accuracy. *Doklady Mathematics*, 59(3):477–481.

Press, W. H., Teukolsky, S. A., Vetterling, W. T. and Flannery B. P. (1997). *Numerical Recipes in Fortran 77: The Art of Scientific Computing*. Volume 1. Cambridge University Press, Cambridge. Second edition.

Examples

```
# S^1, trapezoidal rule
f <- function(x) rotasym::d_vMF(x = x, mu = c(0, 1), kappa = 2)
int_cir(f = f)

# S^2, Lebedev rule
f <- function(x) rotasym::d_vMF(x = x, mu = c(0, 0, 1), kappa = 2)
int_sph(f = f)

# S^2, Monte Carlo
f <- function(x) rotasym::d_vMF(x = x, mu = c(0, 0, 1), kappa = 2)
int_hypsph(f = f, q = 2)
```

kde_dir

Directional kernel density estimator

Description

Kernel density estimation with directional data as in the estimator of Bai et al. (1988).

Usage

```
kde_dir(x, data, h, L = NULL)
```

```
c_h(h, q, L = NULL)
```

```
lambda_L(L = NULL, q)
```

```
b_L(L = NULL, q)
```

```
d_L(L = NULL, q)
```

Arguments

x	evaluation points, a matrix of size $c(n_x, q + 1)$.
data	directional data, a matrix of size $c(n, q + 1)$.
h	bandwidth, a scalar for <code>kde_dir</code> . Can be a vector for <code>c_h</code> .
L	kernel function. Set internally to <code>function(x) exp(-x)</code> (von Mises–Fisher kernel) if NULL (default).
q	dimension of S^q , $q \geq 1$.

Details

data is not checked to have unit norm, so the user must be careful. When $L = \text{NULL}$, faster FORTRAN code is employed.

Value

kde_dir returns a vector of size $n \times$ with the evaluated kernel density estimator. c_h returns the normalizing constant for the kernel, a vector of length $\text{length}(h)$. lambda_L, b_L, and d_L return moments of L.

References

Bai, Z. D., Rao, C. R., and Zhao, L. C. (1988). Kernel estimators of density function of directional data. *Journal of Multivariate Analysis*, 27(1):24–39. doi: [10.1016/0047259X\(88\)901133](https://doi.org/10.1016/0047259X(88)901133)

Examples

```
# Sample
n <- 50
q <- 3
samp <- rotasym::r_VMF(n = n, mu = c(1, rep(0, q)), kappa = 2)

# Evaluation points
x <- rbind(diag(1, nrow = q + 1), diag(-1, nrow = q + 1))

# kde_dir
kde_dir(x = x, data = samp, h = 0.5, L = NULL)
kde_dir(x = x, data = samp, h = 0.5, L = function(x) exp(-x))

# c_h
c_h(h = 0.5, q = q, L = NULL)
c_h(h = 0.5, q = q, L = function(x) exp(-x))

# b_L
b_L(L = NULL, q = q)
b_L(L = function(x) exp(-x), q = q)

# d_L
d_L(L = NULL, q = q)
d_L(L = function(x) exp(-x), q = q)

# lambda_L
lambda_L(L = NULL, q = q)
lambda_L(L = function(x) exp(-x), q = q)
```

lebedev

*Lebedev quadrature on the sphere***Description**

Nodes and weights for Lebedev quadrature on the sphere S^2 . The rule has 5810 points and is exact up to polynomials of order 131.

Usage

```
lebedev
```

Format

A data frame with 5810 rows and two variables:

xyz nodes for quadrature, a matrix with three columns.

w weights for quadrature, a vector.

Details

The approximation to the integral of f has the form

$$\int_{S^2} f(x, y, z) dx dy dz = 4\pi \sum_{i=1}^N w_i f(x_i, y_i, z_i)$$

where $N = 5810$. The nodes (in spherical coordinates) and weights are processed from [lebedev_131.txt](#).

Source

https://people.sc.fsu.edu/~jburkardt/datasets/sphere_lebedev_rule/sphere_lebedev_rule.html

References

Lebedev, V. I. and Laikov, D. N. (1999). A quadrature formula for the sphere of the 131st algebraic order of accuracy. *Doklady Mathematics*, 59(3):477–481.

Examples

```
# Load data
data("lebedev")

# Integrate x_1 * x_2^2 (zero integral)
f_1 <- function(x) x[, 1] * x[, 2]^2
4 * pi * sum(lebedev$w * f_1(lebedev$xyz))
```

Description

Maximum likelihood estimation for the von Mises–Fisher distribution and evaluation of density mixtures.

Usage

```
kappa_ml(data)
```

```
mu_ml(data)
```

```
d_mixvmf(x, mu, kappa, p, norm = FALSE)
```

Arguments

data	directional data, a matrix of size $c(n, q + 1)$.
x	evaluation points, a matrix of size $c(n_x, q + 1)$.
mu, kappa, p	mixture parameters. mu is the mean matrix of size $c(\text{length}(p), q + 1)$, kappa is vector of $\text{length}(p)$ concentration parameters, and p is the vector of mixture proportions.
norm	enforce normalization of x internally? Defaults to FALSE.

Value

Estimated vector mean (mu_ml) or concentration parameter (kappa_ml). A vector of length n_x for d_mixvmf.

Examples

```
# Sample
n <- 50
q <- 2
samp <- rotasym::r_VMF(n = n, mu = c(1, rep(0, q)), kappa = 2)

# Estimates
mu_ml(samp)
kappa_ml(samp)

# Mixture
x <- to_cir(seq(0, 2 * pi, l = 200))
dens <- d_mixvmf(x = x, mu = rbind(c(-1, 0), c(0, 1), c(1, 0)),
                 kappa = 1:3, p = c(0.5, 0.2, 0.3))
plot(to_rad(x), dens, type = "l")
```

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