

Package ‘refund’

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Type Package

Title Regression with Functional Data

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Depends R (>= 3.5.0)

Imports fda, Matrix, lattice, boot, mgcv (>= 1.9), MASS, magic, nlme, gamm4, lme4, RLRsim, splines, grpreg, ggplot2, stats, pbs, methods

Suggests RColorBrewer, reshape2, testthat

Description Methods for regression for functional data, including function-on-scalar, scalar-on-function, and function-on-function regression. Some of the functions are applicable to image data.

License GPL (>= 2)

LazyLoad yes

LazyData true

Repository CRAN

URL <https://github.com/refunders/refund>

BugReports <https://github.com/refunders/refund/issues>

Collate 'Omegas.R' 'af.R' 'af_old.R' 'amc.R' 'ccb.fpc.R' 'create.prep.func.R' 'coefficients.pfr.R' 'dt_basis.R' 'irreg2mat.R' 'fbps.R' 'fgam.R' 'fosr.R' 'fosr.perm.R' 'fosr.perm.fit.R' 'fosr.perm.test.R' 'fosr.vs.R' 'fosr2s.R' 'fpc.R' 'fpca2s.R' 'fpca.sc.R' 'fpca.face.R' 'fpca.ssvd.R' 'fpcr.R' 'fpcr.setup.R' 'lf.R' 'lf_old.R' 'lf.vd.R' 'lofocv.R' 'lpeer.R' 'lpfr.R' 'quadWeights.R' 'lw.test.R' 'osplinepen2d.R' 'parse.predict.pfr.R' 'peer.R' 'peer_old.R' 'pffr-ff.R' 'pffr-ffpc.R' 'pffr-methods.R' 'pffr-pcre.R' 'pffr-robust.R' 'pffr-sff.R' 'pffr-utilities.R' 'pffr.R' 'pfr.R' 'pfr_old.R' 'pi_basis.R' 'plot.fosr.R' 'plot.fosr.perm.R' 'plot.fosr.vs.R' 'plot.fpcr.R' 'plot.lpeer.R' 'plot.peer.R' 'plot.pfr.R'

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 'preprocess.pfr.R' 'pspline.setting.R' 'pwcv.R' 'summary.pfr.R'
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 'CD4-data.R' 'content-data.R' 'COVID19-data.R' 'DTI-data.R'
 'DTI2-data.R' 'PEER.Sim-data.R' 'gasoline-data.R' 'vis.pfr.R'
 'GLS_CS.R' 'Gibbs_CS_FPCA.R' 'Gibbs_CS_Wish.R'
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 'XtSiginvX.R' 'bayes_fosr.R' 'f_sum.R' 'f_sum2.R' 'f_sum4.R'
 'f_trace.R' 'mfPCA.sc.R' 'mfPCA.face.R' 'face.Cov.mfPCA.R'
 'fPCA.lfda.R' 'predict.fbps.R' 'select_knots.R'

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.smooth.spec *Basis constructor for PEER terms*

Description

Smooth basis constructor to define structured penalties (Randolph et al., 2012) for smooth terms.

Usage

.smooth.spec(object, data, knots)

Arguments

- object a peer.smooth.spec object, usually generated by a term $s(x, bs="peer")$; see Details.
- data a list containing the data (including any by variable) required by this term, with names corresponding to object\$term (and object\$by). Only the first element of this list is used.
- knots not used, but required by the generic smooth.construct.

Details

The smooth specification object, defined using $s()$, should contain an xt element. xt will be a list that contains additional information needed to specify the penalty. The type of penalty is indicated by xt\$ptype. There are four types of penalties available:

1. xt\$ptype=="RIDGE" for a ridge penalty, the default
2. xt\$ptype=="D" for a difference penalty. The order of the difference penalty is specified by the m argument of $s()$.
3. xt\$ptype=="DECOMP" for a decomposition-based penalty, $bP_Q + a(I - P_Q)$, where $P_Q = Q^t(QQ^t)^{-1}Q$. The Q matrix must be specified by xt\$Q, and the scalar a by xt\$phia. The number of columns of Q must be equal to the length of the data. Each row represents a basis function where the functional predictor is expected to lie, according to prior belief.
4. xt\$ptype=="USER" for a user-specified penalty matrix L, supplied by xt\$L.

Value

An object of class "peer.smooth". See {smooth.construct} for the elements that this object will contain.

Author(s)

Madan Gopal Kundu <mgkundu@iupui.edu> and Jonathan Gellar

References

Randolph, T. W., Harezlak, J, and Feng, Z. (2012). Structured penalties for functional linear models - partially empirical eigenvectors for regression. *Electronic Journal of Statistics*, 6, 323-353.

See Also

{peer}

 af

 Construct an FGAM regression term

Description

Defines a term $\int_T F(X_i(t), t)dt$ for inclusion in an `mgcv::gam-formula` (or `{bam}` or `{gamm}` or `gamm4::gamm`) as constructed by `{pfr}`, where $F(x, t)$ is an unknown smooth bivariate function and $X_i(t)$ is a functional predictor on the closed interval T . See `{smooth.terms}` for a list of bivariate basis and penalty options; the default is a tensor product basis with marginal cubic regression splines for estimating $F(x, t)$.

Usage

```
af(
  X,
  argvals = NULL,
  xind = NULL,
  basistype = c("te", "t2", "s"),
  integration = c("simpson", "trapezoidal", "riemann"),
  L = NULL,
  presmooth = NULL,
  presmooth.opts = NULL,
  Xrange = range(X, na.rm = T),
  Qtransform = FALSE,
  ...
)
```

Arguments

X functional predictors, typically expressed as an N by J matrix, where N is the number of columns and J is the number of evaluation points. May include missing/sparse functions, which are indicated by NA values. Alternatively, can be an object of class "fd"; see `[fda]{fd}`.

argvals	indices of evaluation of X , i.e. (t_{i1}, \dots, t_{iJ}) for subject i . May be entered as either a length- J vector, or as an N by J matrix. Indices may be unequally spaced. Entering as a matrix allows for different observations times for each subject. If NULL, defaults to an equally-spaced grid between 0 or 1 (or within X 's <code>rangeval</code> if X is a <code>fd</code> object.)
xind	same as <code>argvals</code> . It will not be supported in the next version of <code>refund</code> .
basistype	defaults to "te", i.e. a tensor product spline to represent $F(x, t)$. Alternatively, use "s" for bivariate basis functions (see {s}) or "t2" for an alternative parameterization of tensor product splines (see {t2})
integration	method used for numerical integration. Defaults to "simpson"'s rule for calculating entries in L . Alternatively and for non-equidistant grids, "trapezoidal" or "riemann".
L	an optional N by <code>ncol(argvals)</code> matrix giving the weights for the numerical integration over t . If present, overrides <code>integration</code> .
presmooth	string indicating the method to be used for preprocessing functional predictor prior to fitting. Options are <code>fpca.sc</code> , <code>fpca.face</code> , <code>fpca.ssvd</code> , <code>fpca.bspline</code> , and <code>fpca.interpolate</code> . Defaults to NULL indicating no preprocessing. See {create.prep.func}.
presmooth.opts	list including options passed to preprocessing method {create.prep.func}.
Xrange	numeric; range to use when specifying the marginal basis for the x -axis. It may be desired to increase this slightly over the default of <code>range(X)</code> if concerned about predicting for future observed curves that take values outside of <code>range(X)</code>
Qttransform	logical; should the functional be transformed using the empirical cdf and applying a quantile transformation on each column of X prior to fitting?
...	optional arguments for basis and penalization to be passed to the function indicated by <code>basistype</code> . These could include, for example, "bs", "k", "m", etc. See {te} or {s} for details.

Value

A list with the following entries:

call	a "call" to <code>te</code> (or <code>s</code> , <code>t2</code>) using the appropriately constructed covariate and weight matrices.
argvals	the <code>argvals</code> argument supplied to <code>af</code>
L	the matrix of weights used for the integration
xindname	the name used for the functional predictor variable in the formula used by <code>mgcv</code>
tindname	the name used for <code>argvals</code> variable in the formula used by <code>mgcv</code>
Lname	the name used for the L variable in the formula used by <code>mgcv</code>
presmooth	the <code>presmooth</code> argument supplied to <code>af</code>
Xrange	the <code>Xrange</code> argument supplied to <code>af</code>
prep.func	a function that preprocesses data based on the preprocessing method specified in <code>presmooth</code> . See {create.prep.func}

Author(s)

Mathew W. McLean <mathew.w.mclean@gmail.com>, Fabian Scheipl, and Jonathan Gellar

References

McLean, M. W., Hooker, G., Staicu, A.-M., Scheipl, F., and Ruppert, D. (2014). Functional generalized additive models. *Journal of Computational and Graphical Statistics*, **23** (1), pp. 249-269.

See Also

pfr, lf, mgcv's linear.functional.terms, pfr for examples

Examples

```
## Not run:
data(DTI)
## only consider first visit and cases (no PASAT scores for controls)
DTI1 <- DTI[DTI$visit==1 & DTI$case==1,]
DTI2 <- DTI1[complete.cases(DTI1),]

## fit FGAM using FA measurements along corpus callosum
## as functional predictor with PASAT as response
## using 8 cubic B-splines for marginal bases with third
## order marginal difference penalties
## specifying gamma > 1 enforces more smoothing when using
## GCV to choose smoothing parameters
fit1 <- pfr(pasat ~ af(cca, k=c(8,8), m=list(c(2,3), c(2,3)),
                    presmooth="bspline", bs="ps"),
           method="GCV.Cp", gamma=1.2, data=DTI2)
plot(fit1, scheme=2)
vis.pfr(fit1)

## af term for the cca measurements plus an lf term for the rcst measurements
## leave out 10 samples for prediction
test <- sample(nrow(DTI2), 10)
fit2 <- pfr(pasat ~ af(cca, k=c(7,7), m=list(c(2,2), c(2,2)), bs="ps",
                    presmooth="fpca.face") +
           lf(rcst, k=7, m=c(2,2), bs="ps"),
           method="GCV.Cp", gamma=1.2, data=DTI2[-test,])
par(mfrow=c(1,2))
plot(fit2, scheme=2, rug=FALSE)
vis.pfr(fit2, select=1, xval=.6)
pred <- predict(fit2, newdata = DTI2[test,], type='response', PredOutOfRange = TRUE)
sqrt(mean((DTI2$pasat[test] - pred)^2))

## Try to predict the binary response disease status (case or control)
## using the quantile transformed measurements from the rcst tract
## with a smooth component for a scalar covariate that is pure noise
DTI3 <- DTI[DTI$visit==1,]
DTI3 <- DTI3[complete.cases(DTI3$rcst),]
z1 <- rnorm(nrow(DTI3))
fit3 <- pfr(case ~ af(rcst, k=c(7,7), m = list(c(2, 1), c(2, 1)), bs="ps",
```



```

        presmooth="fpca.face", Qtransform=TRUE) +
        s(z1, k = 10), family="binomial", select=TRUE, data=DTI3)
par(mfrow=c(1,2))
plot(fit3, scheme=2, rug=FALSE)
abline(h=0, col="green")

# 4 versions: fit with/without Qtransform, plotted with/without Qtransform
fit4 <- pfr(case ~ af(rcst, k=c(7,7), m = list(c(2, 1), c(2, 1)), bs="ps",
        presmooth="fpca.face", Qtransform=FALSE) +
        s(z1, k = 10), family="binomial", select=TRUE, data=DTI3)
par(mfrow=c(2,2))
zlms <- c(-7.2,4.3)
plot(fit4, select=1, scheme=2, main="QT=FALSE", xlim=zlms, xlab="t", ylab="rcst")
plot(fit4, select=1, scheme=2, Qtransform=TRUE, main="QT=FALSE", rug=FALSE,
        xlim=zlms, xlab="t", ylab="p(rcst)")
plot(fit3, select=1, scheme=2, main="QT=TRUE", xlim=zlms, xlab="t", ylab="rcst")
plot(fit3, select=1, scheme=2, Qtransform=TRUE, main="QT=TRUE", rug=FALSE,
        xlim=zlms, xlab="t", ylab="p(rcst)")

vis.pfr(fit3, select=1, plot.type="contour")

## End(Not run)

```

af_old

*Construct an FGAM regression term***Description**

Defines a term $\int_T F(X_i(t), t) dt$ for inclusion in an mgcv: : gam-formula (or {bam} or {gamm} or gamm4: : gamm) as constructed by {fgam}, where $F(x, t)$ is an unknown smooth bivariate function and $X_i(t)$ is a functional predictor on the closed interval T . Defaults to a cubic tensor product B-spline with marginal second-order difference penalties for estimating $F(x, t)$. The functional predictor must be fully observed on a regular grid

Usage

```

af_old(
  X,
  argvals = seq(0, 1, l = ncol(X)),
  xind = NULL,
  basistype = c("te", "t2", "s"),
  integration = c("simpson", "trapezoidal", "riemann"),
  L = NULL,
  splinepars = list(bs = "ps", k = c(min(ceiling(nrow(X)/5), 20), min(ceiling(ncol(X)/5),
    20)), m = list(c(2, 2), c(2, 2))),
  presmooth = TRUE,
  Xrange = range(X),
  Qtransform = FALSE
)

```

Arguments

X	an N by J=ncol(argvals) matrix of function evaluations $X_i(t_{i1}), \dots, X_i(t_{iJ}); i = 1, \dots, N$.
argvals	matrix (or vector) of indices of evaluations of $X_i(t)$; i.e. a matrix with <i>i</i> th row (t_{i1}, \dots, t_{iJ})
xind	Same as argvals. It will discard this argument in the next version of refund.
basistype	defaults to "te", i.e. a tensor product spline to represent $F(x, t)$ Alternatively, use "s" for bivariate basis functions (see {s}) or "t2" for an alternative parameterization of tensor product splines (see {t2})
integration	method used for numerical integration. Defaults to "simpson"'s rule for calculating entries in L. Alternatively and for non-equidistant grids, "trapezoidal" or "riemann". "riemann" integration is always used if L is specified
L	optional weight matrix for the linear functional
splinepars	optional arguments specifying options for representing and penalizing the function $F(x, t)$. Defaults to a cubic tensor product B-spline with marginal second-order difference penalties, i.e. <code>list(bs="ps", m=list(c(2, 2), c(2, 2)))</code> , see {te} or {s} for details
presmooth	logical; if true, the functional predictor is pre-smoothed prior to fitting; see {smooth.basisPar}
Xrange	numeric; range to use when specifying the marginal basis for the <i>x</i> -axis. It may be desired to increase this slightly over the default of <code>range(X)</code> if concerned about predicting for future observed curves that take values outside of <code>range(X)</code>
Qtransform	logical; should the functional be transformed using the empirical cdf and applying a quantile transformation on each column of X prior to fitting? This ensures <code>Xrange=c(0, 1)</code> . If <code>Qtransform=TRUE</code> and <code>presmooth=TRUE</code> , pre-smoothing is done prior to transforming the functional predictor

Value

A list with the following entries:

1. call - a "call" to te (or s, t2) using the appropriately constructed covariate and weight matrices.
2. argvals - the argvals argument supplied to af
3. L-the matrix of weights used for the integration
4. xindname - the name used for the functional predictor variable in the formula used by mgcv.
5. tindname - the name used for argvals variable in the formula used by mgcv
6. Lname - the name used for the L variable in the formula used by mgcv
7. presmooth - the presmooth argument supplied to af
8. Qtransform - the Qtransform argument supplied to af
9. Xrange - the Xrange argument supplied to af
10. ecdflist - a list containing one empirical cdf function from applying {ecdf} to each (possibly pre-smoothed) column of X. Only present if `Qtransform=TRUE`
11. Xfd - an fd object from pre-smoothing the functional predictors using {smooth.basisPar}. Only present if `presmooth=TRUE`. See {fd}.

Author(s)

Mathew W. McLean <mathew.w.mclean@gmail.com> and Fabian Scheipl

References

McLean, M. W., Hooker, G., Staicu, A.-M., Scheipl, F., and Ruppert, D. (2014). Functional generalized additive models. *Journal of Computational and Graphical Statistics*, **23** (1), pp. 249-269.

See Also

{fgam}, {lf}, mgcv's {linear.functional.terms}, {fgam} for examples

bayes_fosr

Bayesian Function-on-scalar regression

Description

Wrapper function that implements several approaches to Bayesian function-on-scalar regression. Currently handles real-valued response curves; models can include subject-level random effects in a multilevel framework. The residual curve error structure can be estimated using Bayesian FPCA or a Wishart prior. Model parameters can be estimated using a Gibbs sampler or variational Bayes.

Usage

```
bayes_fosr(formula, data = NULL, est.method = "VB", cov.method = "FPCA", ...)
```

Arguments

formula	a formula indicating the structure of the proposed model. Random intercepts are designated using <code>re()</code> .
data	an optional data frame, list or environment containing the variables in the model. If not found in data, the variables are taken from <code>environment(formula)</code> , typically the environment from which the function is called.
est.method	method used to estimate model parameters. Options are "VB", "Gibbs", and "GLS" with "VB" as default. Variational Bayes is a fast approximation to the full posterior and often provides good point estimates, but may be unreliable for inference. "GLS" doesn't do anything Bayesian – just fits an unpenalized GLS estimator for the specified model.
cov.method	method used to estimate the residual covariance structure. Options are "FPCA" and "Wishart", with default "FPCA"
...	additional arguments that are passed to individual fitting functions.

Author(s)

Jeff Goldsmith <ajg2202@cumc.columbia.edu>

References

Goldsmith, J., Kitago, T. (2016). Assessing Systematic Effects of Stroke on Motor Control using Hierarchical Function-on-Scalar Regression. *Journal of the Royal Statistical Society: Series C*, 65 215-236.

Examples

```
## Not run:

library(reshape2)
library(dplyr)
library(ggplot2)

##### Cross-sectional real-data examples #####

## organize data
data(DTI)
DTI = subset(DTI, select = c(cca, case, pasat))
DTI = DTI[complete.cases(DTI),]
DTI$gender = factor(sample(c("male","female"), dim(DTI)[1], replace = TRUE))
DTI$status = factor(sample(c("RRMS", "SPMS", "PPMS"), dim(DTI)[1], replace = TRUE))

## fit models
default = bayes_fosr(cca ~ pasat, data = DTI)
VB = bayes_fosr(cca ~ pasat, data = DTI, Kp = 4, Kt = 10)
Gibbs = bayes_fosr(cca ~ pasat, data = DTI, Kt = 10, est.method = "Gibbs", cov.method = "Wishart",
                  N.iter = 500, N.burn = 200)
OLS = bayes_fosr(cca ~ pasat, data = DTI, Kt = 10, est.method = "OLS")
GLS = bayes_fosr(cca ~ pasat, data = DTI, Kt = 10, est.method = "GLS")

## plot results
models = c("default", "VB", "Gibbs", "OLS", "GLS")
intercepts = sapply(models, function(u) get(u)$beta.hat[1,])
slopes = sapply(models, function(u) get(u)$beta.hat[2,])

plot.dat = melt(intercepts); colnames(plot.dat) = c("grid", "method", "value")
ggplot(plot.dat, aes(x = grid, y = value, group = method, color = method)) +
  geom_path() + theme_bw()

plot.dat = melt(slopes); colnames(plot.dat) = c("grid", "method", "value")
ggplot(plot.dat, aes(x = grid, y = value, group = method, color = method)) +
  geom_path() + theme_bw()

## fit a model with an interaction
fosr.dti.interaction = bayes_fosr(cca ~ pasat*gender, data = DTI, Kp = 4, Kt = 10)

##### Longitudinal real-data examples #####

data(DTI2)
class(DTI2$cca) = class(DTI2$cca)[-1]
DTI2 = subset(DTI2, select = c(cca, id, pasat))
```

```

DTI2 = DTI2[complete.cases(DTI2),]

default = bayes_fosr(cca ~ pasat + re(id), data = DTI2)
VB = bayes_fosr(cca ~ pasat + re(id), data = DTI2, Kt = 10, cov.method = "Wishart")

## End(Not run)

```

 ccb.fpc

Corrected confidence bands using functional principal components

Description

Uses iterated expectation and variances to obtain corrected estimates and inference for functional expansions.

Usage

```

ccb.fpc(
  Y,
  argvals = NULL,
  nbasis = 10,
  pve = 0.99,
  n.boot = 100,
  simul = FALSE,
  sim.alpha = 0.95
)

```

Arguments

Y	matrix of observed functions for which estimates and covariance matrices are desired.
argvals	numeric; function argument.
nbasis	number of splines used in the estimation of the mean function and the bivariate smoothing of the covariance matrix
pve	proportion of variance explained used to choose the number of principal components to be included in the expansion.
n.boot	number of bootstrap iterations used to estimate the distribution of FPC decomposition objects.
simul	TRUE or FALSE, indicating whether critical values for simultaneous confidence intervals should be estimated
sim.alpha	alpha level of the simultaneous intervals.

Details

To obtain corrected curve estimates and variances, this function accounts for uncertainty in FPC decomposition objects. Observed curves are resampled, and a FPC decomposition for each sample is constructed. A mixed-model framework is used to estimate curves and variances conditional on each decomposition, and iterated expectation and variances combines both model-based and decomposition-based uncertainty.

Value

<code>Yhat</code>	a matrix whose rows are the estimates of the curves in Y .
<code>Yhat.boot</code>	a list containing the estimated curves within each bootstrap iteration.
<code>diag.var</code>	diagonal elements of the covariance matrices for each estimated curve.
<code>VarMats</code>	a list containing the estimated covariance matrices for each curve in Y .
<code>crit.val</code>	estimated critical values for constructing simultaneous confidence intervals.

Author(s)

Jeff Goldsmith <jeff.goldsmith@columbia.edu>

References

Goldsmith, J., Greven, S., and Crainiceanu, C. (2013). Corrected confidence bands for functional data using principal components. *Biometrics*, 69(1), 41–51.

Examples

```
## Not run:
data(cd4)

# obtain a subsample of the data with 25 subjects
set.seed(1236)
sample = sample(1:dim(cd4)[1], 25)
Y.sub = cd4[sample,]

# obtain a mixed-model based FPCA decomposition
Fit.MM = fpc.sc(Y.sub, var = TRUE, simul = TRUE)

# use iterated variance to obtain curve estimates and variances
Fit.IV = ccb.fpc(Y.sub, n.boot = 25, simul = TRUE)

# for one subject, examine curve estimates, pointwise and simultaneous intervals
EX = 2
EX.IV = cbind(Fit.IV$Yhat[EX,],
              Fit.IV$Yhat[EX,] + 1.96 * sqrt(Fit.IV$diag.var[EX,]),
              Fit.IV$Yhat[EX,] - 1.96 * sqrt(Fit.IV$diag.var[EX,]),
              Fit.IV$Yhat[EX,] + Fit.IV$crit.val[EX] * sqrt(Fit.IV$diag.var[EX,]),
              Fit.IV$Yhat[EX,] - Fit.IV$crit.val[EX] * sqrt(Fit.IV$diag.var[EX,]))

EX.MM = cbind(Fit.MM$Yhat[EX,],
              Fit.MM$Yhat[EX,] + 1.96 * sqrt(Fit.MM$diag.var[EX,]),
```

```

Fit.MM$Yhat[EX,] - 1.96 * sqrt(Fit.MM$diag.var[EX,]),
Fit.MM$Yhat[EX,] + Fit.MM$crit.val[EX] * sqrt(Fit.MM$diag.var[EX,]),
Fit.MM$Yhat[EX,] - Fit.MM$crit.val[EX] * sqrt(Fit.MM$diag.var[EX,])

# plot data for one subject, with curve and interval estimates
d = as.numeric(colnames(cd4))
plot(d[which(!is.na(Y.sub[EX,]))], Y.sub[EX,which(!is.na(Y.sub[EX,]))], type = 'o',
     pch = 19, cex=.75, ylim = range(0, 3400), xlim = range(d),
     xlab = "Months since seroconversion", lwd = 1.2, ylab = "Total CD4 Cell Count",
     main = "Est. & CI - Sampled Data")

matpoints(d, EX.IV, col = 2, type = 'l', lwd = c(2, 1, 1, 1, 1), lty = c(1,1,1,2,2))
matpoints(d, EX.MM, col = 4, type = 'l', lwd = c(2, 1, 1, 1, 1), lty = c(1,1,1,2,2))

legend("topright", c("IV Est", "IV PW Int", "IV Simul Int",
  expression(paste("MM - ", hat(theta), " Est", sep = "")),
  expression(paste("MM - ", hat(theta), " PW Int", sep = "")),
  expression(paste("MM - ", hat(theta), " Simul Int", sep = ""))),
  lty=c(1,1,2,1,1,2), lwd = c(2.5,.75,.75,2.5,.75,.75),
  col = c("red","red","red","blue","blue","blue"))

## End(Not run)

```

cd4

*Observed CD4 cell counts***Description**

CD4 cell counts for 366 subjects between months -18 and 42 since seroconversion. Each subject's observations are contained in a single row.

Format

A data frame made up of a 366 x 61 matrix of CD4 cell counts

References

Goldsmith, J., Greven, S., and Crainiceanu, C. (2013). Corrected confidence bands for functional data using principal components. *Biometrics*, 69(1), 41–51.

cmdscale_lanczos

*Faster multi-dimensional scaling***Description**

This is a modified version of {cmdscale} that uses the Lanczos procedure ([mgcv]{slanczos}) instead of eigen. Called by {smooth.construct.pco.smooth.spec}.

Usage

```
cmdscalet_lanczos(d, k = 2, eig = FALSE, add = FALSE, x.ret = FALSE)
```

Arguments

d	a distance structure as returned by {dist}, or a full symmetric matrix of distances or dissimilarities.
k	the maximum dimension of the space which the data are to be represented in; must be in {1, 2, ..., n-1}.
eig	logical indicating whether eigenvalues should be returned.
add	logical indicating if the additive constant of Cailliez (1983) should be computed, and added to the non-diagonal dissimilarities such that the modified dissimilarities are Euclidean.
x.ret	indicates whether the doubly centred symmetric distance matrix should be returned.

Value

as {cmdscalet}

Author(s)

David L Miller, based on code by R Core.

References

Cailliez, F. (1983). The analytical solution of the additive constant problem. *Psychometrika*, 48, 343-349.

See Also

{smooth.construct.pco.smooth.spec}

coef.pffr

Get estimated coefficients from a pffr fit

Description

Returns estimated coefficient functions/surfaces $\beta(t)$, $\beta(s, t)$ and estimated smooth effects $f(z)$, $f(x, z)$ or $f(x, z, t)$ and their point-wise estimated standard errors. Not implemented for smooths in more than 3 dimensions.

Usage

```
## S3 method for class 'pffr'
coef(
  object,
  raw = FALSE,
  se = TRUE,
  freq = FALSE,
  sandwich = FALSE,
  seWithMean = TRUE,
  n1 = 100,
  n2 = 40,
  n3 = 20,
  Ktt = NULL,
  ...
)
```

Arguments

object	a fitted pffr-object
raw	logical, defaults to FALSE. If TRUE, the function simply returns <code>object\$coefficients</code>
se	logical, defaults to TRUE. Return estimated standard error of the estimates?
freq	logical, defaults to FALSE. If FALSE, use posterior variance <code>object\$Vp</code> for variability estimates, else use <code>object\$Ve</code> . See gamObject
sandwich	logical, defaults to FALSE. Use a Sandwich-estimator for approximate variances? See Details. THIS IS AN EXPERIMENTAL FEATURE, USE A YOUR OWN RISK.
seWithMean	logical, defaults to TRUE. Include uncertainty about the intercept/overall mean in standard errors returned for smooth components?
n1	see below
n2	see below
n3	n1, n2, n3 give the number of gridpoints for 1-/2-/3-dimensional smooth terms used in the marginal equidistant grids over the range of the covariates at which the estimated effects are evaluated.
Ktt	(optional) an estimate of the covariance operator of the residual process $\epsilon_i(t) \sim N(0, K(t, t'))$, evaluated on <code>yind</code> of <code>object</code> . If not supplied, this is estimated from the crossproduct matrices of the observed residual vectors. Only relevant for sandwich CIs.
...	other arguments, not used.

Details

The `seWithMean`-option corresponds to the "iterms"-option in [predict.gam](#). The `sandwich`-options works as follows: Assuming that the residual vectors $\epsilon_i(t), i = 1, \dots, n$ are i.i.d. realizations of a mean zero Gaussian process with covariance $K(t, t')$, we can construct an estimator for $K(t, t')$ from the n replicates of the observed residual vectors. The covariance matrix of the

stacked observations $\text{vec}(Y_i(t))$ is then given by a block-diagonal matrix with n copies of the estimated $K(t, t')$ on the diagonal. This block-diagonal matrix is used to construct the "meat" of a sandwich covariance estimator, similar to Chen et al. (2012), see reference below.

Value

If `raw==FALSE`, a list containing

- `pterms` a matrix containing the parametric / non-functional coefficients (and, optionally, their `se`'s)
- `smterms` a named list with one entry for each smooth term in the model. Each entry contains
 - `coef` a matrix giving the grid values over the covariates, the estimated effect (and, optionally, the `se`'s). The first covariate varies the fastest.
 - `x`, `y`, `z` the unique gridpoints used to evaluate the smooth/coefficient function/coefficient surface
 - `xlim`, `ylim`, `zlim` the extent of the `x/y/z`-axes
 - `xlab`, `ylab`, `zlab` the names of the covariates for the `x/y/z`-axes
 - `dim` the dimensionality of the effect
 - `main` the label of the smooth term (a short label, same as the one used in `summary.pffr`)

Author(s)

Fabian Scheipl

References

Chen, H., Wang, Y., Paik, M.C., and Choi, A. (2013). A marginal approach to reduced-rank penalized spline smoothing with application to multilevel functional data. *Journal of the American Statistical Association*, 101, 1216–1229.

See Also

[plot.gam](#), [predict.gam](#) which this routine is based on.

coefboot.pffr

Simple bootstrap CIs for pffr

Description

This function resamples observations in the data set to obtain approximate CIs for different terms and coefficient functions that correct for the effects of dependency and heteroskedasticity of the residuals along the index of the functional response, i.e., it aims for correct inference if the residuals along the index of the functional response are not i.i.d.

Usage

```
coefboot.pffr(
  object,
  n1 = 100,
  n2 = 40,
  n3 = 20,
  B = 100,
  ncpus = getOption("boot.ncpus", 1),
  parallel = c("no", "multicore", "snow"),
  cl = NULL,
  conf = c(0.9, 0.95),
  type = "percent",
  method = c("resample", "residual", "residual.c"),
  showProgress = TRUE,
  ...
)
```

Arguments

object	a fitted pffr -model
n1	see coef.pffr
n2	see coef.pffr
n3	see coef.pffr
B	number of bootstrap replicates, defaults to (a measly) 100
ncpus	see boot . Defaults to <code>getOption("boot.ncpus", 1L)</code> (like boot).
parallel	see boot
cl	see boot
conf	desired levels of bootstrap CIs, defaults to 0.90 and 0.95
type	type of bootstrap interval, see boot.ci . Defaults to "percent" for percentile-based CIs.
method	either "resample" (default) to resample response trajectories, or "residual" to resample responses as fitted values plus residual trajectories or "residual.c" to resample responses as fitted values plus residual trajectories that are centered at zero for each gridpoint.
showProgress	TRUE/FALSE
...	not used

Value

a list with similar structure as the return value of [coef.pffr](#), containing the original point estimates of the various terms along with their bootstrap CIs.

Author(s)

Fabian Scheipl

coefficients.pfr *Extract coefficient functions from a fitted pfr-object*

Description

This function is used to extract a coefficient from a fitted ‘pfr’ model, in particular smooth functions resulting from including functional terms specified with lf, af, etc. It can also be used to extract smooths generated using mgcv’s s, te, or t2.

Usage

```
## S3 method for class 'pfr'
coefficients(
  object,
  select = 1,
  coords = NULL,
  n = NULL,
  se = ifelse(length(object$smooth) & select, TRUE, FALSE),
  seWithMean = FALSE,
  useVc = TRUE,
  Qtransform = FALSE,
  ...
)

## S3 method for class 'pfr'
coef(
  object,
  select = 1,
  coords = NULL,
  n = NULL,
  se = ifelse(length(object$smooth) & select, TRUE, FALSE),
  seWithMean = FALSE,
  useVc = TRUE,
  Qtransform = FALSE,
  ...
)
```

Arguments

object	return object from pfr
select	integer indicating the index of the desired smooth term in object\$smooth. Enter 0 to request the raw coefficients (i.e., object\$coefficients) and standard errors (if se==TRUE).
coords	named list indicating the desired coordinates where the coefficient function is to be evaluated. Names must match the argument names in object\$smooth[[select]]\$term. If NULL, uses n to generate equally-spaced coordinates.

n	integer vector indicating the number of equally spaced coordinates for each argument. If length 1, the same number is used for each argument. Otherwise, the length must match <code>object\$smooth[[select]]\$dim</code> .
se	if TRUE, returns pointwise standard error estimates. Defaults to FALSE if raw coefficients are being returned; otherwise TRUE.
seWithMean	if TRUE the standard errors include uncertainty about the overall mean; if FALSE, they relate purely to the centered smooth itself. Marra and Wood (2012) suggests that TRUE results in better coverage performance for GAMs.
useVc	if TRUE, standard errors are calculated using a covariance matrix that has been corrected for smoothing parameter uncertainty. This matrix will only be available under ML or REML smoothing.
Qtransform	For additive functional terms, TRUE indicates the coefficient should be extracted on the quantile-transformed scale, whereas FALSE indicates the scale of the original data. Note this is different from the <code>Qtransform</code> argument of <code>af</code> , which specifies the scale on which the term is fit.
...	these arguments are ignored

Value

a data frame containing the evaluation points, coefficient function values and optionally the SE's for the term indicated by `select`.

Author(s)

Jonathan Gellar and Fabian Scheipl

References

Marra, G and S.N. Wood (2012) Coverage Properties of Confidence Intervals for Generalized Additive Model Components. *Scandinavian Journal of Statistics*.

content

The CONTENT child growth study

Description

The CONTENT child growth study was funded by the Sixth Framework Programme of the European Union, Project CONTENT (INCO-DEV-3-032136) and was led by Dr. William Checkley. The study was conducted between May 2007 and February 2011 in Las Pampas de San Juan Miraflores and Nuevo Paraiso, two peri-urban shanty towns with high population density located on the southern edge of Lima city in Peru.

Usage

`data(content)`

Format

A list made up of

id Numeric vector of subject ID numbers;

ma1fe0 Numeric vector of the sex of the child, 1 for male and 0 for female;

weightkg Numeric vector of the weight of the child measured in kilograms(kg);

height Numeric vector of the height of the child measured in centimeters;

agedays Numeric vector of the age of the child measured in days;

cbmi Numeric vector of the BMI of the child;

zlen Numeric vector of the height-for-age z-scores;

zwei Numeric vector of the weight-for-age z-scores;

zwfl Numeric vector of the weight-for-height z-scores;

zbmi Numeric vector of the BMI-for-age z-scores;

References

Crainiceanu, C., Goldsmith, J., Leroux, A., Cui, E. (2023). *Functional Data Analysis with R. Chapman & Hall/CRC Statistics*

COVID19

The US weekly all-cause mortality and COVID19-associated deaths in 2020

Description

The COVID19 mortality data used in the "Functional Data Analysis with R" book

Usage

`data(COVID19)`

Format

A list made up of

US_weekly_mort A numeric vector of length 207, which contains the total number of weekly all-cause deaths in the US from January 14, 2017 to December 26, 2020;

US_weekly_mort_dates A vector of dates of length 207, which contains the weeks corresponding to the US_weekly_mort vector;

US_weekly_mort_CV19 A numeric vector of length 52, which contains the total number of weekly COVID 19 deaths in the US from January 4, 2020 to December 26, 2020;

US_weekly_mort_CV19_dates A vector of dates of length 52, which contains the weeks corresponding to the US_weekly_mort_CV19 vector;

- US_weekly_excess_mort_2020** A numeric vector of length 52, which contains the US weekly excess mortality (total mortality in one week in 2020 minus total mortality in the corresponding week of 2019) from January 4, 2020 to December 26, 2020;
- US_weekly_excess_mort_2020_dates** A vector dates of length 52, which contains the weeks corresponding to the US_weekly_excess_mort_2020 vector.;
- US_states_names** A vector of strings containing the names of 52 US states and territories in alphabetic order. These are the states for which all-cause and Covid-19 data are available in this data set;
- US_states_population** A numeric vector containing the population of the 52 states in the vector US_states_names estimated as of July 1, 2020. The order of the vector US_states_population is the same as that of US_states_names;
- States_excess_mortality** A numeric 52 x 52 dimensional matrix that contains the weekly US excess mortality in 52 states and territories. Each row corresponds to one state in the same order as the vector US_states_names. Each column corresponds to a week in 2020 corresponding to the order in the vector US_weekly_excess_mort_2020_dates. The (i,j)th entry of the matrix is the difference in all-cause mortality during the week j of 2020 and 2019 for state i;
- States_excess_mortality_per_million** A numeric 52 x 52 dimensional matrix that contains the weekly US excess mortality in 52 states and territories per one million individuals. This is obtained by dividing every row (corresponding to a state) of States_excess_mortality by the population of that state stored in US_states_population and multiplying by one million;
- States_CV19_mortality** A numeric 52 x 52 dimensional matrix that contains the weekly US Covid-19 mortality in 52 states and territories. Each row corresponds to one state in the same order as the vector US_states_names. Each column corresponds to a week in 2020 corresponding to the order in the vector US_weekly_excess_mort_2020_dates;
- States_CV19_mortality_per_million** A numeric 52 x 52 dimensional matrix that contains the weekly US Covid-19 mortality in 52 states and territories per one million individuals. This is obtained by dividing every row (corresponding to a state) of States_CV19_mortality by the population of that state stored in US_states_population and multiplying by one million.

References

Crainiceanu, C., Goldsmith, J., Leroux, A., Cui, E. (2023). Functional Data Analysis with R. *Chapman & Hall/CRC Statistics*

create.prep.func

Construct a function for preprocessing functional predictors

Description

Prior to using functions X as predictors in a scalar-on-function regression, it is often necessary to presmooth curves to remove measurement error or interpolate to a common grid. This function creates a function to do this preprocessing depending on the method specified.

Usage

```
create.prep.func(
  X,
  argvals = seq(0, 1, length = ncol(X)),
  method = c("fpca.sc", "fpca.face", "fpca.ssvd", "bspline", "interpolate"),
  options = NULL
)
```

Arguments

X	an N by J=ncol(argvals) matrix of function evaluations $X_i(t_{i1}), \dots, X_i(t_{iJ}); i = 1, \dots, N$. For FPCA-based processing methods, these functions are used to define the eigen decomposition used to preprocess current and future data (for example, in predict.pfr)
argvals	matrix (or vector) of indices of evaluations of $X_i(t)$; i.e. a matrix with i th row (t_{i1}, \dots, t_{iJ})
method	character string indicating the preprocessing method. Options are "fpca.sc", "fpca.face", "fpca.ssvd", "bspline", and "interpolate". The first three use the corresponding existing function; "bspline" uses an (unpenalized) cubic bspline smoother with nbasis basis functions; "interpolate" uses linear interpolation.
options	list of options passed to the preprocessing method; as an example, options for fpca.sc include pve, nbasis, and npc.

Value

a function that returns the preprocessed functional predictors, with arguments

newX	The functional predictors to process
argvals.	Indices of evaluation of newX
options.	Any options needed to preprocess the predictor functions

Author(s)

Jeff Goldsmith <ajg2202@cumc.columbia.edu>

See Also

[pfr](#), [fpca.sc](#), [fpca.face](#), [fpca.ssvd](#)

Description

Fractional anisotropy (FA) tract profiles for the corpus callosum (cca) and the right corticospinal tract (rcst). Accompanying the tract profiles are the subject ID numbers, visit number, total number of scans, multiple sclerosis case status and Paced Auditory Serial Addition Test (pasat) score.

Format

A data frame made up of

cca A 382 x 93 matrix of fractional anisotropy tract profiles from the corpus callosum;

rcst A 382 x 55 matrix of fractional anisotropy tract profiles from the right corticospinal tract;

ID Numeric vector of subject ID numbers;

visit Numeric vector of the subject-specific visit numbers;

visit.time Numeric vector of the subject-specific visit time, measured in days since first visit;

Nscans Numeric vector indicating the total number of visits for each subject;

case Numeric vector of multiple sclerosis case status: 0 - healthy control, 1 - MS case;

sex factor variable indicated subject's sex;

pasat Numeric vector containing the PASAT score at each visit.

Details

If you use this data as an example in written work, please include the following acknowledgment: "The MRI/DTI data were collected at Johns Hopkins University and the Kennedy-Krieger Institute"

DTI2 uses mean diffusivity of the the corpus callosum rather than FA, and parallel diffusivity of the rcst rather than FA. Please see the documentation for DTI2.

References

Goldsmith, J., Bobb, J., Crainiceanu, C., Caffo, B., and Reich, D. (2011). Penalized Functional Regression. *Journal of Computational and Graphical Statistics*, 20, 830 - 851.

Goldsmith, J., Crainiceanu, C., Caffo, B., and Reich, D. (2010). Longitudinal Penalized Functional Regression for Cognitive Outcomes on Neuronal Tract Measurements. *Journal of the Royal Statistical Society: Series C*, 61, 453 - 469.

DTI2

*Diffusion Tensor Imaging: more fractional anisotropy profiles and outcomes***Description**

A diffusion tensor imaging dataset used in Swihart et al. (2012). Mean diffusivity profiles for the corpus callosum (*cca*) and parallel diffusivity for the right corticospinal tract (*rcst*). Accompanying the profiles are the subject ID numbers, visit number, and Paced Auditory Serial Addition Test (*pasat*) score. We thank Dr. Daniel Reich for making this dataset available.

Format

A data frame made up of

cca a 340 x 93 matrix of fractional anisotropy profiles from the corpus callosum;

rcst a 340 x 55 matrix of fractional anisotropy profiles from the right corticospinal tract;

id numeric vector of subject ID numbers;

visit numeric vector of the subject-specific visit numbers;

pasat numeric vector containing the PASAT score at each visit.

Details

If you use this data as an example in written work, please include the following acknowledgment: "The MRI/DTI data were collected at Johns Hopkins University and the Kennedy-Krieger Institute"

Note: DTI2 uses mean diffusivity of the the corpus callosum rather than fractional anisotropy (FA), and parallel diffusivity of the *rcst* rather than FA. Please see the documentation for DTI for more about the DTI dataset.

References

Goldsmith, J., Bobb, J., Crainiceanu, C., Caffo, B., and Reich, D. (2011). Penalized functional regression. *Journal of Computational and Graphical Statistics*, 20(4), 830–851.

Goldsmith, J., Crainiceanu, C., Caffo, B., and Reich, D. (2012). Longitudinal penalized functional regression for cognitive outcomes on neuronal tract measurements. *Journal of the Royal Statistical Society: Series C*, 61(3), 453–469.

Swihart, B. J., Goldsmith, J., and Crainiceanu, C. M. (2014). Restricted Likelihood Ratio Tests for Functional Effects in the Functional Linear Model. *Technometrics*, 56, 483–493.

expand.call	<i>Return call with all possible arguments</i>
-------------	--

Description

Return a call in which all of the arguments which were supplied or have presets are specified by their full names and their supplied or default values.

Usage

```
expand.call(  
  definition = NULL,  
  call = sys.call(sys.parent(1)),  
  expand.dots = TRUE  
)
```

Arguments

definition	a function. See match.call .
call	an unevaluated call to the function specified by definition. See match.call .
expand.dots	logical. Should arguments matching ... in the call be included or left as a ... argument? See match.call .

Value

An object of mode "[call](#)".

Author(s)

Fabian Scheipl

See Also

[match.call](#)

fbps	<i>Sandwich smoother for matrix data</i>
------	--

Description

A fast bivariate *P*-spline method for smoothing matrix data.

Usage

```
fbps(
  data,
  subj = NULL,
  covariates = NULL,
  knots = 35,
  knots.option = "equally-spaced",
  periodicity = c(FALSE, FALSE),
  p = 3,
  m = 2,
  lambda = NULL,
  selection = "GCV",
  search.grid = T,
  search.length = 100,
  method = "L-BFGS-B",
  lower = -20,
  upper = 20,
  control = NULL
)
```

Arguments

<code>data</code>	n1 by n2 data matrix without missing data
<code>subj</code>	vector of subject id (corresponding to the columns of data); defaults to NULL
<code>covariates</code>	list of two vectors of covariates of lengths n1 and n2; if NULL, then generates equidistant covariates
<code>knots</code>	list of two vectors of knots or number of equidistant knots for all dimensions; defaults to 35
<code>knots.option</code>	knot selection method; defaults to "equally-spaced"
<code>periodicity</code>	vector of two logical, indicating periodicity in the direction of row and column; defaults to c(FALSE, FALSE)
<code>p</code>	degrees of B-splines; defaults to 3
<code>m</code>	order of differencing penalty; defaults to 2
<code>lambda</code>	user-specified smoothing parameters; defaults to NULL
<code>selection</code>	selection of smoothing parameter; defaults to "GCV"
<code>search.grid</code>	logical; defaults to TRUE, if FALSE, uses <code>optim</code>
<code>search.length</code>	number of equidistant (log scale) smoothing parameter; defaults to 100
<code>method</code>	see <code>optim</code> ; defaults to L-BFGS-B
<code>lower, upper</code>	bounds for log smoothing parameter, passed to <code>optim</code> ; defaults are -20 and 20.
<code>control</code>	see <code>optim</code>

Details

The smoothing parameter can be user-specified; otherwise, the function uses grid searching method or `optim` for selecting the smoothing parameter.

Value

A list with components

lambda	vector of length 2 of selected smoothing parameters
Yhat	fitted data
trace	trace of the overall smoothing matrix
gcv	value of generalized cross validation
Theta	matrix of estimated coefficients

Author(s)

Luo Xiao <lxiao@jhsph.edu>

References

Xiao, L., Li, Y., and Ruppert, D. (2013). Fast bivariate P -splines: the sandwich smoother. *Journal of the Royal Statistical Society: Series B*, 75(3), 577–599.

Examples

```
#####
#### True function #####
#####
n1 <- 60
n2 <- 80
x <- (1:n1)/n1-1/2/n1
z <- (1:n2)/n2-1/2/n2
MY <- array(0,c(length(x),length(z)))

sigx <- .3
sigz <- .4
for(i in 1:length(x))
for(j in 1:length(z))
{
#MY[i,j] <- .75/(pi*sigx*sigz) *exp(-(x[i]-.2)^2/sigx^2-(z[j]-.3)^2/sigz^2)
#MY[i,j] <- MY[i,j] + .45/(pi*sigx*sigz) *exp(-(x[i]-.7)^2/sigx^2-(z[j]-.8)^2/sigz^2)
MY[i,j] = sin(2*pi*(x[i]-.5)^3)*cos(4*pi*z[j])
}
#####
#### Observed data #####
#####
sigma <- 1
Y <- MY + sigma*rnorm(n1*n2,0,1)
#####
#### Estimation #####
#####

est <- fbps(Y,list(x=x,z=z))
mse <- mean((est$Yhat-MY)^2)
cat("mse of fbps is",mse,"\n")
```

```

cat("The smoothing parameters are:",est$lambda,"\n")
#####
##### Compare the estimated surface with the true surface #####
#####

par(mfrow=c(1,2))
persp(x,z,MY,zlab="f(x,z)",zlim=c(-1,2.5), phi=30,theta=45,expand=0.8,r=4,
      col="blue",main="True surface")
persp(x,z,est$Yhat,zlab="f(x,z)",zlim=c(-1,2.5),phi=30,theta=45,
      expand=0.8,r=4,col="red",main="Estimated surface")

```

ff

*Construct a function-on-function regression term***Description**

Defines a term $\int_{s_{lo,i}}^{s_{hi,i}} X_i(s)\beta(t,s)ds$ for inclusion in an `mgcv::gam`-formula (or `bam` or `gamm` or `gamm4::gamm4`) as constructed by `pfpr`.

Defaults to a cubic tensor product B-spline with marginal first order differences penalties for $\beta(t,s)$ and numerical integration over the entire range $[s_{lo,i}, s_{hi,i}] = [\min(s_i), \max(s_i)]$ by using Simpson weights. Can't deal with any missing $X(s)$, unequal lengths of $X_i(s)$ not (yet?) possible. Unequal integration ranges for different $X_i(s)$ should work. $X_i(s)$ is assumed to be numeric (duh...).

Usage

```

ff(
  X,
  yind = NULL,
  xind = seq(0, 1, l = ncol(X)),
  basistype = c("te", "t2", "ti", "s", "tes"),
  integration = c("simpson", "trapezoidal", "riemann"),
  L = NULL,
  limits = NULL,
  splinepars = if (basistype != "s") {
    list(bs = "ps", m = list(c(2, 1), c(2, 1)), k
        = c(5, 5))
  } else {
    list(bs = "tp", m = NA)
  },
  check.ident = TRUE
)

```

Arguments

`X` an n by `ncol(xind)` matrix of function evaluations $X_i(s_{i1}), \dots, X_i(s_{iS}); i = 1, \dots, n$.

`yind` *DEPRECATED* used to supply matrix (or vector) of indices of evaluations of $Y_i(t)$, no longer used.

<code>xind</code>	vector of indices of evaluations of $X_i(s)$, i.e. (s_1, \dots, s_S)
<code>basistype</code>	defaults to "te", i.e. a tensor product spline to represent $\beta(t, s)$. Alternatively, use "s" for bivariate basis functions (see <code>mgcv</code> 's <code>s</code>) or "t2" for an alternative parameterization of tensor product splines (see <code>mgcv</code> 's <code>t2</code>).
<code>integration</code>	method used for numerical integration. Defaults to "simpson"'s rule for calculating entries in L. Alternatively and for non-equidistant grids, "trapezoidal" or "riemann". "riemann" integration is always used if <code>limits</code> is specified
<code>L</code>	optional: an n by <code>ncol(xind)</code> matrix giving the weights for the numerical integration over s .
<code>limits</code>	defaults to NULL for integration across the entire range of $X(s)$, otherwise specifies the integration limits $s_{hi}(t), s_{lo}(t)$: either one of "s<t" or "s<=t" for $(s_{hi}(t), s_{lo}(t)) = (t, 0]$ or $[t, 0]$, respectively, or a function that takes s as the first and t as the second argument and returns TRUE for combinations of values (s, t) if s falls into the integration range for the given t . This is an experimental feature and not well tested yet; use at your own risk.
<code>splinepars</code>	optional arguments supplied to the <code>basistype</code> -term. Defaults to a cubic tensor product B-spline with marginal first difference penalties, i.e. <code>list(bs="ps", m=list(c(2, 1), c(2, 1)))</code> . See <code>te</code> or <code>s</code> in <code>mgcv</code> for details
<code>check.ident</code>	check identifiability of the model spec. See Details and References. Defaults to TRUE.

Details

If `check.ident==TRUE` and `basistype!="s"` (the default), the routine checks conditions for non-identifiability of the effect. This occurs if a) the marginal basis for the functional covariate is rank-deficient (typically because the functional covariate has lower rank than the spline basis along its index) and simultaneously b) the kernel of $\text{Cov}(X(s))$ is not disjoint from the kernel of the marginal penalty over s . In practice, a) occurs quite frequently, and b) occurs usually because curve-wise mean centering has removed all constant components from the functional covariate.

If there is kernel overlap, $\beta(t, s)$ is constrained to be orthogonal to functions in that overlap space (e.g., if the overlap contains constant functions, constraints $\int \beta(t, s) ds = 0$ for all t are enforced). See reference for details.

A warning is always given if the effective rank of $\text{Cov}(X(s))$ (defined as the number of eigenvalues accounting for at least 0.995 of the total variance in $X_i(s)$) is lower than 4. If $X_i(s)$ is of very low rank, `ffpc`-term may be preferable.

Value

A list containing

<code>call</code>	a "call" to <code>te</code> (or <code>s</code> or <code>t2</code>) using the appropriately constructed covariate and weight matrices
<code>data</code>	a list containing the necessary covariate and weight matrices

Author(s)

Fabian Scheipl, Sonja Greven

References

For background on `check.ident`:

Scheipl, F., Greven, S. (2016). Identifiability in penalized function-on-function regression models. *Electronic Journal of Statistics*, 10(1), 495–526. <https://projecteuclid.org/journals/electronic-journal-of-statistics/volume-10/issue-1/Identifiability-in-penalized-function-on-function-10.1214/16-EJS1123.full>

See Also

mgcv's [linear.functional.terms](#)

ffpc

Construct a PC-based function-on-function regression term

Description

Defines a term $\int X_i(s)\beta(t, s)ds$ for inclusion in an mgcv `::gam-formula` (or `bam` or `gamm` or `gamm4:::gamm4`) as constructed by [pffr](#).

Usage

```
ffpc(
  X,
  yind = NULL,
  xind = seq(0, 1, length = ncol(X)),
  splinepars = list(bs = "ps", m = c(2, 1), k = 8),
  decomppars = list(pve = 0.99, useSymm = TRUE),
  npc.max = 15
)
```

Arguments

<code>X</code>	an n by <code>ncol(xind)</code> matrix of function evaluations $X_i(s_{i1}), \dots, X_i(s_{iS}); i = 1, \dots, n$.
<code>yind</code>	<i>DEPRECATED</i> used to supply matrix (or vector) of indices of evaluations of $Y_i(t)$, no longer used.
<code>xind</code>	matrix (or vector) of indices of evaluations of $X_i(t)$, defaults to <code>seq(0, 1, length=ncol(X))</code> .
<code>splinepars</code>	optional arguments supplied to the <code>basistype</code> -term. Defaults to a cubic B-spline with first difference penalties and 8 basis functions for each $\tilde{\beta}_k(t)$.
<code>decomppars</code>	parameters for the FPCA performed with fpca.sc .
<code>npc.max</code>	maximal number K of FPCs to use, regardless of <code>decomppars</code> ; defaults to 15

Details

In contrast to `ff`, `ffpc` does an FPCA decomposition $X(s) \approx \sum_{k=1}^K \xi_{ik} \Phi_k(s)$ using `fpca.sc` and represents $\beta(t, s)$ in the function space spanned by these $\Phi_k(s)$. That is, since

$$\int X_i(s) \beta(t, s) ds = \sum_{k=1}^K \xi_{ik} \int \Phi_k(s) \beta(s, t) ds = \sum_{k=1}^K \xi_{ik} \tilde{\beta}_k(t),$$

the function-on-function term can be represented as a sum of K univariate functions $\tilde{\beta}_k(t)$ in t each multiplied by the FPC scores ξ_{ik} . The truncation parameter K is chosen as described in `fpca.sc`. Using this instead of `ff()` can be beneficial if the covariance operator of the $X_i(s)$ has low effective rank (i.e., if K is small). If the covariance operator of the $X_i(s)$ is of (very) high rank, i.e., if K is large, `ffpc()` will not be very efficient.

To reduce model complexity, the $\tilde{\beta}_k(t)$ all have a single joint smoothing parameter (in `mgcv`, they get the same `id`, see `s`).

Please see `pffr` for details on model specification and implementation.

Value

A list containing the necessary information to construct a term to be included in a `mgcv::gam-formula`.

Author(s)

Fabian Scheipl

Examples

```
## Not run:
set.seed(1122)
n <- 55
S <- 60
T <- 50
s <- seq(0,1, l=S)
t <- seq(0,1, l=T)

#generate X from a polynomial FPC-basis:
rankX <- 5
Phi <- cbind(1/sqrt(S), poly(s, degree=rankX-1))
lambda <- rankX:1
Xi <- sapply(lambda, function(l)
  scale(rnorm(n, sd=sqrt(1)), scale=FALSE))
X <- Xi %*% t(Phi)

beta.st <- outer(s, t, function(s, t) cos(2 * pi * s * t))

y <- (1/S*X) %*% beta.st + 0.1 * matrix(rnorm(n * T), nrow=n, ncol=T)

data <- list(y=y, X=X)
```

```

# set number of FPCs to true rank of process for this example:
m.pc <- pffr(y ~ c(1) + 0 + ffpc(X, yind=t, decomppars=list(npc=rankX)),
  data=data, yind=t)
summary(m.pc)
m.ff <- pffr(y ~ c(1) + 0 + ff(X, yind=t), data=data, yind=t)
summary(m.ff)

# fits are very similar:
all.equal(fitted(m.pc), fitted(m.ff))

# plot implied coefficient surfaces:
layout(t(1:3))
persp(t, s, t(beta.st), theta=50, phi=40, main="Truth",
  ticktype="detailed")
plot(m.ff, select=1, zlim=range(beta.st), theta=50, phi=40,
  ticktype="detailed")
title(main="ff()")
ffpcplot(m.pc, type="surf", auto.layout=FALSE, theta = 50, phi = 40)
title(main="ffpc()")

# show default ffpcplot:
ffpcplot(m.pc)

## End(Not run)

```

ffpcplot

Plot PC-based function-on-function regression terms

Description

Convenience function for graphical summaries of ffpc-terms from a pffr fit.

Usage

```

ffpcplot(
  object,
  type = c("fpc+surf", "surf", "fpc"),
  pages = 1,
  se.mult = 2,
  ticktype = "detailed",
  theta = 30,
  phi = 30,
  plot = TRUE,
  auto.layout = TRUE
)

```

Arguments

object a fitted pffr-model

type	one of "fpc+surf", "surf" or "fpc": "surf" shows a perspective plot of the coefficient surface implied by the estimated effect functions of the FPC scores, "fpc" shows three plots: 1) a scree-type plot of the estimated eigenvalues of the functional covariate, 2) the estimated eigenfunctions, and 3) the estimated coefficient functions associated with the FPC scores. Defaults to showing both.
pages	the number of pages over which to spread the output. Defaults to 1. (Irrelevant if <code>auto.layout=FALSE</code> .)
se.mult	display estimated coefficient functions associated with the FPC scores with plus/minus this number time the estimated standard error. Defaults to 2.
ticktype	see persp .
theta	see persp .
phi	see persp .
plot	produce plots or only return plotting data? Defaults to TRUE.
auto.layout	should the the function set a suitable layout automatically? Defaults to TRUE

Value

primarily produces plots, invisibly returns a list containing the data used for the plots.

Author(s)

Fabian Scheipl

Examples

```
## Not run:
#see ?ffpc

## End(Not run)
```

fgam

Functional Generalized Additive Models

Description

Implements functional generalized additive models for functional and scalar covariates and scalar responses. Additionally implements functional linear models. This function is a wrapper for `mgcv`'s `[mgcv]{gam}` and its siblings to fit models of the general form

$$g(E(Y_i)) = \beta_0 + \int_{T_1} F(X_{i1}, t)dt + \int_{T_2} \beta(t)X_{i2}dt + f(z_{i1}) + f(z_{i2}, z_{i3}) + \dots$$

with a scalar (but not necessarily continuous) response Y , and link function g

Usage

```
fgam(formula, fitter = NA, tensortype = c("te", "t2"), ...)
```

Arguments

formula	a formula with special terms as for gam, with additional special terms {af}(), {lf}(), {re}().
fitter	the name of the function used to estimate the model. Defaults to [mgcv]{gam} if the matrix of functional responses has less than 2e5 data points and to [mgcv]{bam} if not. "gamm" (see [mgcv]{gamm}) and "gamm4" (see [gamm4]{gamm4}) are valid options as well.
tensorstype	defaults to [mgcv]{te}, other valid option is [mgcv]{t2}
...	additional arguments that are valid for [mgcv]{gam} or [mgcv]{bam}; for example, specify a gamma > 1 to increase amount of smoothing when using GCV to choose smoothing parameters or method="REML" to change to REML for estimation of smoothing parameters (default is GCV).

Value

a fitted fgam-object, which is a {gam}-object with some additional information in a fgam-entry. If fitter is "gamm" or "gamm4", only the \$gam part of the returned list is modified in this way.

Warning

Binomial responses should be specified as a numeric vector rather than as a matrix or a factor.

Author(s)

Mathew W. McLean <mathew.w.mclean@gmail.com> and Fabian Scheipl

References

McLean, M. W., Hooker, G., Staicu, A.-M., Scheipl, F., and Ruppert, D. (2014). Functional generalized additive models. *Journal of Computational and Graphical Statistics*, **23** (1), pp. 249-269.

See Also

{af}, {lf}, {predict.fgam}, {vis.fgam}

Examples

```
data(DTI)
## only consider first visit and cases (no PASAT scores for controls)
y <- DTI$pasat[DTI$visit==1 & DTI$case==1]
X <- DTI$cca[DTI$visit==1 & DTI$case==1, ]
X_2 <- DTI$rcst[DTI$visit==1 & DTI$case==1, ]

## remove samples containing missing data
ind <- rowSums(is.na(X)) > 0
ind2 <- rowSums(is.na(X_2)) > 0

y <- y[!(ind | ind2)]
X <- X[!(ind | ind2), ]
```

```

X_2 <- X_2[!(ind | ind2), ]

N <- length(y)

## fit fgam using FA measurements along corpus callosum
## as functional predictor with PASAT as response
## using 8 cubic B-splines for marginal bases with third
## order marginal difference penalties
## specifying gamma > 1 enforces more smoothing when using
## GCV to choose smoothing parameters
#fit <- fgam(y ~ af(X, k = c(8, 8), m = list(c(2, 3), c(2, 3))), gamma = 1.2)

## fgam term for the cca measurements plus an flm term for the rcst measurements
## leave out 10 samples for prediction
test <- sample(N, 10)
#fit <- fgam(y ~ af(X, k = c(7, 7), m = list(c(2, 2), c(2, 2))) +
#  # lf(X_2, k=7, m = c(2, 2)), subset=(1:N)[-test])
#plot(fit)
## predict the ten left outs samples
#pred <- predict(fit, newdata = list(X=X[test, ], X_2 = X_2[test, ]), type='response',
#  # PredOutOfRange = TRUE)
#sqrt(mean((y[test] - pred)^2))
## Try to predict the binary response disease status (case or control)
## using the quantile transformed measurements from the rcst tract
## with a smooth component for a scalar covariate that is pure noise
y <- DTI$case[DTI$visit==1]
X <- DTI$cca[DTI$visit==1, ]
X_2 <- DTI$rcst[DTI$visit==1, ]

ind <- rowSums(is.na(X)) > 0
ind2 <- rowSums(is.na(X_2)) > 0

y <- y[!(ind | ind2)]
X <- X[!(ind | ind2), ]
X_2 <- X_2[!(ind | ind2), ]
z1 <- rnorm(length(y))

## select=TRUE allows terms to be zeroed out of model completely
#fit <- fgam(y ~ s(z1, k = 10) + af(X_2, k=c(7,7), m = list(c(2, 1), c(2, 1))),
#  # Qtransform=TRUE), family=binomial(), select=TRUE)
#plot(fit)

```

Description

Fit linear regression with functional responses and scalar predictors, with efficient selection of optimal smoothing parameters.

Usage

```
fcsr(
  formula = NULL,
  Y = NULL,
  fdobj = NULL,
  data = NULL,
  X,
  con = NULL,
  argvals = NULL,
  method = c("OLS", "GLS", "mix"),
  gam.method = c("REML", "ML", "GCV.Cp", "GACV.Cp", "P-REML", "P-ML"),
  cov.method = c("naive", "mod.chol"),
  lambda = NULL,
  nbasis = 15,
  norder = 4,
  pen.order = 2,
  multi.sp = ifelse(method == "OLS", FALSE, TRUE),
  pve = 0.99,
  max.iter = 1,
  maxlam = NULL,
  cv1 = FALSE,
  scale = FALSE
)
```

Arguments

formula	Formula for fitting fcsr. If used, data argument must not be null.
Y, fdobj	the functional responses, given as either an $n \times d$ matrix Y or a functional data object (class "[fda]{fd}") as in the fda package.
data	data frame containing the predictors and responses.
X	the model matrix, whose columns represent scalar predictors. Should ordinarily include a column of 1s.
con	a row vector or matrix of linear contrasts of the coefficient functions, to be constrained to equal zero.
argvals	the d argument values at which the coefficient functions will be evaluated.
method	estimation method: "OLS" for penalized ordinary least squares, "GLS" for penalized generalized least squares, "mix" for mixed effect models.
gam.method	smoothing parameter selection method, to be passed to [mgcv]{gam}: "REML" for restricted maximum likelihood, "GCV.Cp" for generalized cross-validation.
cov.method	covariance estimation method: the current options are naive or modified Cholesky. See Details.
lambda	smoothing parameter value. If NULL, the smoothing parameter(s) will be estimated. See Details.
nbasis, norder	number of basis functions, and order of splines (the default, 4, gives cubic splines), for the B-spline basis used to represent the coefficient functions. When

	the functional responses are supplied using <code>fobj</code> , these arguments are ignored in favor of the values pertaining to the supplied object.
<code>pen.order</code>	order of derivative penalty.
<code>multi.sp</code>	a logical value indicating whether separate smoothing parameters should be estimated for each coefficient function. Currently must be <code>FALSE</code> if <code>method = "OLS"</code> .
<code>pve</code>	if <code>method = 'mix'</code> , the percentage of variance explained by the principal components; defaults to 0.99.
<code>max.iter</code>	maximum number of iterations if <code>method = "GLS"</code> .
<code>maxlam</code>	maximum smoothing parameter value to consider (when <code>lamvec=NULL</code> ; see <code>{lofocv}</code>).
<code>cv1</code>	logical value indicating whether a cross-validation score should be computed even if a single fixed <code>lambda</code> is specified (when <code>method = "OLS"</code>).
<code>scale</code>	logical value or vector determining scaling of the matrix X (see <code>{scale}</code>), to which the value of this argument is passed).

Details

The GLS method requires estimating the residual covariance matrix, which has dimension $d \times d$ when the responses are given by Y , or $nbasis \times nbasis$ when they are given by `fobj`. When `cov.method = "naive"`, the ordinary sample covariance is used. But this will be singular, or non-singular but unstable, in high-dimensional settings, which are typical. `cov.method = "mod.chol"` implements the modified Cholesky method of Pourahmadi (1999) for estimation of covariance matrices whose inverse is banded. The number of bands is chosen to maximize the p-value for a sphericity test (Ledoit and Wolf, 2002) applied to the "prewhitened" residuals. Note, however, that the banded inverse covariance assumption is sometimes inappropriate, e.g., for periodic functional responses.

There are three types of values for argument `lambda`:

1. if `NULL`, the smoothing parameter is estimated by `[mgcv]{gam}` (package **mgcv**) if `method = "GLS"`, or by `optimize` if `method = "OLS"`;
2. if a scalar, this value is used as the smoothing parameter (but only for the initial model, if `method = "GLS"`);
3. if a vector, this is used as a grid of values for optimizing the cross-validation score (provided `method = "OLS"`; otherwise an error message is issued).

Please note that currently, if `multi.sp = TRUE`, then `lambda` must be `NULL` and `method` must be `"GLS"`.

Value

An object of class `fcsr`, which is a list with the following elements:

<code>fd</code>	object of class <code>"{fd}"</code> representing the estimated coefficient functions. Its main components are a basis and a matrix of coefficients with respect to that basis.
<code>pca.resid</code>	if <code>method = "mix"</code> , an object representing a functional PCA of the residuals, performed by <code>{fpca.sc}</code> if the responses are in raw form or by <code>[fda]{pca.fd}</code> if in functional-data-object form.

U	if method = "mix", an $n \times m$ matrix of random effects, where m is the number of functional PC's needed to explain proportion pve of the residual variance. These random effects can be interpreted as shrunken FPC scores.
yhat, resid	objects of the same form as the functional responses (see arguments Y and fdobj), giving the fitted values and residuals.
est.func	matrix of values of the coefficient function estimates at the points given by argvals.
se.func	matrix of values of the standard error estimates for the coefficient functions, at the points given by argvals.
argvals	points at which the coefficient functions are evaluated.
fit	fit object outputted by {amc}.
edf	effective degrees of freedom of the fit.
lambda	smoothing parameter, or vector of smoothing parameters.
cv	cross-validated integrated squared error if method="OLS", otherwise NULL.
roughness	value of the roughness penalty.
resp.type	"raw" or "fd", indicating whether the responses were supplied in raw or functional-data-object form.

Author(s)

Philip Reiss <phil.reiss@nyumc.org>, Lan Huo, and Fabian Scheipl

References

- Ledoit, O., and Wolf, M. (2002). Some hypothesis tests for the covariance matrix when the dimension is large compared to the sample size. *Annals of Statistics*, 30(4), 1081–1102.
- Pourahmadi, M. (1999). Joint mean-covariance models with applications to longitudinal data: unconstrained parameterisation. *Biometrika*, 86(3), 677–690.
- Ramsay, J. O., and Silverman, B. W. (2005). *Functional Data Analysis*, 2nd ed., Chapter 13. New York: Springer.
- Reiss, P. T., Huang, L., and Mennes, M. (2010). Fast function-on-scalar regression with penalized basis expansions. *International Journal of Biostatistics*, 6(1), article 28. Available at <https://pubmed.ncbi.nlm.nih.gov/21969982/>

See Also

{plot.fosr}

Examples

```
## Not run:
require(fda)
# The first two lines, adapted from help(fRegress) in package fda,
# set up a functional data object representing daily average
# temperatures at 35 sites in Canada
daybasis25 <- create.fourier.basis(rangeval=c(0, 365), nbasis=25,
```



```

        axes=list('axesIntervals'))
Temp.fd <- with(CanadianWeather, smooth.basisPar(day.5,
        dailyAv[,,'Temperature.C'], daybasis25)$fd)

modmat = cbind(1, model.matrix(~ factor(CanadianWeather$region) - 1))
constraints = matrix(c(0,1,1,1,1), 1)

# Penalized OLS with smoothing parameter chosen by grid search
olsmod = foser(fdobj = Temp.fd, X = modmat, con = constraints, method="OLS", lambda=100*10:30)
plot(olsmod, 1)

# Test use formula to fit foser
set.seed(2121)
data1 <- pffrSim(scenario="ff", n=40)
formod = foser(Y~xlin+xsmoo, data=data1)
plot(formod, 1)

# Penalized GLS
glsmode = foser(fdobj = Temp.fd, X = modmat, con = constraints, method="GLS")
plot(glsmode, 1)

## End(Not run)

```

foser.perm

Permutation testing for function-on-scalar regression

Description

foser.perm() is a wrapper function calling foser.perm.fit(), which fits models to permuted data, followed by foser.perm.test(), which performs the actual simultaneous hypothesis test. Calling the latter two functions separately may be useful for performing tests at different significance levels. By default, foser.perm() produces a plot using the plot function for class foser.perm.

Usage

```

foser.perm(
  Y = NULL,
  fdobj = NULL,
  X,
  con = NULL,
  X0 = NULL,
  con0 = NULL,
  argvals = NULL,
  lambda = NULL,
  lambda0 = NULL,
  multi.sp = FALSE,
  nperm,
  level = 0.05,
  plot = TRUE,

```

```

    xlabel = "",
    title = NULL,
    prelim = if (multi.sp) 0 else 15,
    ...
)

fcsr.perm.fit(
  Y = NULL,
  fdobj = NULL,
  X,
  con = NULL,
  X0 = NULL,
  con0 = NULL,
  argvals = NULL,
  lambda = NULL,
  lambda0 = NULL,
  multi.sp = FALSE,
  nperm,
  prelim,
  ...
)

fcsr.perm.test(x, level = 0.05)

## S3 method for class 'fcsr.perm'
plot(x, level = 0.05, xlabel = "", title = NULL, ...)

```

Arguments

Y, fdobj	the functional responses, given as either an $n \times d$ matrix Y or a functional data object (class "fd") as in the fd package.
X	the design matrix, whose columns represent scalar predictors.
con	a row vector or matrix of linear contrasts of the coefficient functions, to be restricted to equal zero.
X0	design matrix for the null-hypothesis model. If NULL, the null hypothesis is the intercept-only model.
con0	linear constraints for the null-hypothesis model.
argvals	the d argument values at which the coefficient functions will be evaluated.
lambda	smoothing parameter value. If NULL, the smoothing parameter(s) will be estimated. See fcsr for details.
lambda0	smoothing parameter for null-hypothesis model.
multi.sp	a logical value indicating whether separate smoothing parameters should be estimated for each coefficient function. Currently must be FALSE if method = "OLS".
nperm	number of permutations.
level	significance level for the simultaneous test.

plot	logical value indicating whether to plot the real- and permuted-data pointwise F-type statistics.
xlabel	x-axis label for plots.
title	title for plot.
prelim	number of preliminary permutations. The smoothing parameter in the main permutations will be fixed to the median value from these preliminary permutations. If <code>prelim=0</code> , this is not done. Preliminary permutations are not available when <code>multi.sp = TRUE</code> (hence the complicated default).
...	for <code>fosr.perm</code> and <code>fosr.perm.fit</code> , additional arguments passed to <code>fosr</code> . These arguments may include <code>max.iter</code> , <code>method</code> , <code>gam.method</code> , and <code>scale</code> . For <code>plot.fosr.perm</code> , graphical parameters (see par) for the plot.
x	object of class <code>fosr.perm</code> , outputted by <code>fosr.perm</code> , <code>fosr.perm.fit</code> , or <code>fosr.perm.test</code> .

Value

`fosr.perm` or `fosr.perm.test` produces an object of class `fosr.perm`, which is a list with the elements below. `fosr.perm.fit` also outputs an object of this class, but without the last five elements.

F	pointwise F-type statistics at each of the points given by <code>argvals</code> .
F.perm	a matrix, each of whose rows gives the pointwise F-type statistics for a permuted data set.
argvals	points at which F-type statistics are computed.
lambda.real	smoothing parameter(s) for the real-data fit.
lambda.prelim	smoothing parameter(s) for preliminary permuted-data fits.
lambda.perm	smoothing parameter(s) for main permuted-data fits.
lambda0.real, lambda0.prelim, lambda0.perm	as above, but for null hypothesis models.
level	significance level of the test.
critval	critical value for the test.
signif	vector of logical values indicating whether significance is attained at each of the points <code>argvals</code> .
n2s	subset of 1, ..., <code>length(argvals)</code> identifying the points at which the test statistic changes from non-significant to significant.
s2n	points at which the test statistic changes from significant to non-significant.

Author(s)

Philip Reiss <phil.reiss@nyumc.org> and Lan Huo

References

Reiss, P. T., Huang, L., and Mennes, M. (2010). Fast function-on-scalar regression with penalized basis expansions. *International Journal of Biostatistics*, 6(1), article 28. Available at <https://pubmed.ncbi.nlm.nih.gov/21969982/>

See Also[fosr](#)**Examples**

```
## Not run:
# Test effect of region on mean temperature in the Canadian weather data
# The next two lines are taken from the fRegress.CV help file (package fda)
smallbasis <- create.fourier.basis(c(0, 365), 25)
tempfd <- smooth.basis(day.5,
                       CanadianWeather$dailyAv[, "Temperature.C"], smallbasis)$fd

Xreg = cbind(1, model.matrix(~factor(CanadianWeather$region)-1))
conreg = matrix(c(0,1,1,1,1), 1) # constrain region effects to sum to 0

# This is for illustration only; for a real test, must increase nperm
# (and probably prelim as well)
regionperm = fosr.perm(fdobj=tempfd, X=Xreg, con=conreg, method="OLS", nperm=10, prelim=3)

# Redo the plot, using axisIntervals() from the fda package
plot(regionperm, axes=FALSE, xlab="")
box()
axis(2)
axisIntervals(1)

## End(Not run)
```

 fosr.vs

Function-on Scalar Regression with variable selection

Description

Implements an iterative algorithm for function-on-scalar regression with variable selection by alternatively updating the coefficients and covariance structure.

Usage

```
fosr.vs(
  formula,
  data,
  nbasis = 10,
  method = c("ls", "grLasso", "grMCP", "grSCAD"),
  epsilon = 1e-05,
  max.iter_num = 100
)
```

Arguments

formula	an object of class "{formula}": an expression of the model to be fitted.
data	a data frame that contains the variables in the model.
nbasis	number of B-spline basis functions used.
method	group variable selection method to be used ("grLasso", "grMCP", "grSCAD" refer to group Lasso, group MCP and group SCAD, respectively) or "ls" for least squares estimation.
epsilon	the convergence criterion.
max.iter_num	maximum number of iterations.

Value

A fitted fcsr.vs-object, which is a list with the following elements:

formula	an object of class "{formula}": an expression of the model to be fitted.
coefficients	the estimated coefficient functions.
fitted.values	the fitted curves.
residuals	the residual curves.
vcov	the estimated variance-covariance matrix when convergence is achieved.
method	group variable selection method to be used or "ls" for least squares estimation.

Author(s)

Yakuan Chen <yc2641@cumc.columbia.edu>

References

Chen, Y., Goldsmith, J., and Ogden, T. (2016). Variable selection in function-on-scalar regression. *Stat* 5 88-101

See Also

{grpreg}

Examples

```
## Not run:
set.seed(100)

I = 100
p = 20
D = 50
grid = seq(0, 1, length = D)

beta.true = matrix(0, p, D)
beta.true[1,] = sin(2*grid*pi)
beta.true[2,] = cos(2*grid*pi)
```

```

beta.true[3,] = 2

psi.true = matrix(NA, 2, D)
psi.true[1,] = sin(4*grid*pi)
psi.true[2,] = cos(4*grid*pi)
lambda = c(3,1)

set.seed(100)

X = matrix(rnorm(I*p), I, p)
C = cbind(rnorm(I, mean = 0, sd = lambda[1]), rnorm(I, mean = 0, sd = lambda[2]))

fixef = X%%beta.true
pcaef = C %% psi.true
error = matrix(rnorm(I*D), I, D)

Yi.true = fixef
Yi.pca = fixef + pcaef
Yi.obs = fixef + pcaef + error

data = as.data.frame(X)
data$Y = Yi.obs
fit.fosr.vs = fosr.vs(Y~., data = data, method="grMCP")
plot(fit.fosr.vs)

## End(Not run)

```

 fosr2s

Two-step function-on-scalar regression

Description

This function performs linear regression with functional responses and scalar predictors by (1) fitting a separate linear model at each point along the function, and then (2) smoothing the resulting coefficients to obtain coefficient functions.

Usage

```

fosr2s(
  Y,
  X,
  argvals = seq(0, 1, , ncol(Y)),
  nbasis = 15,
  norder = 4,
  pen.order = norder - 2,
  basistype = "bspline"
)

```

Arguments

Y	the functional responses, given as an $n \times d$ matrix.
X	$n \times p$ model matrix, whose columns represent scalar predictors. Should ordinarily include a column of 1s.
argvals	the d argument values at which the functional responses are evaluated, and at which the coefficient functions will be evaluated.
nbasis	number of basis functions used to represent the coefficient functions.
norder	norder of the spline basis, when <code>basistype="bspline"</code> (the default, 4, gives cubic splines).
pen.order	order of derivative penalty.
basistype	type of basis used. The basis is created by an appropriate constructor function from the fd package; see <code>basisfd</code> . Only "bspline" and "fourier" are supported.

Details

Unlike `foser` and `pffr`, which obtain smooth coefficient functions by minimizing a penalized criterion, this function introduces smoothing only as a second step. The idea was proposed by Fan and Zhang (2000), who employed local polynomials rather than roughness penalization for the smoothing step.

Value

An object of class `foser`, which is a list with the following elements:

fd	object of class " <code>fd</code> " representing the estimated coefficient functions. Its main components are a basis and a matrix of coefficients with respect to that basis.
raw.coef	$d \times p$ matrix of coefficient estimates from regressing on X separately at each point along the function.
raw.se	$d \times p$ matrix of standard errors of the raw coefficient estimates.
yhat	$n \times d$ matrix of fitted values.
est.func	$d \times p$ matrix of coefficient function estimates, obtained by smoothing the columns of <code>raw.coef</code> .
se.func	$d \times p$ matrix of coefficient function standard errors.
argvals	points at which the coefficient functions are evaluated.
lambda	smoothing parameters (chosen by REML) used to smooth the p coefficient functions with respect to the supplied basis.

Author(s)

Philip Reiss <phil.reiss@nyumc.org> and Lan Huo

References

Fan, J., and Zhang, J.-T. (2000). Two-step estimation of functional linear models with applications to longitudinal data. *Journal of the Royal Statistical Society, Series B*, 62(2), 303–322.

See Also`{fosr}`, `{pffr}`

`fpc`*Construct a FPC regression term*

Description

Constructs a functional principal component regression (Reiss and Ogden, 2007, 2010) term for inclusion in an `mgcv::gam`-formula (or `{bam}` or `{gamm}` or `gamm4::gamm`) as constructed by `{pfr}`. Currently only one-dimensional functions are allowed.

Usage

```
fpc(
  X,
  argvals = NULL,
  method = c("svd", "fpca.sc", "fpca.face", "fpca.ssvd"),
  ncomp = NULL,
  pve = 0.99,
  penalize = (method == "svd"),
  bs = "ps",
  k = 40,
  ...
)
```

Arguments

<code>X</code>	functional predictors, typically expressed as an N by J matrix, where N is the number of columns and J is the number of evaluation points. May include missing/sparse functions, which are indicated by NA values. Alternatively, can be an object of class "fd"; see <code>[fda]{fd}</code> .
<code>argvals</code>	indices of evaluation of X , i.e. (t_{i1}, \dots, t_{iJ}) for subject i . May be entered as either a length- J vector, or as an N by J matrix. Indices may be unequally spaced. Entering as a matrix allows for different observations times for each subject. If NULL, defaults to an equally-spaced grid between 0 or 1 (or within <code>X\$basis\$rangeval</code> if X is a fd object.)
<code>method</code>	the method used for finding principal components. The default is an unconstrained SVD of the XB matrix. Alternatives include constrained (functional) principal components approaches
<code>ncomp</code>	number of principal components. if NULL, chosen by pve
<code>pve</code>	proportion of variance explained; used to choose the number of principal components
<code>penalize</code>	if TRUE, a roughness penalty is applied to the functional estimate. Defaults to TRUE if <code>method=="svd"</code> (corresponding to the FPCR_R method of Reiss and Ogden (2007)), and FALSE if <code>method!="svd"</code> (corresponding to FPCR_C).

bs	two letter character string indicating the mgcv-style basis to use for pre-smoothing X
k	the dimension of the pre-smoothing basis
...	additional options to be passed to <code>{lf}</code> . These include <code>argvals</code> , <code>integration</code> , and any additional options for the pre-smoothing basis (as constructed by <code>mgcv::s</code>), such as <code>m</code> .

Details

`fpc` is a wrapper for `{lf}`, which defines linear functional predictors for any type of basis for inclusion in a `pfr` formula. `fpc` simply calls `lf` with the appropriate options for the `fpc` basis and penalty construction.

This function implements both the FPCR-R and FPCR-C methods of Reiss and Ogden (2007). Both methods consist of the following steps:

1. project X onto a spline basis B
2. perform a principal components decomposition of XB
3. use those PC's as the basis in fitting a (generalized) functional linear model

This implementation provides options for each of these steps. The basis for in step 1 can be specified using the arguments `bs` and `k`, as well as other options via `...`; see `[mgcv]{s}` for these options. The type of PC-decomposition is specified with `method`. And the FLM can be fit either penalized or unpenalized via `penalize`.

The default is FPCR-R, which uses a b-spline basis, an unconstrained principal components decomposition using `{svd}`, and the FLM fit with a second-order difference penalty. FPCR-C can be selected by using a different option for `method`, indicating a constrained ("functional") PC decomposition, and by default an unpenalized fit of the FLM.

FPCR-R is also implemented in `{fpcr}`; here we implement the method for inclusion in a `pfr` formula.

Value

The result of a call to `{lf}`.

NOTE

Unlike `{fpcr}`, `fpc` within a `pfr` formula does not automatically decorrelate the functional predictors from additional scalar covariates.

Author(s)

Jonathan Gellar <JGellar@mathematica-mpr.com>, Phil Reiss <phil.reiss@nyumc.org>, Lan Huo <lan.huo@nyumc.org>, and Lei Huang <huangracer@gmail.com>

References

- Reiss, P. T. (2006). Regression with signals and images as predictors. Ph.D. dissertation, Department of Biostatistics, Columbia University. Available at http://works.bepress.com/phil_reiss/11/.
- Reiss, P. T., and Ogden, R. T. (2007). Functional principal component regression and functional partial least squares. *Journal of the American Statistical Association*, 102, 984-996.
- Reiss, P. T., and Ogden, R. T. (2010). Functional generalized linear models with images as predictors. *Biometrics*, 66, 61-69.

See Also

{lf}, {smooth.construct.fpc.smooth.spec}

Examples

```
data(gasoline)
par(mfrow=c(3,1))

# Fit PFCR_R
gasmod1 <- pfr(octane ~ fpc(NIR, ncomp=30), data=gasoline)
plot(gasmod1, rug=FALSE)
est1 <- coef(gasmod1)

# Fit FPCR_C with fzca.sc
gasmod2 <- pfr(octane ~ fpc(NIR, method="fzca.sc", ncomp=6), data=gasoline)
plot(gasmod2, se=FALSE)
est2 <- coef(gasmod2)

# Fit penalized model with fzca.face
gasmod3 <- pfr(octane ~ fpc(NIR, method="fzca.face", penalize=TRUE), data=gasoline)
plot(gasmod3, rug=FALSE)
est3 <- coef(gasmod3)

par(mfrow=c(1,1))
ylm <- range(est1$value)*1.35
plot(value ~ X.argvals, type="l", data=est1, ylim=ylm)
lines(value ~ X.argvals, col=2, data=est2)
lines(value ~ X.argvals, col=3, data=est3)
```

fzca.face

Functional principal component analysis with fast covariance estimation

Description

A fast implementation of the sandwich smoother (Xiao et al., 2013) for covariance matrix smoothing. Pooled generalized cross validation at the data level is used for selecting the smoothing parameter.

Usage

```

fpca.face(
  Y = NULL,
  ydata = NULL,
  Y.pred = NULL,
  argvals = NULL,
  pve = 0.99,
  npc = NULL,
  var = FALSE,
  simul = FALSE,
  sim.alpha = 0.95,
  center = TRUE,
  knots = 35,
  p = 3,
  m = 2,
  lambda = NULL,
  alpha = 1,
  search.grid = TRUE,
  search.length = 100,
  method = "L-BFGS-B",
  lower = -20,
  upper = 20,
  control = NULL,
  periodicity = FALSE
)

```

Arguments

Y, ydata	the user must supply either Y, a matrix of functions observed on a regular grid, or a data frame ydata representing irregularly observed functions. See Details.
Y.pred	if desired, a matrix of functions to be approximated using the FPC decomposition.
argvals	numeric; function argument.
pve	proportion of variance explained: used to choose the number of principal components.
npc	how many smooth SVs to try to extract, if NA (the default) the hard thresholding rule of Gavish and Donoho (2014) is used (see Details, References).
var	logical; should an estimate of standard error be returned?
simul	logical; if TRUE curves will be simulated using Monte Carlo to obtain an estimate of the sim.alpha quantile at each argval; ignored if var == FALSE
sim.alpha	numeric; if simul==TRUE, quantile to estimate at each argval; ignored if var == FALSE
center	logical; center Y so that its column-means are 0? Defaults to TRUE
knots	number of knots to use or the vectors of knots; defaults to 35
p	integer; the degree of B-splines functions to use

m	integer; the order of difference penalty to use
lambda	smoothing parameter; if not specified smoothing parameter is chosen using <code>optim</code> or a grid search
alpha	numeric; tuning parameter for GCV; see parameter gamma in <code>gam</code>
search.grid	logical; should a grid search be used to find lambda? Otherwise, <code>optim</code> is used
search.length	integer; length of grid to use for grid search for lambda; ignored if search.grid is FALSE
method	method to use; see <code>optim</code>
lower	see <code>optim</code>
upper	see <code>optim</code>
control	see <code>optim</code>
periodicity	Option for a periodic spline basis. Defaults to FALSE.

Value

A list with components

1. `Yhat` - If `Y.pred` is specified, the smooth version of `Y.pred`. Otherwise, if `Y.pred=NULL`, the smooth version of `Y`.
2. `scores` - matrix of scores
3. `mu` - mean function
4. `npc` - number of principal components
5. `efunctions` - matrix of eigenvectors
6. `evalues` - vector of eigenvalues
7. `pve` - The percent variance explained by the returned number of PCs

if `var == TRUE` additional components are returned

1. `sigma2` - estimate of the error variance
2. `VarMats` - list of covariance function estimate for each subject
3. `diag.var` - matrix containing the diagonals of each matrix in
4. `crit.val` - list of estimated quantiles; only returned if `simul == TRUE`

Author(s)

Luo Xiao

References

- Xiao, L., Li, Y., and Ruppert, D. (2013). Fast bivariate P -splines: the sandwich smoother, *Journal of the Royal Statistical Society: Series B*, 75(3), 577-599.
- Xiao, L., Ruppert, D., Zipunnikov, V., and Crainiceanu, C. (2016). Fast covariance estimation for high-dimensional functional data. *Statistics and Computing*, 26, 409-421. DOI: 10.1007/s11222-014-9485-x.

See Also

[fpca.sc](#) for another covariance-estimate based smoothing of Y; [fpca2s](#) and [fpca.ssvd](#) for two SVD-based smoothings.

Examples

```
#### settings
I <- 50 # number of subjects
J <- 3000 # dimension of the data
t <- (1:J)/J # a regular grid on [0,1]
N <- 4 #number of eigenfunctions
sigma <- 2 ##standard deviation of random noises
lambdaTrue <- c(1,0.5,0.5^2,0.5^3) # True eigenvalues

case = 1
### True Eigenfunctions

if(case==1) phi <- sqrt(2)*cbind(sin(2*pi*t),cos(2*pi*t),
                                sin(4*pi*t),cos(4*pi*t))
if(case==2) phi <- cbind(rep(1,J),sqrt(3)*(2*t-1),
                          sqrt(5)*(6*t^2-6*t+1),
                          sqrt(7)*(20*t^3-30*t^2+12*t-1))

#####
#####      Generate Data      #####
#####
xi <- matrix(rnorm(I*N),I,N);
xi <- xi %%% diag(sqrt(lambdaTrue))
X <- xi %%% t(phi); # of size I by J
Y <- X + sigma*matrix(rnorm(I*J),I,J)

results <- fpca.face(Y,center = TRUE, argvals=t,knots=100,pve=0.99)

# calculate percent variance explained by each PC
evalues = results$evalues
pve_vec = evalues * results$npc/sum(evalues)

#####
#####      FACE      #####
#####
Phi <- results$efunctions
eigenvalues <- results$evalues

for(k in 1:N){
  if(Phi[,k] %%% phi[,k]< 0)
    Phi[,k] <- - Phi[,k]
}

### plot eigenfunctions
par(mfrow=c(N/2,2))
seq <- (1:(J/10))*10
for(k in 1:N){
```

```

plot(t[seq],Phi[seq,k]*sqrt(J),type="l",lwd = 3,
     ylim = c(-2,2),col = "red",
     ylab = paste("Eigenfunction ",k,sep=""),
     xlab="t",main="FACE")

lines(t[seq],phi[seq,k],lwd = 2, col = "black")
}

```

fpca.lfda

Longitudinal Functional Data Analysis using FPCA

Description

Implements longitudinal functional data analysis (Park and Staicu, 2015). It decomposes longitudinally-observed functional observations in two steps. It first applies FPCA on a properly defined marginal covariance function and obtain estimated scores (mFPCA step). Then it further models the underlying process dynamics by applying another FPCA on a covariance of the estimated scores obtained in the mFPCA step. The function also allows to use a random effects model to study the underlying process dynamics instead of a KL expansion model in the second step. Scores in mFPCA step are estimated using numerical integration. Scores in sFPCA step are estimated under a mixed model framework.

Usage

```

fpca.lfda(
  Y,
  subject.index,
  visit.index,
  obsT = NULL,
  funcArg = NULL,
  numTEvalPoints = 41,
  newdata = NULL,
  fbps.knots = c(5, 10),
  fbps.p = 3,
  fbps.m = 2,
  mFPCA.pve = 0.95,
  mFPCA.knots = 35,
  mFPCA.p = 3,
  mFPCA.m = 2,
  mFPCA.npc = NULL,
  LongiModel.method = c("fpca.sc", "lme"),
  sFPCA.pve = 0.95,
  sFPCA.nbasis = 10,
  sFPCA.npc = NULL,
  gam.method = "REML",
  gam.kT = 10
)

```

Arguments

<code>Y</code>	a matrix of which each row corresponds to one curve observed on a regular and dense grid (dimension of N by m ; N = total number of observed functions; m = number of grid points)
<code>subject.index</code>	subject id; vector of length N with each element corresponding a row of Y
<code>visit.index</code>	index for visits (repeated measures); vector of length N with each element corresponding a row of Y
<code>obsT</code>	actual time of visits at which a function is observed; vector of length N with each element corresponding a row of Y
<code>funcArg</code>	numeric; function argument
<code>numTEvalPoints</code>	total number of evaluation time points for visits; used for pre-binning in sFPCA step; defaults to 41
<code>newdata</code>	an optional data frame providing predictors (i for subject id / L time for visit time) with which prediction is desired; defaults to NULL
<code>fbps.knots</code>	list of two vectors of knots or number of equidistant knots for all dimensions for a fast bivariate P -spline smoothing (fbps) method used to estimate a bivariate, smooth mean function; defaults to <code>c(5,10)</code> ; see <code>fbps</code>
<code>fbps.p</code>	integer; degrees of B-spline functions to use for a fbps method; defaults to 3; see <code>fbps</code>
<code>fbps.m</code>	integer; order of differencing penalty to use for a fbps method; defaults to 2; see <code>fbps</code>
<code>mFPCA.pve</code>	proportion of variance explained for a mFPCA step; used to choose the number of principal components (PCs); defaults to 0.95; see <code>fpca.face</code>
<code>mFPCA.knots</code>	number of knots to use or the vectors of knots in a mFPCA step; used to obtain a smooth estimate of a covariance function; defaults to 35; see <code>fpca.face</code>
<code>mFPCA.p</code>	integer; the degree of B-spline functions to use in a mFPCA step; defaults to 3; see <code>fpca.face</code>
<code>mFPCA.m</code>	integer; order of differencing penalty to use in a mFPCA step; defaults to 2; see <code>fpca.face</code>
<code>mFPCA.npc</code>	pre-specified value for the number of principal components; if given, it overrides <code>pve</code> ; defaults to NULL; see <code>fpca.face</code>
<code>LongiModel.method</code>	model and estimation method for estimating covariance of estimated scores from a mFPCA step; either KL expansion model or random effects model; defaults to <code>fpca.sc</code>
<code>sFPCA.pve</code>	proportion of variance explained for sFPCA step; used to choose the number of principal components; defaults to 0.95; see <code>fpca.sc</code>
<code>sFPCA.nbasis</code>	number of B-spline basis functions used in sFPCA step for estimation of the mean function and bivariate smoothing of the covariance surface; defaults to 10; see <code>fpca.sc</code>
<code>sFPCA.npc</code>	pre-specified value for the number of principal components; if given, it overrides <code>pve</code> ; defaults to NULL; see <code>fpca.sc</code>
<code>gam.method</code>	smoothing parameter estimation method when <code>gam</code> is used for predicting score functions at unobserved visit time, T ; defaults to REML; see <code>gam</code>
<code>gam.kT</code>	dimension of basis functions to use; see <code>gam</code>

Value

A list with components

<code>obsData</code>	observed data (input)
<code>i</code>	subject id
<code>funcArg</code>	function argument
<code>visitTime</code>	visit times
<code>fitted.values</code>	fitted values (in-sample); of the same dimension as Y
<code>fitted.values.all</code>	a list of which each component consists of a subject's fitted values at all pairs of evaluation points (s and T)
<code>predicted.values</code>	predicted values for variables provided in newdata
<code>bivariateSmoothMeanFunc</code>	estimated bivariate smooth mean function
<code>mFPCA.efunctions</code>	estimated eigenfunction in a mFPCA step
<code>mFPCA.evalues</code>	estimated eigenvalues in a mFPCA step
<code>mFPCA.npc</code>	number of principal components selected with pre-specified pve in a mFPCA step
<code>mFPCA.scree.eval</code>	estimated eigenvalues obtained with pre-specified pve = 0.9999; for scree plot
<code>sFPCA.xiHat.bySubj</code>	a list of which each component consists of a subject's predicted score functions evaluated at equidistanced grid in direction of visit time, T
<code>sFPCA.npc</code>	a vector of numbers of principal components selected in a sFPCA step with pre-specified pve; length of mFPCA.npc
<code>mFPCA.covar</code>	estimated marginal covariance
<code>sFPCA.longDynCov.k</code>	a list of estimated covariance of score function; length of mFPCA.npc

Details

A random effects model is recommended when a set of visit times for all subjects and visits is not dense in its range.

Author(s)

So Young Park <spark13@ncsu.edu>, Ana-Maria Staicu

References

Park, S.Y. and Staicu, A.M. (2015). Longitudinal functional data analysis. *Stat* 4 212-226.

Examples

```

## Not run:
#####
### Illustration with real data ###
#####

data(DTI)
MS <- subset(DTI, case ==1) # subset data with multiple sclerosis (MS) case

index.na <- which(is.na(MS$cca))
Y <- MS$cca; Y[index.na] <- fpca.sc(Y)$Yhat[index.na]; sum(is.na(Y))
id <- MS$ID
visit.index <- MS$visit
visit.time <- MS$visit.time/max(MS$visit.time)

lfpca.dti <- fpca.lfda(Y = Y, subject.index = id,
                    visit.index = visit.index, obsT = visit.time,
                    LongiModel.method = 'lme',
                    mFPCA.pve = 0.95)

TT <- seq(0,1,length.out=41); ss = seq(0,1,length.out=93)

# estimated mean function
persp(x = ss, y = TT, z = t(lfpca.dti$bivariateSmoothMeanFunc),
      xlab="s", ylab="visit times", zlab="estimated mean fn", col='light blue')

# first three estimated marginal eigenfunctions
matplot(ss, lfpca.dti$mFPCA.efunctions[,1:3], type='l', xlab='s', ylab='estimated eigen fn')

# predicted scores function corresponding to first two marginal PCs
matplot(TT, do.call(cbind, lapply(lfpca.dti$sFPCA.xiHat.bySubj, function(a) a[,1])),
        xlab="visit time (T)", ylab="xi_hat(T)", main = "k = 1", type='l')
matplot(TT, do.call(cbind, lapply(lfpca.dti$sFPCA.xiHat.bySubj, function(a) a[,2])),
        xlab="visit time (T)", ylab="xi_hat(T)", main = "k = 2", type='l')

# prediction of cca of first two subjects at T = 0, 0.5 and 1 (black, red, green)
matplot(ss, t(lfpca.dti$fitted.values.all[[1]][c(1,21,41),]),
        type='l', lty = 1, ylab="", xlab="s", main = "Subject = 1")
matplot(ss, t(lfpca.dti$fitted.values.all[[2]][c(1,21,41),]),
        type='l', lty = 1, ylab="", xlab="s", main = "Subject = 2")

#####
### Illustration with simulated data ###
#####

#####
# data generation
#####
set.seed(1)
n <- 100 # number of subjects
ss <- seq(0,1,length.out=101)
TT <- seq(0, 1, length.out=41)

```

```

mi <- runif(n, min=6, max=15)
ij <- sapply(mi, function(a) sort(sample(1:41, size=a, replace=FALSE)))

# error variances
sigma <- 0.1
sigma_wn <- 0.2

lambdaTrue <- c(1,0.5) # True eigenvalues
eta1True <- c(0.5, 0.5^2, 0.5^3) # True eigenvalues
eta2True <- c(0.5^2, 0.5^3) # True eigenvalues

phi <- sqrt(2)*cbind(sin(2*pi*ss),cos(2*pi*ss))
psi1 <- cbind(rep(1,length(TT)), sqrt(3)*(2*TT-1), sqrt(5)*(6*TT^2-6*TT+1))
psi2 <- sqrt(2)*cbind(sin(2*pi*TT),cos(2*pi*TT))

zeta1 <- sapply(eta1True, function(a) rnorm(n = n, mean = 0, sd = a))
zeta2 <- sapply(eta2True, function(a) rnorm(n = n, mean = 0, sd = a))

xi1 <- unlist(lapply(1:n, function(a) (zeta1 %*% t(psi1))[a,ij[[a]]] ))
xi2 <- unlist(lapply(1:n, function(a) (zeta2 %*% t(psi2))[a,ij[[a]]] ))
xi <- cbind(xi1, xi2)

Tij <- unlist(lapply(1:n, function(i) TT[ij[[i]]] ))
i <- unlist(lapply(1:n, function(i) rep(i, length(ij[[i]]))))
j <- unlist(lapply(1:n, function(i) 1:length(ij[[i]])))

X <- xi %*% t(phi)
meanFn <- function(s,t){ 0.5*t + 1.5*s + 1.3*s*t}
mu <- matrix(meanFn(s = rep(ss, each=length(Tij)), t=rep(Tij, length(ss)) ), nrow=nrow(X))

Y <- mu + X +
  matrix(rnorm(nrow(X)*ncol(phi), 0, sigma), nrow=nrow(X)) %*% t(phi) + #correlated error
  matrix(rnorm(length(X), 0, sigma_wn), nrow=nrow(X)) # white noise

matplot(ss, t(Y[which(i==2),]), type='l', ylab="", xlab="functional argument",
  main="observations from subject i = 2")
# END: data generation

#####
# Illustration I : when covariance of scores from a mFPCA step is estimated using fpca.sc
#####
est <- fpca.lfda(Y = Y,
  subject.index = i, visit.index = j, obsT = Tij,
  funcArg = ss, numTEvalPoints = length(TT),
  newdata = data.frame(i = c(1:3), Ltime = c(Tij[1], 0.2, 0.5)),
  fbps.knots = 35, fbps.p = 3, fbps.m = 2,
  LongiModel.method='fpca.sc',
  mFPCA.pve = 0.95, mFPCA.knots = 35, mFPCA.p = 3, mFPCA.m = 2,
  sFPCA.pve = 0.95, sFPCA.nbasis = 10, sFPCA.npc = NULL,
  gam.method = 'REML', gam.kT = 10)

# mean function (true vs. estimated)

```

```

par(mfrow=c(1,2))
persp(x=TT, y = ss, z= t(sapply(TT, function(a) meanFn(s=ss, t = a))),
      xlab="visit times", ylab="s", zlab="true mean fn")
persp(x = TT, y = ss, est$bivariateSmoothMeanFunc,
      xlab="visit times", ylab="s", zlab="estimated mean fn", col='light blue')

##### mFPCA step #####
par(mfrow=c(1,2))

# marginal covariance fn (true vs. estimated)
image(phi%*%diag(lambdaTrue)%*%t(phi))
image(est$mFPCA.covar)

# eigenfunctions (true vs. estimated)
matplot(ss, phi, type='l')
matlines(ss, cbind(est$mFPCA.efunctions[,1], est$mFPCA.efunctions[,2]), type='l', lwd=2)

# scree plot
plot(cumsum(est$mFPCA.scree.eval)/sum(est$mFPCA.scree.eval), type='l',
     ylab = "Percentage of variance explained")
points(cumsum(est$mFPCA.scree.eval)/sum(est$mFPCA.scree.eval), pch=16)

##### sFPCA step #####
par(mfrow=c(1,2))
print(est$mFPCA.npc) # k = 2

# covariance of score functions for k = 1 (true vs. estimated)
image(psi1%*%diag(eta1True)%*%t(psi1), main='TRUE')
image(est$sFPCA.longDynCov.k[[1]], main='ESTIMATED')

# covariance of score functions for k = 2 (true vs. estimated)
image(psi2%*%diag(eta2True)%*%t(psi2))
image(est$sFPCA.longDynCov.k[[2]])

# estimated scores functions
matplot(TT, do.call(cbind,lapply(est$sFPCA.xiHat.bySubj, function(a) a[,1])),
      xlab="visit time", main="k=1", type='l', ylab="", col=rainbow(100, alpha = 1),
      lwd=1, lty=1)
matplot(TT, do.call(cbind,lapply(est$sFPCA.xiHat.bySubj, function(a) a[,2])),
      xlab="visit time", main="k=2", type='l', ylab="", col=rainbow(100, alpha = 1),
      lwd=1, lty=1)

##### In-sample and Out-of-sample Prediction #####
par(mfrow=c(1,2))
# fitted
matplot(ss, t(Y[which(i==1),]), type='l', ylab="", xlab="functional argument")
matlines(ss, t(est$fitted.values[which(i==1),]), type='l', lwd=2)

# sanity check : expect fitted and predicted (obtained using info from newdata)
# values to be the same

plot(ss, est$fitted.values[1,], type='p', xlab="", ylab="", pch = 1, cex=1)
lines(ss, est$predicted.values[1,], type='l', lwd=2, col='blue')

```

```

all.equal(est$predicted.values[1,], est$fitted.values[1,])

#####
# Illustration II : when covariance of scores from a mFPCA step is estimated using lmer
#####
est.lme <- fpca.lfda(Y = Y,
                    subject.index = i, visit.index = j, obsT = Tij,
                    funcArg = ss, numTEvalPoints = length(TT),
                    newdata = data.frame(i = c(1:3), Ltime = c(Tij[1], 0.2, 0.5)),
                    fbps.knots = 35, fbps.p = 3, fbps.m = 2,
                    LongiModel.method='lme',
                    mFPCA.pve = 0.95, mFPCA.knots = 35, mFPCA.p = 3, mFPCA.m = 2,
                    gam.method = 'REML', gam.kT = 10)

par(mfrow=c(2,2))

# fpca.sc vs. lme (assumes linearity)
matplot(TT, do.call(cbind,lapply(est$sFPCA.xiHat.bySubj, function(a) a[,1])),
        xlab="visit time", main="k=1", type='l', ylab="", col=rainbow(100, alpha = 1),
        lwd=1, lty=1)
matplot(TT, do.call(cbind,lapply(est$sFPCA.xiHat.bySubj, function(a) a[,2])),
        xlab="visit time", main="k=2", type='l', ylab="", col=rainbow(100, alpha = 1),
        lwd=1, lty=1)

matplot(TT, do.call(cbind,lapply(est.lme$sFPCA.xiHat.bySubj, function(a) a[,1])),
        xlab="visit time", main="k=1", type='l', ylab="", col=rainbow(100, alpha = 1),
        lwd=1, lty=1)
matplot(TT, do.call(cbind,lapply(est.lme$sFPCA.xiHat.bySubj, function(a) a[,2])),
        xlab="visit time", main="k=2", type='l', ylab="", col=rainbow(100, alpha = 1),
        lwd=1, lty=1)

## End(Not run)

```

fpca.sc

Functional principal components analysis by smoothed covariance

Description

Decomposes functional observations using functional principal components analysis. A mixed model framework is used to estimate scores and obtain variance estimates.

Usage

```

fpca.sc(
  Y = NULL,
  ydata = NULL,
  Y.pred = NULL,
  argvals = NULL,
  random.int = FALSE,
  nbasis = 10,

```

```

pve = 0.99,
npc = NULL,
var = FALSE,
simul = FALSE,
sim.alpha = 0.95,
useSymm = FALSE,
makePD = FALSE,
center = TRUE,
cov.est.method = 2,
integration = "trapezoidal"
)

```

Arguments

<code>Y, ydata</code>	the user must supply either <code>Y</code> , a matrix of functions observed on a regular grid, or a data frame <code>ydata</code> representing irregularly observed functions. See Details.
<code>Y.pred</code>	if desired, a matrix of functions to be approximated using the FPC decomposition.
<code>argvals</code>	the argument values of the function evaluations in <code>Y</code> , defaults to a equidistant grid from 0 to 1.
<code>random.int</code>	If TRUE, the mean is estimated by <code>gamm4</code> with random intercepts. If FALSE (the default), the mean is estimated by <code>gam</code> treating all the data as independent.
<code>nbasis</code>	number of B-spline basis functions used for estimation of the mean function and bivariate smoothing of the covariance surface.
<code>pve</code>	proportion of variance explained: used to choose the number of principal components.
<code>npc</code>	prespecified value for the number of principal components (if given, this overrides <code>pve</code>).
<code>var</code>	TRUE or FALSE indicating whether model-based estimates for the variance of FPCA expansions should be computed.
<code>simul</code>	logical: should critical values be estimated for simultaneous confidence intervals?
<code>sim.alpha</code>	1 - coverage probability of the simultaneous intervals.
<code>useSymm</code>	logical, indicating whether to smooth only the upper triangular part of the naive covariance (when <code>cov.est.method==2</code>). This can save computation time for large data sets, and allows for covariance surfaces that are very peaked on the diagonal.
<code>makePD</code>	logical: should positive definiteness be enforced for the covariance surface estimate?
<code>center</code>	logical: should an estimated mean function be subtracted from <code>Y</code> ? Set to FALSE if you have already demeaned the data using your favorite mean function estimate.
<code>cov.est.method</code>	covariance estimation method. If set to 1, a one-step method that applies a bivariate smooth to the $y(s_1)y(s_2)$ values. This can be very slow. If set to 2 (the default), a two-step method that obtains a naive covariance estimate which is then smoothed.

integration quadrature method for numerical integration; only 'trapezoidal' is currently supported.

Details

This function computes a FPC decomposition for a set of observed curves, which may be sparsely observed and/or measured with error. A mixed model framework is used to estimate curve-specific scores and variances.

FPCA via kernel smoothing of the covariance function, with the diagonal treated separately, was proposed in Staniswalis and Lee (1998) and much extended by Yao et al. (2005), who introduced the 'PACE' method. `fpca.sc` uses penalized splines to smooth the covariance function, as developed by Di et al. (2009) and Goldsmith et al. (2013).

The functional data must be supplied as either

- an $n \times d$ matrix Y , each row of which is one functional observation, with missing values allowed; or
- a data frame `ydata`, with columns `' .id'` (which curve the point belongs to, say i), `' .index'` (function argument such as time point t), and `' .value'` (observed function value $Y_i(t)$).

Value

An object of class `fpca` containing:

<code>Yhat</code>	FPC approximation (projection onto leading components) of Y . <code>pred</code> if specified, or else of Y .
<code>Y</code>	the observed data
<code>scores</code>	$n \times npc$ matrix of estimated FPC scores.
<code>mu</code>	estimated mean function (or a vector of zeroes if <code>center==FALSE</code>).
<code>efunctions</code>	$d \times npc$ matrix of estimated eigenfunctions of the functional covariance, i.e., the FPC basis functions.
<code>evalues</code>	estimated eigenvalues of the covariance operator, i.e., variances of FPC scores.
<code>npc</code>	number of FPCs: either the supplied <code>npc</code> , or the minimum number of basis functions needed to explain proportion <code>pve</code> of the variance in the observed curves.
<code>argvals</code>	argument values of eigenfunction evaluations
<code>pve</code>	The percent variance explained by the returned number of PCs
<code>sigma2</code>	estimated measurement error variance.
<code>diag.var</code>	diagonal elements of the covariance matrices for each estimated curve.
<code>VarMats</code>	a list containing the estimated covariance matrices for each curve in Y .
<code>crit.val</code>	estimated critical values for constructing simultaneous confidence intervals.

Author(s)

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References

- Di, C., Crainiceanu, C., Caffo, B., and Punjabi, N. (2009). Multilevel functional principal component analysis. *Annals of Applied Statistics*, 3, 458–488.
- Goldsmith, J., Greven, S., and Crainiceanu, C. (2013). Corrected confidence bands for functional data using principal components. *Biometrics*, 69(1), 41–51.
- Staniswalis, J. G., and Lee, J. J. (1998). Nonparametric regression analysis of longitudinal data. *Journal of the American Statistical Association*, 93, 1403–1418.
- Yao, F., Mueller, H.-G., and Wang, J.-L. (2005). Functional data analysis for sparse longitudinal data. *Journal of the American Statistical Association*, 100, 577–590.

Examples

```
## Not run:
library(ggplot2)
library(reshape2)
data(cd4)

Fit.MM = fpca.sc(cd4, var = TRUE, simul = TRUE)

Fit.mu = data.frame(mu = Fit.MM$mu,
                   d = as.numeric(colnames(cd4)))
Fit.basis = data.frame(phi = Fit.MM$efunctions,
                      d = as.numeric(colnames(cd4)))

## for one subject, examine curve estimate, pointwise and simultaneous intervals
EX = 1
EX.MM = data.frame(fitted = Fit.MM$Yhat[EX,],
                  ptwise.UB = Fit.MM$Yhat[EX,] + 1.96 * sqrt(Fit.MM$diag.var[EX,]),
                  ptwise.LB = Fit.MM$Yhat[EX,] - 1.96 * sqrt(Fit.MM$diag.var[EX,]),
                  simul.UB = Fit.MM$Yhat[EX,] + Fit.MM$crit.val[EX] * sqrt(Fit.MM$diag.var[EX,]),
                  simul.LB = Fit.MM$Yhat[EX,] - Fit.MM$crit.val[EX] * sqrt(Fit.MM$diag.var[EX,]),
                  d = as.numeric(colnames(cd4)))

## plot data for one subject, with curve and interval estimates
EX.MM.m = melt(EX.MM, id = 'd')
ggplot(EX.MM.m, aes(x = d, y = value, group = variable, color = variable, linetype = variable)) +
  geom_path() +
  scale_linetype_manual(values = c(fitted = 1, ptwise.UB = 2,
                                ptwise.LB = 2, simul.UB = 3, simul.LB = 3)) +
  scale_color_manual(values = c(fitted = 1, ptwise.UB = 2,
                                ptwise.LB = 2, simul.UB = 3, simul.LB = 3)) +
  labs(x = 'Months since seroconversion', y = 'Total CD4 Cell Count')

## plot estimated mean function
ggplot(Fit.mu, aes(x = d, y = mu)) + geom_path() +
  labs(x = 'Months since seroconversion', y = 'Total CD4 Cell Count')

## plot the first two estimated basis functions
Fit.basis.m = melt(Fit.basis, id = 'd')
ggplot(subset(Fit.basis.m, variable %in% c('phi.1', 'phi.2')), aes(x = d,
```

```

y = value, group = variable, color = variable)) + geom_path()

## input a dataframe instead of a matrix
nid <- 20
nobs <- sample(10:20, nid, rep=TRUE)
ydata <- data.frame(
  .id = rep(1:nid, nobs),
  .index = round(runif(sum(nobs), 0, 1), 3))
ydata$.value <- unlist(tapply(ydata$.index,
                             ydata$.id,
                             function(x)
                               runif(1, -.5, .5) +
                               dbeta(x, runif(1, 6, 8), runif(1, 3, 5))
                             )
                       )

Fit.MM = fpca.sc(ydata=ydata, var = TRUE, simul = FALSE)

## End(Not run)

```

fpca.ssvd

Smoothed FPCA via iterative penalized rank one SVDs.

Description

Implements the algorithm of Huang, Shen, Buja (2008) for finding smooth right singular vectors of a matrix X containing (contaminated) evaluations of functional random variables on a regular, equidistant grid. If the number of smooth SVs to extract is not specified, the function hazards a guess for the appropriate number based on the asymptotically optimal truncation threshold under the assumption of a low rank matrix contaminated with i.i.d. Gaussian noise with unknown variance derived in Donoho, Gavish (2013). Please note that Donoho, Gavish (2013) should be regarded as experimental for functional PCA, and will typically not work well if you have more observations than grid points.

Usage

```

fpca.ssvd(
  Y = NULL,
  ydata = NULL,
  argvals = NULL,
  npc = NA,
  center = TRUE,
  maxiter = 15,
  tol = 1e-04,
  diffpen = 3,
  gridsearch = TRUE,
  alphagrid = 1.5^(-20:40),
  lower.alpha = 1e-05,

```



```

    upper.alpha = 1e+07,
    verbose = FALSE,
    integration = "trapezoidal"
  )

```

Arguments

<code>Y</code>	data matrix (rows: observations; columns: grid of eval. points)
<code>ydata</code>	a data frame <code>ydata</code> representing irregularly observed functions. NOT IMPLEMENTED for this method.
<code>argvals</code>	the argument values of the function evaluations in <code>Y</code> , defaults to a equidistant grid from 0 to 1. See Details.
<code>npc</code>	how many smooth SVs to try to extract, if NA (the default) the hard thresholding rule of Donoho, Gavish (2013) is used (see Details, References).
<code>center</code>	center <code>Y</code> so that its column-means are 0? Defaults to TRUE
<code>maxiter</code>	how many iterations of the power algorithm to perform at most (defaults to 15)
<code>tol</code>	convergence tolerance for power algorithm (defaults to 1e-4)
<code>diffpen</code>	difference penalty order controlling the desired smoothness of the right singular vectors, defaults to 3 (i.e., deviations from local quadratic polynomials).
<code>gridsearch</code>	use optimize or a grid search to find GCV-optimal smoothing parameters? defaults to TRUE.
<code>alphagrid</code>	grid of smoothing parameter values for grid search
<code>lower.alpha</code>	lower limit for for smoothing parameter if <code>!gridsearch</code>
<code>upper.alpha</code>	upper limit for smoothing parameter if <code>!gridsearch</code>
<code>verbose</code>	generate graphical summary of progress and diagnostic messages? defaults to FALSE
<code>integration</code>	ignored, see Details.

Details

Note that `fpca.ssvd` computes smoothed orthonormal eigenvectors of the supplied function evaluations (and associated scores), not (!) evaluations of the smoothed orthonormal eigenfunctions. The smoothed orthonormal eigenvectors are then rescaled by the length of the domain defined by `argvals` to have a quadratic integral approximately equal to one (instead of crossproduct equal to one), so they approximate the behavior of smooth eigenfunctions. If `argvals` is not equidistant, `fpca.ssvd` will simply return the smoothed eigenvectors without rescaling, with a warning.

Value

an `fpca` object like that returned from [fpca.sc](#), with entries `Yhat`, the smoothed trajectories, `Y`, the observed data, `scores`, the estimated FPC loadings, `mu`, the column means of `Y` (or a vector of zeroes if `!center`), `efunctions`, the estimated smooth FPCs (note that these are orthonormal vectors, not evaluations of orthonormal functions if `argvals` is not equidistant), `evalues`, their associated eigenvalues, and `npc`, the number of smooth components that were extracted.

Author(s)

Fabian Scheipl

References

Huang, J. Z., Shen, H., and Buja, A. (2008). Functional principal components analysis via penalized rank one approximation. *Electronic Journal of Statistics*, 2, 678-695

Donoho, D.L., and Gavish, M. (2013). The Optimal Hard Threshold for Singular Values is $4/\sqrt{3}$. eprint arXiv:1305.5870. Available from <https://arxiv.org/abs/1305.5870>.

See Also

[fpca.sc](#) and [fpca.face](#) for FPCA based on smoothing a covariance estimate; [fpca2s](#) for a faster SVD-based approach.

Examples

```
## as in Sec. 6.2 of Huang, Shen, Buja (2008):
set.seed(2678695)
n <- 101
m <- 101
s1 <- 20
s2 <- 10
s <- 4
t <- seq(-1, 1, l=m)
v1 <- t + sin(pi*t)
v2 <- cos(3*pi*t)
V <- cbind(v1/sqrt(sum(v1^2)), v2/sqrt(sum(v2^2)))
U <- matrix(rnorm(n*2), n, 2)
D <- diag(c(s1^2, s2^2))
eps <- matrix(rnorm(m*n, sd=s), n, m)
Y <- U%D%t(V) + eps

smoothSV <- fpca.ssvd(Y, verbose=TRUE)

layout(t(matrix(1:4, nr=2)))
clrs <- sapply(rainbow(n), function(c)
  do.call(rgb, as.list(c(col2rgb(c)/255, .1))))
matplot(V, type="l", lty=1, col=1:2, xlab="",
  main="FPCs: true", bty="n")
matplot(smoothSV$efunctions, type="l", lty=1, col=1:5, xlab="",
  main="FPCs: estimate", bty="n")
matplot(1:m, t(U%D%t(V)), type="l", lty=1, col=clrs, xlab="", ylab="",
  main="true smooth Y", bty="n")
matplot(1:m, t(smoothSV$Yhat), xlab="", ylab="",
  type="l", lty=1, col=clrs, main="estimated smooth Y", bty="n")
```

fpca2s

*Functional principal component analysis by a two-stage method***Description**

This function performs functional PCA by performing an ordinary singular value decomposition on the functional data matrix, then smoothing the right singular vectors by smoothing splines.

Usage

```
fpca2s(
  Y = NULL,
  ydata = NULL,
  argvals = NULL,
  npc = NA,
  center = TRUE,
  smooth = TRUE
)
```

Arguments

Y	data matrix (rows: observations; columns: grid of eval. points)
ydata	a data frame ydata representing irregularly observed functions. NOT IMPLEMENTED for this method.
argvals	the argument values of the function evaluations in Y, defaults to a equidistant grid from 0 to 1. See Details.
npc	how many smooth SVs to try to extract, if NA (the default) the hard thresholding rule of Donoho, Gavish (2013) is used (see Details, References).
center	center Y so that its column-means are 0? Defaults to TRUE
smooth	logical; defaults to TRUE, if NULL, no smoothing of eigenvectors.

Details

Note that fpca2s computes smoothed orthonormal eigenvectors of the supplied function evaluations (and associated scores), not (!) evaluations of the smoothed orthonormal eigenfunctions. The smoothed orthonormal eigenvectors are then rescaled by the length of the domain defined by argvals to have a quadratic integral approximately equal to one (instead of crossproduct equal to one), so they approximate the behavior of smooth eigenfunctions. If argvals is not equidistant, fpca2s will simply return the smoothed eigenvectors without rescaling, with a warning.

Value

an fpca object like that returned from [fpca.sc](#), with entries Yhat, the smoothed trajectories, Y, the observed data, scores, the estimated FPC loadings, mu, the column means of Y (or a vector of zeroes if !center), efunctions, the estimated smooth FPCs (note that these are orthonormal vectors, not evaluations of orthonormal functions if argvals is not equidistant), evalues, their associated eigenvalues, and npc, the number of smooth components that were extracted.

Author(s)

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References

- Xiao, L., Ruppert, D., Zipunnikov, V., and Crainiceanu, C., (2013), Fast covariance estimation for high-dimensional functional data. (submitted) <https://arxiv.org/abs/1306.5718>.
- Gavish, M., and Donoho, D. L. (2014). The optimal hard threshold for singular values is $4/\sqrt{3}$. *IEEE Transactions on Information Theory*, 60(8), 5040–5053.

See Also

[fpca.sc](#) and [fpca.face](#) for FPCA based on smoothing a covariance estimate; [fpca.ssvd](#) for another SVD-based approach.

Examples

```
#### settings
I <- 50 # number of subjects
J <- 3000 # dimension of the data
t <- (1:J)/J # a regular grid on [0,1]
N <- 4 #number of eigenfunctions
sigma <- 2 ##standard deviation of random noises
lambdaTrue <- c(1,0.5,0.5^2,0.5^3) # True eigenvalues

case = 1
### True Eigenfunctions

if(case==1) phi <- sqrt(2)*cbind(sin(2*pi*t),cos(2*pi*t),
                               sin(4*pi*t),cos(4*pi*t))
if(case==2) phi <- cbind(rep(1,J),sqrt(3)*(2*t-1),
                        sqrt(5)*(6*t^2-6*t+1),
                        sqrt(7)*(20*t^3-30*t^2+12*t-1))

#####
#####      Generate Data      #####
#####
xi <- matrix(rnorm(I*N),I,N);
xi <- xi%*%diag(sqrt(lambdaTrue))
X <- xi%*%t(phi); # of size I by J
Y <- X + sigma*matrix(rnorm(I*J),I,J)

results <- fpca2s(Y,npc=4,argvals=t)
#####
#####      SVDS      #####
#####
Phi <- results$efunctions
eigenvalues <- results$values

for(k in 1:N){
  if(Phi[,k]%*%phi[,k]< 0)
```

```

    Phi[,k] <- - Phi[,k]
  }

  ### plot eigenfunctions
  par(mfrow=c(N/2,2))
  seq <- (1:(J/10))*10
  for(k in 1:N){
    plot(t[seq],Phi[seq,k]*sqrt(J),type='l',lwd = 3,
         ylim = c(-2,2),col = 'red',
         ylab = paste('Eigenfunction ',k,sep=' '),
         xlab='t',main='SVDS')

    lines(t[seq],phi[seq,k],lwd = 2, col = 'black')
  }

```

fpcr

Functional principal component regression

Description

Implements functional principal component regression (Reiss and Ogden, 2007, 2010) for generalized linear models with scalar responses and functional predictors.

Usage

```

fpcr(
  y,
  xfuncs = NULL,
  fdobj = NULL,
  ncomp = NULL,
  pve = 0.99,
  nbasis = NULL,
  basismat = NULL,
  penmat = NULL,
  argvals = NULL,
  covt = NULL,
  mean.signal.term = FALSE,
  spline.order = NULL,
  family = "gaussian",
  method = "REML",
  sp = NULL,
  pen.order = 2,
  cv1 = FALSE,
  nfold = 5,
  store.cv = FALSE,
  store.gam = TRUE,
  ...
)

```

Arguments

<code>y</code>	scalar outcome vector.
<code>xfuncs</code>	for 1D predictors, an $n \times d$ matrix of signals/functional predictors, where n is the length of y and d is the number of sites at which each signal is defined. For 2D predictors, an $n \times d1 \times d2$ array representing n images of dimension $d1 \times d2$.
<code>fdobj</code>	functional data object (class "fd") giving the functional predictors. Allowed only for 1D functional predictors.
<code>ncomp</code>	number of principal components. If NULL, this is chosen by <code>pve</code> .
<code>pve</code>	proportion of variance explained: used to choose the number of principal components.
<code>nbasis</code>	number(s) of B-spline basis functions: either a scalar, or a vector of values to be compared. For 2D predictors, tensor product B-splines are used, with the given basis dimension(s) in each direction; alternatively, <code>nbasis</code> can be given in the form <code>list(v1, v2)</code> , in which case cross-validation will be performed for each combination of the first-dimension basis sizes in <code>v1</code> and the second-dimension basis sizes in <code>v2</code> . Ignored if <code>fdobj</code> is supplied. If <code>fdobj</code> is <i>not</i> supplied, this defaults to 40 (i.e., 40 B-spline basis functions) for 1D predictors, and 15 (i.e., tensor product B-splines with 15 functions per dimension) for 2D predictors.
<code>basismat</code>	a $d \times K$ matrix of values of K basis functions at the d sites.
<code>penmat</code>	a $K \times K$ matrix defining a penalty on the basis coefficients.
<code>argvals</code>	points at which the functional predictors and the coefficient function are evaluated. By default, if 1D functional predictors are given by the $n \times d$ matrix <code>xfuncs</code> , <code>argvals</code> is set to d equally spaced points from 0 to 1; if they are given by <code>fdobj</code> , <code>argvals</code> is set to 401 equally spaced points spanning the domain of the given functions. For 2D (image) predictors supplied as an $n \times d1 \times d2$ array, <code>argvals</code> defaults to a list of (1) $d1$ equally spaced points from 0 to 1; (2) $d2$ equally spaced points from 0 to 1.
<code>covt</code>	covariates: an n -row matrix, or a vector of length n .
<code>mean.signal.term</code>	logical: should the mean of each subject's signal be included as a covariate?
<code>spline.order</code>	order of B-splines used, if <code>fdobj</code> is not supplied; defaults to 4, i.e., cubic B-splines.
<code>family</code>	generalized linear model family. Current version supports "gaussian" (the default) and "binomial".
<code>method</code>	smoothing parameter selection method, passed to function <code>gam</code> ; see the <code>gam</code> documentation for details.
<code>sp</code>	a fixed smoothing parameter; if NULL, an optimal value is chosen (see <code>method</code>).
<code>pen.order</code>	order of derivative penalty applied when estimating the coefficient function; defaults to 2.
<code>cv1</code>	logical: should cross-validation be performed to select the best model if only one set of tuning parameters provided? By default, FALSE. Note that, if there are multiple sets of tuning parameters provided, <code>cv</code> is always performed.

<code>nfold</code>	the number of validation sets ("folds") into which the data are divided; by default, 5.
<code>store.cv</code>	logical: should a CV result table be in the output? By default, FALSE.
<code>store.gam</code>	logical: should the <code>gam</code> object be included in the output? Defaults to TRUE.
<code>...</code>	other arguments passed to function <code>gam</code> .

Details

One-dimensional functional predictors can be given either in functional data object form, using argument `fdobj` (see the `fda` package of Ramsay, Hooker and Graves, 2009, and Method 1 in the example below), or explicitly, using `xfuncs` (see Method 2 in the example). In the latter case, arguments `basismat` and `penmat` can also be used to specify the basis and/or penalty matrices (see Method 3).

For two-dimensional predictors, functional data object form is not supported. Instead of radial B-splines as in Reiss and Ogden (2010), this implementation employs tensor product cubic B-splines, sometimes known as bivariate O-splines (Ormerod, 2008).

For purposes of interpreting the fitted coefficients, please note that the functional predictors are decorrelated from the scalar predictors before fitting the model (when there are no scalar predictors other than the intercept, this just means the columns of the functional predictor matrix are demeaned); see section 3.2 of Reiss (2006) for details.

Value

A list with components

<code>gamObject</code>	if <code>store.gam = TRUE</code> , an object of class <code>gam</code> (see <code>gamObject</code> in the <code>mgcv</code> package documentation).
<code>fhat</code>	coefficient function estimate.
<code>se</code>	pointwise Bayesian standard error.
<code>undecor.coef</code>	undecorrelated coefficient for covariates.
<code>argvals</code>	the supplied value of <code>argvals</code> .
<code>cv.table</code>	a table giving the CV criterion for each combination of <code>nbasis</code> and <code>ncomp</code> , if <code>store.cv = TRUE</code> ; otherwise, the CV criterion only for the optimized combination of these parameters. Set to NULL if CV is not performed.
<code>nbasis, ncomp</code>	when CV is performed, the values of <code>nbasis</code> and <code>comp</code> that minimize the CV criterion.

Author(s)

Philip Reiss <phil.reiss@nyumc.org>, Lan Huo <lan.huo@nyumc.org>, and Lei Huang <huangracer@gmail.com>

References

Ormerod, J. T. (2008). On semiparametric regression and data mining. Ph.D. dissertation, School of Mathematics and Statistics, University of New South Wales.

Ramsay, J. O., Hooker, G., and Graves, S. (2009). *Functional Data Analysis with R and MATLAB*. New York: Springer.

Reiss, P. T. (2006). Regression with signals and images as predictors. Ph.D. dissertation, Department of Biostatistics, Columbia University.

Reiss, P. T., and Ogden, R. T. (2007). Functional principal component regression and functional partial least squares. *Journal of the American Statistical Association*, 102, 984–996.

Reiss, P. T., and Ogden, R. T. (2010). Functional generalized linear models with images as predictors. *Biometrics*, 66, 61–69.

Wood, S. N. (2006). *Generalized Additive Models: An Introduction with R*. Boca Raton, FL: Chapman & Hall.

Examples

```
require(fda)
### 1D functional predictor example ###

##### Octane data example #####
data(gasoline)

# Create the requisite functional data objects
bbasis = create.bspline.basis(c(900, 1700), 40)
wavelengths = 2*450:850
nir <- t(gasoline$NIR)
gas.fd = smooth.basisPar(wavelengths, nir, bbasis)$fd

# Method 1: Call fpcr with fdoj argument
gasmod1 = fpcr(gasoline$octane, fdoj = gas.fd, ncomp = 30)
plot(gasmod1, xlab="Wavelength")
## Not run:

# Method 2: Call fpcr with explicit signal matrix
gasmod2 = fpcr(gasoline$octane, xfuncs = gasoline$NIR, ncomp = 30)
# Method 3: Call fpcr with explicit signal, basis, and penalty matrices
gasmod3 = fpcr(gasoline$octane, xfuncs = gasoline$NIR,
               basismat = eval.basis(wavelengths, bbasis),
               penmat = getbasispenalty(bbasis), ncomp = 30)

# Check that all 3 calls yield essentially identical estimates
all.equal(gasmod1$fhat, gasmod2$fhat, gasmod3$fhat)
# But note that, in general, you'd have to specify argvals in Method 1
# to get the same coefficient function values as with Methods 2 & 3.

## End(Not run)

### 2D functional predictor example ###

n = 200; d = 70

# Create true coefficient function
ftrue = matrix(0,d,d)
ftrue[40:46,34:38] = 1
```



```

# Generate random functional predictors, and scalar responses
ii = array(rnorm(n*d^2), dim=c(n,d,d))
iimat = ii; dim(iimat) = c(n,d^2)
yy = iimat %*% as.vector(ftrue) + rnorm(n, sd=.3)

mm = fpcr(yy, ii, ncomp=40)

image(ftrue)
contour(mm$fhat, add=TRUE)

## Not run:
### Cross-validation ###
cv.gas = fpcr(gasoline$octane, xfuncs = gasoline$NIR,
             nbasis=seq(20,40,5), ncomp = seq(10,20,5), store.cv = TRUE)
image(seq(20,40,5), seq(10,20,5), cv.gas$cv.table, xlab="Basis size",
      ylab="Number of PCs", xaxp=c(20,40,4), yaxp=c(10,20,2))

## End(Not run)

```

f_sum

Sum computation 1

Description

Internal function used compute a sum in FPCA-based covariance updates

Usage

```
f_sum(mu.q.c, sig.q.c, theta, obspts.mat)
```

Arguments

mu.q.c	current value of mu.q.c
sig.q.c	current value of sig.q.c
theta	spline basis
obspts.mat	matrix indicating the points on which data is observed

Author(s)

Jeff Goldsmith <ajg2202@cumc.columbia.edu>

f_sum2	<i>Sum computation 2</i>
--------	--------------------------

Description

Internal function used compute a sum in FPCA-based covariance updates

Usage

```
f_sum2(y, fixef, mu.q.c, kt, theta)
```

Arguments

y	outcome matrix
fixef	current estimate of fixed effects
mu.q.c	current value of mu.q.c
kt	number of basis functions
theta	spline basis

Author(s)

Jeff Goldsmith <ajg2202@cumc.columbia.edu>

f_sum4	<i>Sum computation 2</i>
--------	--------------------------

Description

Internal function used compute a sum in FPCA-based covariance updates

Usage

```
f_sum4(mu.q.c, sig.q.c, mu.q.bpsi, sig.q.bpsi, theta, obspts.mat)
```

Arguments

mu.q.c	current value of mu.q.c
sig.q.c	current value of sig.q.c
mu.q.bpsi	current value of mu.q.bpsi
sig.q.bpsi	current value of sig.q.bpsi
theta	current value of theta
obspts.mat	matrix indicating where curves are observed

Author(s)

Jeff Goldsmith <ajg2202@cumc.columbia.edu>

f_trace	<i>Trace computation</i>
---------	--------------------------

Description

Internal function used compute a trace in FPCA-based covariance updates

Usage

```
f_trace(Theta_i, Sig_q_Bpsi, Kp, Kt)
```

Arguments

Theta_i	basis functions on observed grid points
Sig_q_Bpsi	variance of FPC basis coefficients
Kp	number of FPCs
Kt	number of spline basis functions

Author(s)

Jeff Goldsmith <ajg2202@cumc.columbia.edu>

gasoline	<i>Octane numbers and NIR spectra of gasoline</i>
----------	---

Description

Near-infrared reflectance spectra and octane numbers of 60 gasoline samples. Each NIR spectrum consists of $\log(1/\text{reflectance})$ measurements at 401 wavelengths, in 2-nm intervals from 900 nm to 1700 nm. We thank Prof. John Kalivas for making this data set available.

Format

A data frame comprising

octane a numeric vector of octane numbers for the 60 samples.

NIR a 60 x 401 matrix of NIR spectra.

Source

Kalivas, John H. (1997). Two data sets of near infrared spectra. *Chemometrics and Intelligent Laboratory Systems*, 37, 255–259.

References

For applications of functional principal component regression to this data set:

Reiss, P. T., and Ogden, R. T. (2007). Functional principal component regression and functional partial least squares. *Journal of the American Statistical Association*, 102, 984–996.

Reiss, P. T., and Ogden, R. T. (2009). Smoothing parameter selection for a class of semiparametric linear models. *Journal of the Royal Statistical Society, Series B*, 71(2), 505–523.

See Also

[fpcr](#)

gibbs_cs_fpca

Cross-sectional FoSR using a Gibbs sampler and FPCA

Description

Fitting function for function-on-scalar regression for cross-sectional data. This function estimates model parameters using a Gibbs sampler and estimates the residual covariance surface using FPCA.

Usage

```
gibbs_cs_fpca(  
  formula,  
  Kt = 5,  
  Kp = 2,  
  data = NULL,  
  verbose = TRUE,  
  N.iter = 5000,  
  N.burn = 1000,  
  SEED = NULL,  
  sig2.me = 0.01,  
  alpha = 0.1,  
  Aw = NULL,  
  Bw = NULL,  
  Apsi = NULL,  
  Bpsi = NULL  
)
```

Arguments

formula	a formula indicating the structure of the proposed model.
Kt	number of spline basis functions used to estimate coefficient functions
Kp	number of FPCA basis functions to be estimated
data	an optional data frame, list or environment containing the variables in the model. If not found in data, the variables are taken from environment(formula), typically the environment from which the function is called.

verbose	logical defaulting to TRUE – should updates on progress be printed?
N.iter	number of iterations used in the Gibbs sampler
N.burn	number of iterations discarded as burn-in
SEED	seed value to start the sampler; ensures reproducibility
sig2.me	starting value for measurement error variance
alpha	tuning parameter balancing second-derivative penalty and zeroth-derivative penalty (alpha = 0 is all second-derivative penalty)
Aw	hyperparameter for inverse gamma controlling variance of spline terms for population-level effects
Bw	hyperparameter for inverse gamma controlling variance of spline terms for population-level effects
Apsi	hyperparameter for inverse gamma controlling variance of spline terms for FPC effects
Bpsi	hyperparameter for inverse gamma controlling variance of spline terms for FPC effects

Author(s)

Jeff Goldsmith <ajg2202@cumc.columbia.edu>

References

Goldsmith, J., Kitago, T. (2016). Assessing Systematic Effects of Stroke on Motor Control using Hierarchical Function-on-Scalar Regression. *Journal of the Royal Statistical Society: Series C*, 65 215-236.

gibbs_cs_wish

Cross-sectional FoSR using a Gibbs sampler and Wishart prior

Description

Fitting function for function-on-scalar regression for cross-sectional data. This function estimates model parameters using a Gibbs sampler and estimates the residual covariance surface using a Wishart prior.

Usage

```
gibbs_cs_wish(
  formula,
  Kt = 5,
  data = NULL,
  verbose = TRUE,
  N.iter = 5000,
  N.burn = 1000,
  alpha = 0.1,
```

```

min.iter = 10,
max.iter = 50,
Aw = NULL,
Bw = NULL,
v = NULL,
SEED = NULL
)

```

Arguments

formula	a formula indicating the structure of the proposed model.
Kt	number of spline basis functions used to estimate coefficient functions
data	an optional data frame, list or environment containing the variables in the model. If not found in data, the variables are taken from environment(formula), typically the environment from which the function is called.
verbose	logical defaulting to TRUE – should updates on progress be printed?
N.iter	number of iterations used in the Gibbs sampler
N.burn	number of iterations discarded as burn-in
alpha	tuning parameter balancing second-derivative penalty and zeroth-derivative penalty (alpha = 0 is all second-derivative penalty)
min.iter	minimum number of iterations
max.iter	maximum number of iterations
Aw	hyperparameter for inverse gamma controlling variance of spline terms for population-level effects
Bw	hyperparameter for inverse gamma controlling variance of spline terms for population-level effects
v	hyperparameter for inverse Wishart prior on residual covariance
SEED	seed value to start the sampler; ensures reproducibility

Author(s)

Jeff Goldsmith <ajg2202@cumc.columbia.edu>

References

Goldsmith, J., Kitago, T. (2016). Assessing Systematic Effects of Stroke on Motor Control using Hierarchical Function-on-Scalar Regression. *Journal of the Royal Statistical Society: Series C*, 65 215-236.

Description

Fitting function for function-on-scalar regression for longitudinal data. This function estimates model parameters using a Gibbs sampler and estimates the residual covariance surface using FPCA.

Usage

```
gibbs_mult_fpca(  
  formula,  
  Kt = 5,  
  Kp = 2,  
  data = NULL,  
  verbose = TRUE,  
  N.iter = 5000,  
  N.burn = 1000,  
  sig2.me = 0.01,  
  alpha = 0.1,  
  SEED = NULL  
)
```

Arguments

formula	a formula indicating the structure of the proposed model.
Kt	number of spline basis functions used to estimate coefficient functions
Kp	number of FPCA basis functions to be estimated
data	an optional data frame, list or environment containing the variables in the model. If not found in data, the variables are taken from environment(formula), typically the environment from which the function is called.
verbose	logical defaulting to TRUE – should updates on progress be printed?
N.iter	number of iterations used in the Gibbs sampler
N.burn	number of iterations discarded as burn-in
sig2.me	starting value for measurement error variance
alpha	tuning parameter balancing second-derivative penalty and zeroth-derivative penalty (alpha = 0 is all second-derivative penalty)
SEED	seed value to start the sampler; ensures reproducibility

Author(s)

Jeff Goldsmith <ajg2202@cumc.columbia.edu>

References

Goldsmith, J., Kitago, T. (2016). Assessing Systematic Effects of Stroke on Motor Control using Hierarchical Function-on-Scalar Regression. *Journal of the Royal Statistical Society: Series C*, 65 215-236.

gibbs_mult_wish *Multilevel FoSR using a Gibbs sampler and Wishart prior*

Description

Fitting function for function-on-scalar regression for multilevel data. This function estimates model parameters using a Gibbs sampler and estimates the residual covariance surface using a Wishart prior.

Usage

```
gibbs_mult_wish(
  formula,
  Kt = 5,
  data = NULL,
  verbose = TRUE,
  N.iter = 5000,
  N.burn = 1000,
  alpha = 0.1,
  Az = NULL,
  Bz = NULL,
  Aw = NULL,
  Bw = NULL,
  v = NULL,
  SEED = NULL
)
```

Arguments

formula	a formula indicating the structure of the proposed model.
Kt	number of spline basis functions used to estimate coefficient functions
data	an optional data frame, list or environment containing the variables in the model. If not found in data, the variables are taken from environment(formula), typically the environment from which the function is called.
verbose	logical defaulting to TRUE – should updates on progress be printed?
N.iter	number of iterations used in the Gibbs sampler
N.burn	number of iterations discarded as burn-in
alpha	tuning parameter balancing second-derivative penalty and zeroth-derivative penalty (alpha = 0 is all second-derivative penalty)

Az	hyperparameter for inverse gamma controlling variance of spline terms for subject-level effects
Bz	hyperparameter for inverse gamma controlling variance of spline terms for subject-level effects
Aw	hyperparameter for inverse gamma controlling variance of spline terms for population-level effects
Bw	hyperparameter for inverse gamma controlling variance of spline terms for population-level effects
v	hyperparameter for inverse Wishart prior on residual covariance
SEED	seed value to start the sampler; ensures reproducibility

Author(s)

Jeff Goldsmith <ajg2202@cumc.columbia.edu>

References

Goldsmith, J., Kitago, T. (2016). Assessing Systematic Effects of Stroke on Motor Control using Hierarchical Function-on-Scalar Regression. *Journal of the Royal Statistical Society: Series C*, 65 215-236.

gls_cs

Cross-sectional FoSR using GLS

Description

Fitting function for function-on-scalar regression for cross-sectional data. This function estimates model parameters using GLS: first, an OLS estimate of spline coefficients is estimated; second, the residual covariance is estimated using an FPC decomposition of the OLS residual curves; finally, a GLS estimate of spline coefficients is estimated. Although this is in the 'BayesFoSR' package, there is nothing Bayesian about this FoSR.

Usage

```
gls_cs(
  formula,
  data = NULL,
  Kt = 5,
  basis = "bs",
  sigma = NULL,
  verbose = TRUE,
  CI.type = "pointwise"
)
```

Arguments

formula	a formula indicating the structure of the proposed model.
data	an optional data frame, list or environment containing the variables in the model. If not found in data, the variables are taken from environment(formula), typically the environment from which the function is called.
Kt	number of spline basis functions used to estimate coefficient functions
basis	basis type; options are "bs" for b-splines and "pbs" for periodic b-splines
sigma	optional covariance matrix used in GLS; if NULL, OLS will be used to estimate fixed effects, and the covariance matrix will be estimated from the residuals.
verbose	logical defaulting to TRUE – should updates on progress be printed?
CI.type	Indicates CI type for coefficient functions; options are "pointwise" and "simultaneous"

Author(s)

Jeff Goldsmith <ajg2202@cumc.columbia.edu>

References

Goldsmith, J., Kitago, T. (2016). Assessing Systematic Effects of Stroke on Motor Control using Hierarchical Function-on-Scalar Regression. *Journal of the Royal Statistical Society: Series C*, 65 215-236.

lf *Construct an FLM regression term*

Description

Defines a term $\int_T \beta(t) X_i(t) dt$ for inclusion in an `mgcv::gam`-formula (or `{bam}` or `{gamm}` or `gamm4::gamm`) as constructed by `{pfr}`, where $\beta(t)$ is an unknown coefficient function and $X_i(t)$ is a functional predictor on the closed interval T . See `{smooth.terms}` for a list of basis and penalty options; the default is thin-plate regression splines, as this is the default option for `[mgcv]{s}`.

Usage

```
lf(
  X,
  argvals = NULL,
  xind = NULL,
  integration = c("simpson", "trapezoidal", "riemann"),
  L = NULL,
  presmooth = NULL,
  presmooth.opts = NULL,
  ...
)
```

Arguments

<code>X</code>	functional predictors, typically expressed as an N by J matrix, where N is the number of columns and J is the number of evaluation points. May include missing/sparse functions, which are indicated by NA values. Alternatively, can be an object of class "fd"; see <code>[fda]{fd}</code> .
<code>argvals</code>	indices of evaluation of X , i.e. (t_{i1}, \dots, t_{iJ}) for subject i . May be entered as either a length- J vector, or as an N by J matrix. Indices may be unequally spaced. Entering as a matrix allows for different observations times for each subject. If NULL, defaults to an equally-spaced grid between 0 or 1 (or within X \$basis\$rangeval if X is a fd object.)
<code>xind</code>	same as <code>argvals</code> . It will not be supported in the next version of <code>refund</code> .
<code>integration</code>	method used for numerical integration. Defaults to "simpson"'s rule for calculating entries in L . Alternatively and for non-equidistant grids, "trapezoidal" or "riemann".
<code>L</code>	an optional N by <code>ncol(argvals)</code> matrix giving the weights for the numerical integration over t . If present, overrides <code>integration</code> .
<code>presmooth</code>	string indicating the method to be used for preprocessing functional predictor prior to fitting. Options are <code>fpca.sc</code> , <code>fpca.face</code> , <code>fpca.ssvd</code> , <code>fpca.bspline</code> , and <code>fpca.interpolate</code> . Defaults to NULL indicating no preprocessing. See <code>{create.prep.func}</code> .
<code>presmooth.opts</code>	list including options passed to preprocessing method <code>{create.prep.func}</code> .
<code>...</code>	optional arguments for basis and penalization to be passed to <code>mgcv::s</code> . These could include, for example, "bs", "k", "m", etc. See <code>[mgcv]{s}</code> for details.

Value

a list with the following entries

<code>call</code>	a call to <code>te</code> (or <code>s</code> , <code>t2</code>) using the appropriately constructed covariate and weight matrices
<code>argvals</code>	the <code>argvals</code> argument supplied to <code>lf</code>
<code>L</code>	the matrix of weights used for the integration
<code>xindname</code>	the name used for the functional predictor variable in the formula used by <code>mgcv</code>
<code>tindname</code>	the name used for <code>argvals</code> variable in the formula used by <code>mgcv</code>
<code>LXname</code>	the name used for the L variable in the formula used by <code>mgcv</code>
<code>presmooth</code>	the <code>presmooth</code> argument supplied to <code>lf</code>
<code>prep.func</code>	a function that preprocesses data based on the preprocessing method specified in <code>presmooth</code> . See <code>{create.prep.func}</code>

Author(s)

Mathew W. McLean <mathew.w.mclean@gmail.com>, Fabian Scheipl, and Jonathan Gellar

References

Goldsmith, J., Bobb, J., Crainiceanu, C., Caffo, B., and Reich, D. (2011). Penalized functional regression. *Journal of Computational and Graphical Statistics*, 20(4), 830-851.

Goldsmith, J., Crainiceanu, C., Caffo, B., and Reich, D. (2012). Longitudinal penalized functional regression for cognitive outcomes on neuronal tract measurements. *Journal of the Royal Statistical Society: Series C*, 61(3), 453-469.

See Also

{pfr}, {af}, mgcv's {smooth.terms} and {linear.functional.terms}; {pfr} for additional examples

Examples

```
data(DTI)
DTI1 <- DTI[DTI$visit==1 & complete.cases(DTI),]

# We can apply various preprocessing options to the DTI data
fit1 <- pfr(pasat ~ lf(cca, k=30), data=DTI1)
fit2 <- pfr(pasat ~ lf(cca, k=30, presmooth="fpca.sc",
  presmooth.opts=list(nbasis=8, pve=.975)), data=DTI1)
fit3 <- pfr(pasat ~ lf(cca, k=30, presmooth="fpca.face",
  presmooth.opts=list(m=3, npc=9)), data=DTI1)
fit4 <- pfr(pasat ~ lf(cca, k=30, presmooth="fpca.ssvd"), data=DTI1)
fit5 <- pfr(pasat ~ lf(cca, k=30, presmooth="bspline",
  presmooth.opts=list(nbasis=8)), data=DTI1)
fit6 <- pfr(pasat ~ lf(cca, k=30, presmooth="interpolate"), data=DTI1)

# All models should result in similar fits
fits <- as.data.frame(lapply(1:6, function(i)
  get(paste0("fit",i))$fitted.values))
names(fits) <- c("none", "fpca.sc", "fpca.face", "fpca.ssvd", "bspline", "interpolate")
pairs(fits)
```

 lf.vd

Construct a VDFR regression term

Description

This function defines the a variable-domain functional regression term for inclusion in an [mgcv]{gam}-formula (or [mgcv]{bam} or [mgcv]{gamm} or gamm4::gamm as constructed by {pfr}). These are functional predictors for which each function is observed over a domain of different width. The default is the term $1/T_i \int_0^{T_i} X_i(t)\beta(t, T_i)dt$, where $X_i(t)$ is a functional predictor of length T_i and $\beta(t, T_i)$ is an unknown bivariate coefficient function. Various domain transformations are available, such as lagging or domain-standardizing the coordinates, or parameterizing the interactions; these often result in improved model fit. Basis choice is fully customizable using the options of [mgcv]{s} and [mgcv]{te}.

Usage

```
lf.vd(
  X,
  argvals = seq(0, 1, l = ncol(X)),
  vd = NULL,
  integration = c("simpson", "trapezoidal", "riemann"),
  L = NULL,
  basistype = c("s", "te", "t2"),
  transform = NULL,
  mp = TRUE,
  ...
)
```

Arguments

X	matrix containing variable-domain functions. Should be $N \times J$, where N is the number of subjects and J is the maximum number of time points per subject. Most rows will have NA values in the right-most columns, corresponding to unobserved time points.
argvals	indices of evaluation of X, i.e. (t_{i1}, \dots, t_{iJ}) for subject i . May be entered as either a length- J vector, or as an N by J matrix. Indices may be unequally spaced. Entering as a matrix allows for different observations times for each subject.
vd	vector of values of containing the variable-domain width (T_i above). Defaults to the argvals value corresponding to the last non-NA element of $X_i(t)$.
integration	method used for numerical integration. Defaults to "simpson"'s rule for calculating entries in L. Alternatively and for non-equidistant grids, "trapezoidal" or "riemann".
L	an optional N by $\text{ncol}(\text{argvals})$ matrix giving the weights for the numerical integration over t . If present, overrides integration.
basistype	character string indicating type of bivariate basis used. Options include "s" (the default), "te", and "t2", which correspond to <code>mgcv::s</code> , <code>mgcv::te</code> , and <code>mgcv::t2</code> .
transform	character string indicating an optional basis transformation; see Details for options.
mp	for <code>transform=="linear"</code> or <code>transform=="quadratic"</code> , TRUE to use multiple penalties for the smooth (one for each marginal basis). If FALSE, penalties are concatenated into a single block-diagonal penalty matrix (with one smoothing parameter).
...	optional arguments for basis and penalization to be passed to the function indicated by basistype. These could include, for example, "bs", "k", "m", etc. See {te} or {s} for details.

Details

The variable-domain functional regression model uses the term $\frac{1}{T_i} \int_0^{T_i} X_i(t) \beta(t, T_i) dt$ to incorporate a functional predictor with subject-specific domain width. This term imposes a smooth (non-parametric) interaction between t and T_i . The domain of the coefficient function is the triangular

(or trapezoidal) surface defined by $t, T_i : 0 \leq t \leq T_i$. The default basis uses bivariate thin-plate regression splines.

Different basis transformations can result in different properties; see Gellar, et al. (2014) for a more complete description. We make five basis transformations easily accessible using the transform argument. This argument is a character string that can take one of the following values:

1. "lagged": transforms `argvals` to `argvals - vd`
2. "standardized": transforms `argvals` to `argvals/vd`, and then rescales `vd` linearly so it ranges from 0 to 1
3. "linear": first transforms the domain as in "standardized", then parameterizes the interaction with "vd" to be linear
4. "quadratic": first transforms the domain as in "standardized", then parameterizes the interaction with "vd" to be quadratic
5. "noInteraction": first transforms the domain as in "standardized", then reduces the bivariate basis to univariate with no effect of `vd`. This would be equivalent to using `{lf}` on the domain-standardized predictor functions.

The practical effect of using the "lagged" basis is to increase smoothness along the right (diagonal) edge of the resultant estimate. The practical effect of using a "standardized" basis is to allow for greater smoothness at high values of T_i compared to lower values.

These basis transformations rely on the basis constructors available in the `mgcvTrans` package. For more specific control over the transformations, you can use `bs="dt"` and/or `bs="pi"`; see `{smooth.construct.dt.smooth.spec}` or `{smooth.construct.pi.smooth.spec}` for an explanation of the options (entered through the `xt` argument of `lf.vd/s`).

Note that tensor product bases are only recommended when a standardized transformation is used. Without this transformation, just under half of the "knots" used to define the basis will fall outside the range of the data and have no data available to estimate them. The penalty allows the corresponding coefficients to be estimated, but results may be unstable.

Value

a list with the following entries

<code>call</code>	a call to <code>s</code> or <code>te</code> , using the appropriately constructed weight matrices
<code>data</code>	data used by the call, which includes the matrices indicated by <code>argname</code> , <code>Tindname</code> , and <code>LXname</code>
<code>L</code>	the matrix of weights used for the integration
<code>argname</code>	the name used for the <code>argvals</code> variable in the formula used by <code>mgcv::gam</code>
<code>Tindname</code>	the name used for the <code>Tind</code> variable in the formula used by <code>mgcv::gam</code>
<code>LXname</code>	the name of the <code>by</code> variable used by <code>s</code> or <code>te</code> in the formula for <code>mgcv::gam</code>

Author(s)

Jonathan E. Gellar <JGellar@mathematica-mpr.com>

References

Gellar, Jonathan E., Elizabeth Colantuoni, Dale M. Needham, and Ciprian M. Crainiceanu. Variable-Domain Functional Regression for Modeling ICU Data. *Journal of the American Statistical Association*, 109(508):1425-1439, 2014.

See Also

{pfr}, {lf}, mgcv's {linear.functional.terms}.

Examples

```
## Not run:
data(sofa)
fit.vd1 <- pfr(death ~ lf.vd(SOFA) + age + los,
              family="binomial", data=sofa)
fit.vd2 <- pfr(death ~ lf.vd(SOFA, transform="lagged") + age + los,
              family="binomial", data=sofa)
fit.vd3 <- pfr(death ~ lf.vd(SOFA, transform="standardized") + age + los,
              family="binomial", data=sofa)
fit.vd4 <- pfr(death ~ lf.vd(SOFA, transform="standardized",
                             basistype="te") + age + los,
              family="binomial", data=sofa)
fit.vd5 <- pfr(death ~ lf.vd(SOFA, transform="linear", bs="ps") + age + los,
              family="binomial", data=sofa)
fit.vd6 <- pfr(death ~ lf.vd(SOFA, transform="quadratic", bs="ps") + age + los,
              family="binomial", data=sofa)
fit.vd7 <- pfr(death ~ lf.vd(SOFA, transform="noInteraction", bs="ps") + age + los,
              family="binomial", data=sofa)

ests <- lapply(1:7, function(i) {
  c.i <- coef(get(paste0("fit.vd", i)), n=173, n2=173)
  c.i[(c.i$SOFA.arg <= c.i$SOFA.vd),]
})

# Try plotting for each i
i <- 1
lims <- c(-2,8)
if (requireNamespace("ggplot2", quietly = TRUE) &
    requireNamespace("RColorBrewer", quietly = TRUE)) {
  est <- ests[[i]]
  est$value[est$value<lims[1]] <- lims[1]
  est$value[est$value>lims[2]] <- lims[2]
  ggplot2::ggplot(est, ggplot2::aes(SOFA.arg, SOFA.vd)) +
    ggplot2::geom_tile(ggplot2::aes(colour=value, fill=value)) +
    ggplot2::scale_fill_gradientn( name="", limits=lims,
                                   colours=rev(RColorBrewer::brewer.pal(11,"Spectral"))) +
    ggplot2::scale_colour_gradientn(name="", limits=lims,
                                   colours=rev(RColorBrewer::brewer.pal(11,"Spectral"))) +
    ggplot2::scale_y_continuous(expand = c(0,0)) +
    ggplot2::scale_x_continuous(expand = c(0,0)) +
    ggplot2::theme_bw()
}
```

```
## End(Not run)
```

lf_old

Construct an FLM regression term

Description

Defines a term $\int_T \beta(t) X_i(t) dt$ for inclusion in an `[mgcv]{gam}`-formula (or `bam` or `gamm` or `[gamm4]{gamm4}`) as constructed by `fgam`, where $\beta(t)$ is an unknown coefficient function and $X_i(t)$ is a functional predictor on the closed interval T . Defaults to a cubic B-spline with second-order difference penalties for estimating $\beta(t)$. The functional predictor must be fully observed on a regular grid.

Usage

```
lf_old(
  X,
  argvals = seq(0, 1, l = ncol(X)),
  xind = NULL,
  integration = c("simpson", "trapezoidal", "riemann"),
  L = NULL,
  splinepars = list(bs = "ps", k = min(ceiling(n/4), 40), m = c(2, 2)),
  presmooth = TRUE
)
```

Arguments

<code>X</code>	an N by $J = \text{ncol}(\text{argvals})$ matrix of function evaluations $X_i(t_{i1}), \dots, X_i(t_{iJ}); i = 1, \dots, N$.
<code>argvals</code>	matrix (or vector) of indices of evaluations of $X_i(t)$; i.e. a matrix with i th row (t_{i1}, \dots, t_{iJ})
<code>xind</code>	same as <code>argvals</code> . It will not be supported in the next version of <code>refund</code> .
<code>integration</code>	method used for numerical integration. Defaults to "simpson"'s rule for calculating entries in <code>L</code> . Alternatively and for non-equidistant grids, "trapezoidal" or "riemann". "riemann" integration is always used if <code>L</code> is specified
<code>L</code>	an optional N by $\text{ncol}(\text{argvals})$ matrix giving the weights for the numerical integration over <code>t</code>
<code>splinepars</code>	optional arguments specifying options for representing and penalizing the functional coefficient $\beta(t)$. Defaults to a cubic B-spline with second-order difference penalties, i.e. <code>list(bs="ps", m=c(2, 1))</code> See <code>te</code> or <code>s</code> for details
<code>presmooth</code>	logical; if true, the functional predictor is pre-smoothed prior to fitting. See <code>smooth.basisPar</code>

Value

a list with the following entries

1. call - a call to `te` (or `s`, `t2`) using the appropriately constructed covariate and weight matrices
2. argvals - the `argvals` argument supplied to `lf`
3. L - the matrix of weights used for the integration
4. xindname - the name used for the functional predictor variable in the formula used by `mgcv`
5. tindname - the name used for `argvals` variable in the formula used by `mgcv`
6. LXname - the name used for the L variable in the formula used by `mgcv`
7. presmooth - the `presmooth` argument supplied to `lf`
8. Xfd - an `fd` object from presmoothing the functional predictors using `{smooth.basisPar}`. Only present if `presmooth=TRUE`. See `{fd}`

Author(s)

Mathew W. McLean <mathew.w.mclean@gmail.com> and Fabian Scheipl

See Also

`{fgam}`, `{af}`, `mgcv`'s `{linear.functional.terms}`, `{fgam}` for examples

lpeer

Longitudinal Functional Models with Structured Penalties

Description

Implements longitudinal functional model with structured penalties (Kundu et al., 2012) with scalar outcome, single functional predictor, one or more scalar covariates and subject-specific random intercepts through mixed model equivalence.

Usage

```
lpeer(
  Y,
  subj,
  t,
  funcs,
  argvals = NULL,
  covariates = NULL,
  comm.pen = TRUE,
  pentype = "Ridge",
  L.user = NULL,
  f_t = NULL,
  Q = NULL,
```

```

    phia = 10^3,
    se = FALSE,
    ...
)

```

Arguments

Y	vector of all outcomes over all visits or timepoints
subj	vector containing the subject number for each observation
t	vector containing the time information when the observation are taken
funcs	matrix containing observed functional predictors as rows. Rows with NA and Inf values will be deleted.
argvals	matrix (or vector) of indices of evaluations of $X_i(t)$; i.e. a matrix with i th row (t_{i1}, \dots, t_{iJ})
covariates	matrix of scalar covariates.
comm.pen	logical value indicating whether common penalty for all the components of regression function. Default is TRUE.
pen type	type of penalty: either decomposition based penalty ('DECOMP') or ridge ('RIDGE') or second-order difference penalty ('D2') or any user defined penalty ('USER'). For decomposition based penalty user need to specify Q matrix in Q argument (see details). For user defined penalty user need to specify L matrix in L argument (see details). For Ridge and second-order difference penalty, specification for arguments L and Q will be ignored. Default is 'RIDGE'.
L.user	penalty matrix. Need to be specified with pen type='USER'. When comm.pen=TRUE, Number of columns need to be equal with number of columns of matrix specified to funcs. When comm.pen=FALSE, Number of columns need to be equal with the number of columns of matrix specified to funcs times the number of components of regression function. Each row represents a constraint on functional predictor. This argument will be ignored when value of pen type is other than 'USER'.
f_t	vector or matrix with number of rows equal to number of total observations and number of columns equal to d (see details). If matrix then each column pertains to single function of time and the value in the column represents the realization corresponding to time vector t. The column with intercept or multiple of intercept will be dropped. A NULL value refers to time-invariant regression function. Default value is NULL.
Q	Q matrix to derive decomposition based penalty. Need to be specified with pen type='DECOMP'. When comm.pen=TRUE, number of columns must equal number of columns of matrix specified to funcs. When comm.pen=FALSE, Number of columns need to be equal with the number of columns of matrix specified to funcs times the number of components of regression function. Each row represents a basis function where functional predictor is expected lie according to prior belief. This argument will be ignored when value of pen type is other than 'DECOMP'.
phia	scalar value of a in decomposition based penalty. Needs to be specified with pen type='DECOMP'.

se logical; calculate standard error when TRUE.
 ... additional arguments passed to `lme`.

Details

If there are any missing or infinite values in `Y`, `subj`, `t`, `covariates`, `funcs` and `f_t`, the corresponding row (or observation) will be dropped, and infinite values are not allowed for these arguments. Neither `Q` nor `L` may contain missing or infinite values. `lpeer()` fits the following model:

$$y_{i(t)} = X_{i(t)}^T \beta + \int W_{i(t)}(s) \gamma(t, s) ds + Z_{i(t)} u_i + \epsilon_{i(t)}$$

where $\epsilon_{i(t)} \sim N(0, \sigma^2)$ and $u_i \sim N(0, \sigma_u^2)$. For all the observations, predictor function $W_{i(t)}(s)$ is evaluated at `K` sampling points. Here, regression function $\gamma(t, s)$ is represented in terms of $(d+1)$ component functions $\gamma_0(s), \dots, \gamma_d(s)$ as follows

$$\gamma(t, s) = \gamma_0(s) + f_1(t) \gamma_1(s) + f_d(t) \gamma_d(s)$$

Values of $y_{i(t)}$, $X_{i(t)}$ and $W_{i(t)}(s)$ are passed through argument `Y`, `covariates` and `funcs`, respectively. Number of elements or rows in `Y`, `t`, `subj`, `covariates` (if not `NULL`) and `funcs` need to be equal.

Values of $f_1(t), \dots, f_d(t)$ are passed through `f_t` argument. The matrix passed through `f_t` argument should have `d` columns where each column represents one and only one of $f_1(t), \dots, f_d(t)$.

The estimate of $(d+1)$ component functions $\gamma_0(s), \dots, \gamma_d(s)$ is obtained as penalized estimated. The following 3 types of penalties can be used for a component function:

i. Ridge: I_K

ii. Second-order difference: $[d_{i,j}]$ with $d_{i,i} = d_{i,i+2} = 1, d_{i,i+1} = -2$, otherwise $d_{i,j} = 0$

iii. Decomposition based penalty: $bP_Q + a(I - P_Q)$ where $P_Q = Q^T(QQ^T)^{-1}Q$

For Decomposition based penalty the user must specify `penype= 'DECOMP'` and the associated `Q` matrix must be passed through the `Q` argument. Alternatively, one can directly specify the penalty matrix by setting `penype= 'USER'` and using the `L` argument to supply the associated `L` matrix.

If `Q` (or `L`) matrix is similar for all the component functions then argument `comm.pen` should have value `TRUE` and in that case specified matrix to argument `Q` (or `L`) should have `K` columns. When `Q` (or `L`) matrix is different for all the component functions then argument `comm.pen` should have value `FALSE` and in that case specified matrix to argument `Q` (or `L`) should have `K(d+1)` columns. Here first `K` columns pertains to first component function, second `K` columns pertains to second component functions, and so on.

Default penalty is Ridge penalty for all the component functions and user needs to specify `'RIDGE'`. For second-order difference penalty, user needs to specify `'D2'`. When `penype` is `'RIDGE'` or `'D2'` the value of `comm.pen` is always `TRUE` and `comm.pen=FALSE` will be ignored.

Value

A list containing:

`fit` result of the call to `lme`
`fitted.vals` predicted outcomes
`BetaHat` parameter estimates for scalar covariates including intercept
`se.Beta` standard error of parameter estimates for scalar covariates including intercept

Beta	parameter estimates with standard error for scalar covariates including intercept
GammaHat	estimates of components of regression functions. Each column represents one component function.
Se.Gamma	standard error associated with GammaHat
AIC	AIC value of fit (smaller is better)
BIC	BIC value of fit (smaller is better)
logLik	(restricted) log-likelihood at convergence
lambda	list of estimated smoothing parameters associated with each component function
V	conditional variance of Y treating only random intercept as random one.
V1	unconditional variance of Y
N	number of subjects
K	number of Sampling points in functional predictor
TotalObs	total number of observations over all subjects
Sigma.u	estimated sd of random intercept.
sigma	estimated within-group error standard deviation.

Author(s)

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References

Kundu, M. G., Harezlak, J., and Randolph, T. W. (2012). Longitudinal functional models with structured penalties (arXiv:1211.4763 [stat.AP]).

Randolph, T. W., Harezlak, J., and Feng, Z. (2012). Structured penalties for functional linear models - partially empirical eigenvectors for regression. *Electronic Journal of Statistics*, 6, 323–353.

See Also

peer, plot.lpeer

Examples

```
## Not run:
#-----
# Example 1: Estimation with Ridge penalty
#-----

##Load Data
data(DTI)

## Extract values for arguments for lpeer() from given data
cca = DTI$cca[which(DTI$case == 1),]
DTI = DTI[which(DTI$case == 1),]

##1.1 Fit the model with single component function
```

```

##   gamma(t,s)=gamm0(s)
t<- DTI$visit
fit.cca.lpeer1 = lpeer(Y=DTI$pasat, t=t, subj=DTI$ID, funcs = cca)
plot(fit.cca.lpeer1)

##1.2 Fit the model with two component function
##   gamma(t,s)=gamm0(s) + t*gamma1(s)
fit.cca.lpeer2 = lpeer(Y=DTI$pasat, t=t, subj=DTI$ID, funcs = cca,
                      f_t=t, se=TRUE)
plot(fit.cca.lpeer2)

#-----
# Example 2: Estimation with structured penalty (need structural
#           information about regression function or predictor function)
#-----

##Load Data
data(PEER.Sim)

## Extract values for arguments for lpeer() from given data
K<- 100
W<- PEER.Sim[,c(3:(K+2))]
Y<- PEER.Sim[,K+3]
t<- PEER.Sim[,2]
id<- PEER.Sim[,1]

##Load Q matrix containing structural information
data(Q)

##2.1 Fit the model with two component function
##   gamma(t,s)=gamm0(s) + t*gamma1(s)
Fit1<- lpeer(Y=Y, subj=id, t=t, covariates=cbind(t), funcs=W,
            pentype='DECOMP', f_t=cbind(1,t), Q=Q, se=TRUE)

Fit1$Beta
plot(Fit1)

##2.2 Fit the model with three component function
##   gamma(t,s)=gamm0(s) + t*gamma1(s) + t^2*gamma1(s)
Fit2<- lpeer(Y=Y, subj=id, t=t, covariates=cbind(t), funcs=W,
            pentype='DECOMP', f_t=cbind(1,t, t^2), Q=Q, se=TRUE)

Fit2$Beta
plot(Fit2)

##2.3 Fit the model with two component function with different penalties
##   gamma(t,s)=gamm0(s) + t*gamma1(s)
Q1<- cbind(Q, Q)
Fit3<- lpeer(Y=Y, subj=id, t=t, covariates=cbind(t), comm.pen=FALSE, funcs=W,
            pentype='DECOMP', f_t=cbind(1,t), Q=Q1, se=TRUE)

##2.4 Fit the model with two component function with user defined penalties
##   gamma(t,s)=gamm0(s) + t*gamma1(s)

```

```

phia<- 10^3
P_Q <- t(Q)%*%solve(Q%*%t(Q))%*% Q
L<- phia*(diag(K)- P_Q) + 1*P_Q
Fit4<- lpeer(Y=Y, subj=id, t=t, covariates=cbind(t), funcs=W,
            pentype='USER', f_t=cbind(1,t), L=L, se=TRUE)

L1<- addiag(L, L)
Fit5<- lpeer(Y=Y, subj=id, t=t, covariates=cbind(t), comm.pen=FALSE, funcs=W,
            pentype='USER', f_t=cbind(1,t), L=L1, se=TRUE)

## End(Not run)

```

lpfr

Longitudinal penalized functional regression

Description

Implements longitudinal penalized functional regression (Goldsmith et al., 2012) for generalized linear functional models with scalar outcomes and subject-specific random intercepts.

Usage

```

lpfr(
  Y,
  subj,
  covariates = NULL,
  funcs,
  kz = 30,
  kb = 30,
  smooth.cov = FALSE,
  family = "gaussian",
  method = "REML",
  ...
)

```

Arguments

Y	vector of all outcomes over all visits
subj	vector containing the subject number for each observation
covariates	matrix of scalar covariates
funcs	matrix or list of matrices containing observed functional predictors as rows. NA values are allowed.
kz	dimension of principal components basis for the observed functional predictors
kb	dimension of the truncated power series spline basis for the coefficient function
smooth.cov	logical; do you wish to smooth the covariance matrix of observed functions? Increases computation time, but results in smooth principal components

family	generalized linear model family
method	method for estimating the smoothing parameters; defaults to REML
...	additional arguments passed to <code>gam</code> to fit the regression model.

Details

Functional predictors are entered as a matrix or, in the case of multiple functional predictors, as a list of matrices using the `funcs` argument. Missing values are allowed in the functional predictors, but it is assumed that they are observed over the same grid. Functional coefficients and confidence bounds are returned as lists in the same order as provided in the `funcs` argument, as are principal component and spline bases.

Value

<code>fit</code>	result of the call to <code>gam</code>
<code>fitted.vals</code>	predicted outcomes
<code>betaHat</code>	list of estimated coefficient functions
<code>beta.covariates</code>	parameter estimates for scalar covariates
<code>ranef</code>	vector of subject-specific random intercepts
<code>X</code>	design matrix used in the model fit
<code>phi</code>	list of truncated power series spline bases for the coefficient functions
<code>psi</code>	list of principal components basis for the functional predictors
<code>varBetaHat</code>	list containing covariance matrices for the estimated coefficient functions
<code>Bounds</code>	list of bounds of a 95% confidence interval for the estimated coefficient functions

Author(s)

Jeff Goldsmith <jeff.goldsmith@columbia.edu>

References

Goldsmith, J., Crainiceanu, C., Caffo, B., and Reich, D. (2012). Longitudinal penalized functional regression for cognitive outcomes on neuronal tract measurements. *Journal of the Royal Statistical Society: Series C*, 61(3), 453–469.

Examples

```
## Not run:
#####
# use longitudinal data to regress continuous outcomes on
# functional predictors (continuous outcomes only recorded for
# case == 1)
#####

data(DTI)
```

```

# subset data as needed for this example
cca = DTI$cca[which(DTI$case == 1),]
rcst = DTI$rcst[which(DTI$case == 1),]
DTI = DTI[which(DTI$case == 1),]

# note there is missingness in the functional predictors
apply(is.na(cca), 2, mean)
apply(is.na(rcst), 2, mean)

# fit two models with single functional predictors and plot the results
fit.cca = lpfr(Y=DTI$pasat, subj=DTI$ID, funcs = cca, smooth.cov=FALSE)
fit.rcst = lpfr(Y=DTI$pasat, subj=DTI$ID, funcs = rcst, smooth.cov=FALSE)

par(mfrow = c(1,2))
matplot(cbind(fit.cca$BetaHat[[1]], fit.cca$Bounds[[1]]),
        type = 'l', lty = c(1,2,2), col = c(1,2,2), ylab = "BetaHat",
        main = "CCA")
matplot(cbind(fit.rcst$BetaHat[[1]], fit.rcst$Bounds[[1]]),
        type = 'l', lty = c(1,2,2), col = c(1,2,2), ylab = "BetaHat",
        main = "RCST")

# fit a model with two functional predictors and plot the results
fit.cca.rcst = lpfr(Y=DTI$pasat, subj=DTI$ID, funcs = list(cca,rcst),
                    smooth.cov=FALSE)

par(mfrow = c(1,2))
matplot(cbind(fit.cca.rcst$BetaHat[[1]], fit.cca.rcst$Bounds[[1]]),
        type = 'l', lty = c(1,2,2), col = c(1,2,2), ylab = "BetaHat",
        main = "CCA")
matplot(cbind(fit.cca.rcst$BetaHat[[2]], fit.cca.rcst$Bounds[[2]]),
        type = 'l', lty = c(1,2,2), col = c(1,2,2), ylab = "BetaHat",
        main = "RCST")

## End(Not run)

```

mfPCA.face

Multilevel functional principal components analysis with fast covariance estimation

Description

Decompose dense or sparse multilevel functional observations using multilevel functional principal component analysis with the fast covariance estimation approach.

Usage

```
mfPCA.face(
  Y,
  id,
  visit = NULL,
  twoway = TRUE,
  weight = "obs",
  argvals = NULL,
  pve = 0.99,
  npc = NULL,
  pve2 = NULL,
  npc2 = NULL,
  p = 3,
  m = 2,
  knots = 35,
  silent = TRUE
)
```

Arguments

Y	A multilevel functional dataset on a regular grid stored in a matrix. Each row of the data is the functional observations at one visit for one subject. Missingness is allowed and need to be labeled as NA. The data must be specified.
id	A vector containing the id information to identify the subjects. The data must be specified.
visit	A vector containing information used to identify the visits. If not provided, assume the visit id are 1,2,... for each subject.
twoway	Logical, indicating whether to carry out twoway ANOVA and calculate visit-specific means. Defaults to TRUE.
weight	The way of calculating covariance. <code>weight = "obs"</code> indicates that the sample covariance is weighted by observations. <code>weight = "subj"</code> indicates that the sample covariance is weighted equally by subjects. Defaults to "obs".
argvals	A vector containing observed locations on the functional domain.
pve	Proportion of variance explained. This value is used to choose the number of principal components for both levels.
npc	Pre-specified value for the number of principal components. If given, this overrides pve.
pve2	Proportion of variance explained in level 2. If given, this overrides the value of pve for level 2.
npc2	Pre-specified value for the number of principal components in level 2. If given, this overrides npc for level 2.
p	The degree of B-splines functions to use. Defaults to 3.
m	The order of difference penalty to use. Defaults to 2.
knots	Number of knots to use or the vectors of knots. Defaults to 35.
silent	Logical, indicating whether to not display the name of each step. Defaults to TRUE.

Details

The fast MFPCA approach (Cui et al., 2023) uses FACE (Xiao et al., 2016) to estimate covariance functions and mixed model equations (MME) to predict scores for each level. As a result, it has lower computational complexity than MFPCA (Di et al., 2009) implemented in the `mf pca.sc` function, and can be applied to decompose data sets with over 10000 subjects and over 10000 dimensions.

Value

A list containing:

<code>Yhat</code>	FPC approximation (projection onto leading components) of Y, estimated curves for all subjects and visits
<code>Yhat.subject</code>	Estimated subject specific curves for all subjects
<code>Y.df</code>	The observed data
<code>mu</code>	estimated mean function (or a vector of zeroes if <code>center==FALSE</code>).
<code>eta</code>	The estimated visit specific shifts from overall mean.
<code>scores</code>	A matrix of estimated FPC scores for level1 and level2.
<code>efunctions</code>	A matrix of estimated eigenfunctions of the functional covariance, i.e., the FPC basis functions for levels 1 and 2.
<code>evalues</code>	Estimated eigenvalues of the covariance operator, i.e., variances of FPC scores for levels 1 and 2.
<code>pve</code>	The percent variance explained by the returned number of PCs.
<code>npc</code>	Number of FPCs: either the supplied <code>npc</code> , or the minimum number of basis functions needed to explain proportion <code>pve</code> of the variance in the observed curves for levels 1 and 2.
<code>sigma2</code>	Estimated measurement error variance.

Author(s)

Ruonan Li <rl120@ncsu.edu>, Erjia Cui <ecui@umn.edu>

References

- Cui, E., Li, R., Crainiceanu, C., and Xiao, L. (2023). Fast multilevel functional principal component analysis. *Journal of Computational and Graphical Statistics*, 32(3), 366-377.
- Di, C., Crainiceanu, C., Caffo, B., and Punjabi, N. (2009). Multilevel functional principal component analysis. *Annals of Applied Statistics*, 3, 458-488.
- Xiao, L., Ruppert, D., Zipunnikov, V., and Crainiceanu, C. (2016). Fast covariance estimation for high-dimensional functional data. *Statistics and Computing*, 26, 409-421.

Examples

```
data(DTI)
mf pca.DTI <- mf pca.face(Y = DTI$cca, id = DTI$ID, twoway = TRUE)
```

mfpca.sc	<i>Multilevel functional principal components analysis by smoothed covariance</i>
----------	---

Description

Decomposes functional observations using functional principal components analysis. A mixed model framework is used to estimate scores and obtain variance estimates.

Usage

```
mfpca.sc(
  Y = NULL,
  id = NULL,
  visit = NULL,
  twoway = FALSE,
  argvals = NULL,
  nbasis = 10,
  pve = 0.99,
  npc = NULL,
  makePD = FALSE,
  center = TRUE,
  cov.est.method = 2,
  integration = "trapezoidal"
)
```

Arguments

Y	The user must supply a matrix of functions on a regular grid
id	Must be supplied, a vector containing the id information used to identify clusters
visit	A vector containing information used to identify visits. Defaults to NULL.
twoway	logical, indicating whether to carry out twoway ANOVA and calculate visit-specific means. Defaults to FALSE.
argvals	function argument.
nbasis	number of B-spline basis functions used for estimation of the mean function and bivariate smoothing of the covariance surface.
pve	proportion of variance explained: used to choose the number of principal components.
npc	prespecified value for the number of principal components (if given, this overrides pve).
makePD	logical: should positive definiteness be enforced for the covariance surface estimate? Defaults to FALSE Only FALSE is currently supported.
center	logical: should an estimated mean function be subtracted from Y? Set to FALSE if you have already demeaned the data using your favorite mean function estimate.

cov.est.method	covariance estimation method. If set to 1, a one-step method that applies a bivariate smooth to the $y(s_1)y(s_2)$ values. This can be very slow. If set to 2 (the default), a two-step method that obtains a naive covariance estimate which is then smoothed. 2 is currently supported.
integration	quadrature method for numerical integration; only "trapezoidal" is currently supported.

Details

This function computes a multilevel FPC decomposition for a set of observed curves, which may be sparsely observed and/or measured with error. A mixed model framework is used to estimate level 1 and level 2 scores.

MFPCA was proposed in Di et al. (2009), with variations for MFPCA with sparse data in Di et al. (2014). `mfPCA.sc` uses penalized splines to smooth the covariance functions, as Described in Di et al. (2009) and Goldsmith et al. (2013).

Value

An object of class `mfPCA` containing:

<code>Yhat</code>	FPC approximation (projection onto leading components) of Y , estimated curves for all subjects and visits
<code>Yhat.subject</code>	estimated subject specific curves for all subjects
<code>Y</code>	the observed data
<code>scores</code>	$n \times npc$ matrix of estimated FPC scores for level1 and level2.
<code>mu</code>	estimated mean function (or a vector of zeroes if <code>center==FALSE</code>).
<code>efunctions</code>	$d \times npc$ matrix of estimated eigenfunctions of the functional covariance, i.e., the FPC basis functions for levels 1 and 2.
<code>evalues</code>	estimated eigenvalues of the covariance operator, i.e., variances of FPC scores for levels 1 and 2.
<code>npc</code>	number of FPCs: either the supplied <code>npc</code> , or the minimum number of basis functions needed to explain proportion <code>pve</code> of the variance in the observed curves for levels 1 and 2.
<code>sigma2</code>	estimated measurement error variance.
<code>eta</code>	the estimated visit specific shifts from overall mean.

Author(s)

Julia Wrobel <jw3134@cumc.columbia.edu>, Jeff Goldsmith <jeff.goldsmith@columbia.edu>, and Chongzhi Di

References

Di, C., Crainiceanu, C., Caffo, B., and Punjabi, N. (2009). Multilevel functional principal component analysis. *Annals of Applied Statistics*, 3, 458–488.

Di, C., Crainiceanu, C., Caffo, B., and Punjabi, N. (2014). Multilevel sparse functional principal component analysis. *Stat*, 3, 126–143.

Goldsmith, J., Greven, S., and Crainiceanu, C. (2013). Corrected confidence bands for functional data using principal components. *Biometrics*, 69(1), 41–51.

Examples

```
## Not run:
data(DTI)
DTI = subset(DTI, Nscans < 6) ## example where all subjects have 6 or fewer visits
id = DTI$ID
Y = DTI$cca
mfpc.DTI = mfpc.sc(Y=Y, id = id, twoway = TRUE)

## End(Not run)
```

model.matrix.pffr	<i>Obtain model matrix for a pffr fit</i>
-------------------	---

Description

Obtain model matrix for a pffr fit

Usage

```
## S3 method for class 'pffr'
model.matrix(object, ...)
```

Arguments

object	a fitted pffr-object
...	other arguments, passed to predict.gam .

Value

A model matrix

Author(s)

Fabian Scheipl

ols_cs

Cross-sectional FoSR using GLS

Description

Fitting function for function-on-scalar regression for cross-sectional data. This function estimates model parameters using GLS: first, an OLS estimate of spline coefficients is estimated; second, the residual covariance is estimated using an FPC decomposition of the OLS residual curves; finally, a GLS estimate of spline coefficients is estimated. Although this is in the ‘BayesFoSR’ package, there is nothing Bayesian about this FoSR.

Usage

```
ols_cs(formula, data = NULL, Kt = 5, basis = "bs", verbose = TRUE)
```

Arguments

formula	a formula indicating the structure of the proposed model.
data	an optional data frame, list or environment containing the variables in the model. If not found in data, the variables are taken from environment(formula), typically the environment from which the function is called.
Kt	number of spline basis functions used to estimate coefficient functions
basis	basis type; options are "bs" for b-splines and "pbs" for periodic b-splines
verbose	logical defaulting to TRUE – should updates on progress be printed?

Author(s)

Jeff Goldsmith <ajg2202@cumc.columbia.edu>

References

Goldsmith, J., Kitago, T. (2016). Assessing Systematic Effects of Stroke on Motor Control using Hierarchical Function-on-Scalar Regression. *Journal of the Royal Statistical Society: Series C*, 65 215-236.

pco_predict_preprocess

Make predictions using pco basis terms

Description

This function performs the necessary preprocessing for making predictions with [mgcv]{gam} models that include {pco} basis terms. The function pco_predict_preprocess builds a data.frame (or augments an existing one) to be used with the usual predict function.

Usage

```
pco_predict_preprocess(model, newdata = NULL, dist_list)
```

Arguments

model	a fitted [mgcv]{gam} model with at least one term of class "pco.smooth".
newdata	data frame including the new values for any non-{pco} terms in the original fit. If there were none, this can be left as NULL.
dist_list	a list of $n \times n^*$ matrices, one per {pco} term in the model, giving the distances from the n^* prediction points to the n design points (original observations). List entry names should correspond to the names of the terms in the model (e.g., if the model includes a $s(x)$ term, <code>dist_list</code> must include an element named "x").

Details

Models with {pco} basis terms are fitted by inputting distances among the observations and then regressing (with a ridge penalty) on leading principal coordinates arising from these distances. To perform prediction, we must input the distances from the new data points to the original points, and then "insert" the former into the principal coordinate space by the interpolation method of Gower (1968) (see also Miller, 2012).

An example of how to use this function in practice is shown in `{smooth.construct.pco.smooth.spec}`.

Value

a `{data.frame}` with the coordinates for the new data inserted into principal coordinate space, in addition to the supplied `newdata` if this was non-NULL. This can be used as the `newdata` argument in a call to `[mgcv]{predict.gam}`.

Author(s)

David L Miller

References

Gower, J. C. (1968). Adding a point to vector diagrams in multivariate analysis. *Biometrika*, 55(3), 582-585.

Miller, D. L. (2012). On smooth models for complex domains and distances. PhD dissertation, Department of Mathematical Sciences, University of Bath.

See Also

`{smooth.construct.pco.smooth.spec}`

pcre *pffr-constructor for functional principal component-based functional random intercepts.*

Description

pffr-constructor for functional principal component-based functional random intercepts.

Usage

```
pcre(id, efunctions, evalues, yind, ...)
```

Arguments

id	grouping variable a factor
efunctions	matrix of eigenfunction evaluations on gridpoints yind (<length of yind> x <no. of used eigenfunctions>)
evalues	eigenvalues associated with efunctions
yind	vector of gridpoints on which efunctions are evaluated.
...	not used

Value

a list used internally for constructing an appropriate call to `mgcv::gam`

Details

Fits functional random intercepts $B_i(t)$ for a grouping variable `id` using as a basis the functions $\phi_m(t)$ in `efunctions` with variances λ_m in `evalues`: $B_i(t) \approx \sum_m^M \phi_m(t) \delta_{im}$ with independent $\delta_{im} \sim N(0, \sigma^2 \lambda_m)$, where σ^2 is (usually) estimated and controls the overall contribution of the $B_i(t)$ while the relative importance of the M basisfunctions is controlled by the supplied variances `lambda_m`. Can be used to model smooth residuals if `id` is simply an index of observations. Differing from scalar random effects in `mgcv`, these effects are estimated under a "sum-to-zero-for-each-t"-constraint – specifically $\sum_i \hat{b}_i(t) = 0$ (not $\sum_i n_i \hat{b}_i(t) = 0$) where n_i is the number of observed curves for subject `i`, so the intercept curve for models with unbalanced group sizes no longer corresponds to the global mean function.

`efunctions` and `evalues` are typically eigenfunctions and eigenvalues of an estimated covariance operator for the functional process to be modeled, i.e., they are a functional principal components basis.

Author(s)

Fabian Scheipl

Examples

```
## Not run:
residualfunction <- function(t){
#generate quintic polynomial error functions
  drop(poly(t, 5)%*%rnorm(5, sd=sqrt(2:6)))
}
# generate data Y(t) = mu(t) + E(t) + white noise
set.seed(1122)
n <- 50
T <- 30
t <- seq(0,1, l=T)
# E(t): smooth residual functions
E <- t(replicate(n, residualfunction(t)))
int <- matrix(scale(3*dnorm(t, m=.5, sd=.5) - dbeta(t, 5, 2)), byrow=T, n, T)
Y <- int + E + matrix(.2*rnorm(n*T), n, T)
data <- data.frame(Y=I(Y))
# fit model under independence assumption:
summary(m0 <- pffr(Y ~ 1, yind=t, data=data))
# get first 5 eigenfunctions of residual covariance
# (i.e. first 5 functional PCs of empirical residual process)
Ehat <- resid(m0)
fpcE <- fpca.sc(Ehat, npc=5)
efunctions <- fpcE$efunctions
evalues <- fpcE$evalues
data$id <- factor(1:nrow(data))
# refit model with fpc-based residuals
m1 <- pffr(Y ~ 1 + pcre(id=id, efunctions=efunctions, evalues=evalues, yind=t), yind=t, data=data)
t1 <- predict(m1, type="terms")
summary(m1)
#compare squared errors
mean((int-fitted(m0))^2)
mean((int-t1[[1]])^2)
mean((E-t1[[2]])^2)
# compare fitted & true smooth residuals and fitted intercept functions:
layout(t(matrix(1:4,2,2)))
matplot(t(E), lty=1, type="l", ylim=range(E, t1[[2]]))
matplot(t(t1[[2]]), lty=1, type="l", ylim=range(E, t1[[2]]))
plot(m1, select=1, main="m1", ylim=range(Y))
lines(t, int[1,], col=rgb(1,0,0,.5))
plot(m0, select=1, main="m0", ylim=range(Y))
lines(t, int[1,], col=rgb(1,0,0,.5))

## End(Not run)
```

Description

Defines a term $\int_T \beta(t) X_i(t) dt$ for inclusion in a {pfr} formula, where $\beta(t)$ is estimated with structured penalties (Randolph et al., 2012).

Usage

```
peer(
  X,
  argvals = NULL,
  pentype = "RIDGE",
  Q = NULL,
  phia = 10^3,
  L = NULL,
  ...
)
```

Arguments

X	functional predictors, typically expressed as an N by J matrix, where N is the number of columns and J is the number of evaluation points. May include missing/sparse functions, which are indicated by NA values. Alternatively, can be an object of class "fd"; see [fda]{fd}.
argvals	indices of evaluation of X, i.e. (t_{i1}, \dots, t_{iJ}) for subject i . May be entered as either a length-J vector, or as an N by J matrix. Indices may be unequally spaced. Entering as a matrix allows for different observations times for each subject. If NULL, defaults to an equally-spaced grid between 0 or 1 (or within $X\$basis\$rangeval$ if X is a fd object.)
pentype	the type of penalty to apply, one of "RIDGE", "D", "DECOMP", or "USER"; see Details.
Q	matrix Q used for <code>pentype="DECOMP"</code> ; see Details.
phia	scalar a used for <code>pentype="DECOMP"</code> ; see Details.
L	user-supplied penalty matrix for <code>pentype="USER"</code> ; see Details.
...	additional arguments to be passed to <code>lf</code> (and then possibly <code>s</code>). Arguments processed by <code>lf</code> include, for example, <code>integration</code> for specifying the method of numerical integration. Arguments processed by <code>s</code> include information related to basis and penalization, such as <code>m</code> for specifying the order of the difference penalty; See Details. <code>xt</code> -argument is not allowed for <code>peer</code> -terms and will cause an error.

Details

`peer` is a wrapper for `{lf}`, which defines linear functional predictors for any type of basis. It simply calls `lf` with the appropriate options for the `peer` basis and penalty construction. The type of penalty is determined by the `pentype` argument. There are four types of penalties available:

1. `pentype=="RIDGE"` for a ridge penalty, the default
2. `pentype=="D"` for a difference penalty. The order of the difference penalty may be specified by supplying an `m` argument (default is 2).
3. `pentype=="DECOMP"` for a decomposition-based penalty, $bP_Q + a(I - P_Q)$, where $P_Q = Q^t(QQ^t)^{-1}Q$. The Q matrix must be specified by `Q`, and the scalar a by `phia`. The number of columns of Q must be equal to the length of the data. Each row represents a basis function where the functional predictor is expected to lie, according to prior belief.

4. `pentype=="USER"` for a user-specified penalty matrix, supplied by the `L` argument.

The original stand-alone implementation by Madan Gopal Kundu is available in `{peer_old}`.

Author(s)

Jonathan Gellar <JGellar@mathematica-mpr.com> and Madan Gopal Kundu <mgkundu@iupui.edu>

References

Randolph, T. W., Harezlak, J., and Feng, Z. (2012). Structured penalties for functional linear models - partially empirical eigenvectors for regression. *Electronic Journal of Statistics*, 6, 323-353.

Kundu, M. G., Harezlak, J., and Randolph, T. W. (2012). Longitudinal functional models with structured penalties (arXiv:1211.4763 [stat.AP]).

See Also

`{pfr}`, `{.smooth.spec}`

Examples

```
## Not run:
#-----
# Example 1: Estimation with D2 penalty
#-----

data(DTI)
DTI = DTI[which(DTI$case == 1),]
fit.D2 = pfr(pasat ~ peer(cca, pentype="D"), data=DTI)
plot(fit.D2)

#-----
# Example 2: Estimation with structured penalty (need structural
#           information about regression function or predictor function)
#-----

data(PEER.Sim)
data(Q)
PEER.Sim1<- subset(PEER.Sim, t==0)

# Setting k to max possible value
fit.decomp <- pfr(Y ~ peer(W, pentype="Decomp", Q=Q, k=99), data=PEER.Sim1)
plot(fit.decomp)

## End(Not run)
```

PEER.Sim	<i>Simulated longitudinal data with functional predictor and scalar response, and structural information associated with predictor function</i>
----------	---

Description

PEER.Sim contains simulated observations from 100 subjects, each observed at 4 distinct timepoints. At each timepoint bumpy predictor profile is generated randomly and the scalar response variable is generated considering a time-varying regression function and subject intercept. Accompanying the functional predictor and scalar response are the subject ID numbers and time of measurements.

Format

The data frame PEER.Sim is made up of subject ID number(id), subject-specific time of measurement (t), functional predictor profile (W. 1-W. 100) and scalar response (Y)

Details

Q represents the 7 x 100 matrix where each row provides structural information about the functional predictor profile for data PEER.Sim. For specific details about the simulation and Q matrix, please refer to Kundu et. al. (2012).

References

Kundu, M. G., Harezlak, J., and Randolph, T. W. (2012). Longitudinal functional models with structured penalties. (please contact J. Harezlak at <harezlak@iupui.edu>)

peer_old	<i>Functional Models with Structured Penalties</i>
----------	--

Description

Implements functional model with structured penalties (Randolph et al., 2012) with scalar outcome and single functional predictor through mixed model equivalence.

Usage

```
peer_old(
  Y,
  funcs,
  argvals = NULL,
  pentype = "Ridge",
  L.user = NULL,
  Q = NULL,
  phia = 10^3,
```

```

    se = FALSE,
    ...
)

```

Arguments

Y	vector of all outcomes
funcs	matrix containing observed functional predictors as rows. Rows with NA and Inf values will be deleted.
argvals	matrix (or vector) of indices of evaluations of $X_i(t)$; i.e. a matrix with i th row (t_{i1}, \dots, t_{iJ})
pentype	type of penalty. It can be either decomposition based penalty (DECOMP) or ridge (RIDGE) or second-order difference penalty (D2) or any user defined penalty (USER). For decomposition based penalty user need to specify Q matrix in Q argument (see details). For user defined penalty user need to specify L matrix in L argument (see details). For Ridge and second-order difference penalty, specification for arguments L and Q will be ignored. Default is RIDGE.
L.user	penalty matrix. Need to be specified with pentype='USER'. Number of columns need to be equal with number of columns of matrix specified to funcs. Each row represents a constraint on functional predictor. This argument will be ignored when value of pentype is other than USER.
Q	Q matrix to derive decomposition based penalty. Need to be specified with pentype='DECOMP'. Number of columns need to be equal with number of columns of matrix specified to funcs. Each row represents a basis function where functional predictor is expected lie according to prior belief. This argument will be ignored when value of pentype is other than DECOMP.
phia	Scalar value of α in decomposition based penalty. Need to be specified with pentype='DECOMP'.
se	logical; calculate standard error when TRUE.
...	additional arguments passed to the <code>{lme}</code> function.

Details

If there are any missing or infinite values in Y, and funcs, the corresponding row (or observation) will be dropped. Neither Q nor L may contain missing or infinite values.

peer_old() fits the following model:

$$y_i = \int W_i(s)\gamma(s)ds + \epsilon_i$$

where $\epsilon_i \sim N(0, \sigma^2)$. For all the observations, predictor function $W_i(s)$ is evaluated at K sampling points. Here, $\gamma(s)$ denotes the regression function.

Values of y_i and $W_i(s)$ are passed through argument Y and funcs, respectively. Number of elements or rows in Y and funcs need to be equal.

The estimate of regression functions $\gamma(s)$ is obtained as penalized estimated. Following 3 types of penalties can be used:

i. Ridge: I_K

- ii. Second-order difference: $[d_{i,j}]$ with $d_{i,i} = d_{i,i+2} = 1, d_{i,i+1} = -2$, otherwise $d_{i,i} = 0$
- iii. Decomposition based penalty: $bP_Q + a(I - P_Q)$ where $P_Q = Q^T(QQ^T)^{-1}Q$

For Decomposition based penalty user need to specify `pentype='DECOMP'` and associated Q matrix need to be passed through Q argument.

Alternatively, user can pass directly penalty matrix through argument L. For this user need to specify `pentype='USER'` and associated L matrix need to be passed through L argument.

Default penalty is Ridge penalty and user needs to specify RIDGE. For second-order difference penalty, user needs to specify D2.

Value

a list containing:

<code>fit</code>	result of the call to <code>lme</code>
<code>fitted.vals</code>	predicted outcomes
<code>Gamma</code>	estimates with standard error for regression function
<code>GammaHat</code>	estimates of regression function
<code>se.Gamma</code>	standard error associated with <code>GammaHat</code>
<code>AIC</code>	AIC value of fit (smaller is better)
<code>BIC</code>	BIC value of fit (smaller is better)
<code>logLik</code>	(restricted) log-likelihood at convergence
<code>lambda</code>	estimates of smoothing parameter
<code>N</code>	number of subjects
<code>K</code>	number of Sampling points in functional predictor
<code>sigma</code>	estimated within-group error standard deviation.

Author(s)

Madan Gopal Kundu <mgkundu@iupui.edu>

References

- Kundu, M. G., Harezlak, J., and Randolph, T. W. (2012). Longitudinal functional models with structured penalties (arXiv:1211.4763 [stat.AP]).
- Randolph, T. W., Harezlak, J., and Feng, Z. (2012). Structured penalties for functional linear models - partially empirical eigenvectors for regression. *Electronic Journal of Statistics*, 6, 323–353.

See Also

`lpeer`, `plot.peer`

Examples

```
## Not run:
#-----
# Example 1: Estimation with D2 penalty
#-----

## Load Data
data(DTI)

## Extract values for arguments for peer() from given data
cca = DTI$cca[which(DTI$case == 1),]
DTI = DTI[which(DTI$case == 1),]

##1.1 Fit the model
fit.cca.peer1 = peer(Y=DTI$pasat, funcs = cca, pentype='D2', se=TRUE)
plot(fit.cca.peer1)

#-----
# Example 2: Estimation with structured penalty (need structural
#           information about regression function or predictor function)
#-----

## Load Data
data(PEER.Sim)

## Extract values for arguments for peer() from given data
PEER.Sim1<- subset(PEER.Sim, t==0)
W<- PEER.Sim1$W
Y<- PEER.Sim1$Y

##Load Q matrix containing structural information
data(Q)

##2.1 Fit the model
Fit1<- peer(Y=Y, funcs=W, pentype='Decomp', Q=Q, se=TRUE)
plot(Fit1)

## End(Not run)
```

Description

Implements additive regression for functional and scalar covariates and functional responses. This function is a wrapper for mgcv's `gam` and its siblings to fit models of the general form $E(Y_i(t)) = g(\mu(t) + \int X_i(s)\beta(s,t)ds + f(z_{1i}, t) + f(z_{2i}) + z_{3i}\beta_3(t) + \dots)$ with a functional (but not necessarily continuous) response $Y(t)$, response function g , (optional) smooth intercept $\mu(t)$, (multiple) functional covariates $X(t)$ and scalar covariates z_1, z_2 , etc.

Usage

```
pffr(
  formula,
  yind,
  data = NULL,
  ydata = NULL,
  algorithm = NA,
  method = "REML",
  tensortype = c("ti", "t2"),
  bs.yindex = list(bs = "ps", k = 5, m = c(2, 1)),
  bs.int = list(bs = "ps", k = 20, m = c(2, 1)),
  ...
)
```

Arguments

formula	a formula with special terms as for gam , with additional special terms ff() , sff() , ffpc() , pcre() and c() .
yind	a vector with length equal to the number of columns of the matrix of functional responses giving the vector of evaluation points (t_1, \dots, t_G) . If not supplied, yind is set to <code>1:ncol(<response>)</code> .
data	an (optional) <code>data.frame</code> containing the data. Can also be a named list for regular data. Functional covariates have to be supplied as <code><no. of observations></code> by <code><no. of evaluations></code> matrices, i.e. each row is one functional observation.
ydata	an (optional) <code>data.frame</code> supplying functional responses that are not observed on a regular grid. See Details.
algorithm	the name of the function used to estimate the model. Defaults to gam if the matrix of functional responses has less than $2e5$ data points and to bam if not. <code>'gamm'</code> , <code>'gamm4'</code> and <code>'jagam'</code> are valid options as well. See Details for <code>'gamm4'</code> and <code>'jagam'</code> .
method	Defaults to "REML"-estimation, including of unknown scale. If <code>algorithm="bam"</code> , the default is switched to "fREML". See gam and bam for details.
tensortype	which type of tensor product splines to use. One of "ti" or "t2", defaults to ti. t2-type terms do not enforce the more suitable special constraints for functional regression, see Details.
bs.yindex	a named (!) list giving the parameters for spline bases on the index of the functional response. Defaults to <code>list(bs="ps", k=5, m=c(2, 1))</code> , i.e. 5 cubic B-splines bases with first order difference penalty.
bs.int	a named (!) list giving the parameters for the spline basis for the global functional intercept. Defaults to <code>list(bs="ps", k=20, m=c(2, 1))</code> , i.e. 20 cubic B-splines bases with first order difference penalty.
...	additional arguments that are valid for gam , bam , <code>'gamm4'</code> or <code>'jagam'</code> . subset is not implemented.

Value

A fitted pffr-object, which is a `gam`-object with some additional information in an pffr-entry. If algorithm is "gamm" or "gamm4", only the \$gam part of the returned list is modified in this way. Available methods/functions to postprocess fitted models: `summary.pffr`, `plot.pffr`, `coef.pffr`, `fitted.pffr`, `residuals.pffr`, `predict.pffr`, `model.matrix.pffr`, `qq.pffr`, `pffr.check`. If algorithm is "jagam", only the location of the model file and the usual `jagam`-object are returned, you have to run the sampler yourself.

Details

The routine can estimate

1. linear functional effects of scalar (numeric or factor) covariates that vary smoothly over t (e.g. $z_{1i}\beta_1(t)$, specified as `~z1`),
2. nonlinear, and possibly multivariate functional effects of (one or multiple) scalar covariates z that vary smoothly over the index t of $Y(t)$ (e.g. $f(z_{2i}, t)$, specified in the formula simply as `~s(z2)`)
3. (nonlinear) effects of scalar covariates that are constant over t (e.g. $f(z_{3i})$, specified as `~c(s(z3))`, or $\beta_3 z_{3i}$, specified as `~c(z3)`),
4. function-on-function regression terms (e.g. $\int X_i(s)\beta(s, t)ds$, specified as `~ff(X, yindex=t, xindex=s)`, see `ff`). Terms given by `sff` and `ffpc` provide nonlinear and FPC-based effects of functional covariates, respectively.
5. concurrent effects of functional covariates X measured on the same grid as the response are specified as follows: `~s(x)` for a smooth, index-varying effect $f(X(t), t)$, `~x` for a linear index-varying effect $X(t)\beta(t)$, `~c(s(x))` for a constant nonlinear effect $f(X(t))$, `~c(x)` for a constant linear effect $X(t)\beta$.
6. Smooth functional random intercepts $b_{0g(i)}(t)$ for a grouping variable g with levels $g(i)$ can be specified via `~s(g, bs="re")`, functional random slopes $u_i b_{1g(i)}(t)$ in a numeric variable u via `~s(g, u, bs="re")`. Scheipl, Staicu, Greven (2013) contains code examples for modeling correlated functional random intercepts using `mrff`-terms.

Use the `c()`-notation to denote model terms that are constant over the index of the functional response.

Internally, univariate smooth terms without a `c()`-wrapper are expanded into bivariate smooth terms in the original covariate and the index of the functional response. Bivariate smooth terms (`s()`, `te()` or `t2()`) without a `c()`-wrapper are expanded into trivariate smooth terms in the original covariates and the index of the functional response. Linear terms for scalar covariates or categorical covariates are expanded into varying coefficient terms, varying smoothly over the index of the functional response. For factor variables, a separate smooth function with its own smoothing parameter is estimated for each level of the factor.

The marginal spline basis used for the index of the the functional response is specified via the `global` argument `bs.yindex`. If necessary, this can be overridden for any specific term by supplying a `bs.yindex`-argument to that term in the formula, e.g. `~s(x, bs.yindex=list(bs="tp", k=7))` would yield a tensor product spline over x and the index of the response in which the marginal basis

for the index of the response are 7 cubic thin-plate spline functions (overriding the global default for the basis and penalty on the index of the response given by the *global bs.yindex*-argument). Use $\sim 1 + c(1) + \dots$ to specify a model with only a constant and no functional intercept.

The functional covariates have to be supplied as a n by $\langle \text{no. of evaluations} \rangle$ matrices, i.e. each row is one functional observation. For data on a regular grid, the functional response is supplied in the same format, i.e. as a matrix-valued entry in *data*, which can contain missing values.

If the functional responses are *sparse or irregular* (i.e., not evaluated on the same evaluation points across all observations), the *ydata*-argument can be used to specify the responses: *ydata* must be a *data.frame* with 3 columns called *.obs*, *.index*, *.value* which specify which curve the point belongs to (*.obs* = i), at which t it was observed (*.index* = t), and the observed value (*.value* = $Y_i(t)$). Note that the vector of unique sorted entries in *ydata*\$.*obs* must be equal to *rownames(data)* to ensure the correct association of entries in *ydata* to the corresponding rows of *data*. For both regular and irregular functional responses, the model is then fitted with the data in long format, i.e., for data on a grid the rows of the matrix of the functional response evaluations $Y_i(t)$ are stacked into one long vector and the covariates are expanded/repeated correspondingly. This means the models get quite big fairly fast, since the effective number of rows in the design matrix is number of observations times number of evaluations of $Y(t)$ per observation.

Note that *pffr* does not use *mgcv*'s default identifiability constraints (i.e., $\sum_{i,t} \hat{f}(z_i, x_i, t) = 0$ or $\sum_{i,t} \hat{f}(x_i, t) = 0$) for tensor product terms whose marginals include the index t of the functional response. Instead, $\sum_i \hat{f}(z_i, x_i, t) = 0$ for all t is enforced, so that effects varying over t can be interpreted as local deviations from the global functional intercept. This is achieved by using *ti*-terms with a suitably modified *mc*-argument. Note that this is not possible if *algorithm* = 'gam4' since only *t2*-type terms can then be used and these modified constraints are not available for *t2*. We recommend using centered scalar covariates for terms like $z\beta(t)$ ($\sim z$) and centered functional covariates with $\sum_i X_i(t) = 0$ for all t in *ff*-terms so that the global functional intercept can be interpreted as the global mean function.

The *family*-argument can be used to specify all of the response distributions and link functions described in *family.mgcv*. Note that *family* = "gaulss" is treated in a special way: Users can supply the formula for the variance by supplying a special argument *varformula*, but this is not modified in the way that the *formula*-argument is but handed over to the fitter directly, so this is for expert use only. If *varformula* is not given, *pffr* will use the parameters from argument *bs.int* to define a spline basis along the index of the response, i.e., a smooth variance function over t for responses $Y(t)$.

Author(s)

Fabian Scheipl, Sonja Greven

References

Ivanescu, A., Staicu, A.-M., Scheipl, F. and Greven, S. (2015). Penalized function-on-function regression. *Computational Statistics*, 30(2):539–568. <https://biostats.bepress.com/jhubiostat/paper254/>

Scheipl, F., Staicu, A.-M. and Greven, S. (2015). Functional Additive Mixed Models. *Journal of Computational & Graphical Statistics*, 24(2): 477–501. <https://arxiv.org/abs/1207.5947>

F. Scheipl, J. Gertheiss, S. Greven (2016): Generalized Functional Additive Mixed Models, *Electronic Journal of Statistics*, 10(1), 1455–1492. <https://projecteuclid.org/journals/electronic-journal-of-statistics/volume-10/issue-1/Generalized-functional-additive-mixed-models/10.1214/16-EJS1145.full>

See Also

[smooth.terms](#) for details of mgcv syntax and available spline bases and penalties.

Examples

```
#####
# univariate model:
#  $Y(t) = f(t) + \int X_1(s)\beta(s,t)ds + \epsilon$ 
set.seed(2121)
data1 <- pffrSim(scenario="ff", n=40)
t <- attr(data1, "yindex")
s <- attr(data1, "xindex")
m1 <- pffr(Y ~ ff(X1, xind=s), yind=t, data=data1)
summary(m1)
plot(m1, pages=1)

## Not run:
#####
# multivariate model:
#  $E(Y(t)) = \beta_0(t) + \int X_1(s)\beta_1(s,t)ds + x_{lin} \beta_3(t) +$ 
#  $f_1(x_{te1}, x_{te2}) + f_2(x_{smoo}, t) + \beta_4 x_{const}$ 
data2 <- pffrSim(scenario="all", n=200)
t <- attr(data2, "yindex")
s <- attr(data2, "xindex")
m2 <- pffr(Y ~ ff(X1, xind=s) + #linear function-on-function
           xlin + #varying coefficient term
           c(te(xte1, xte2)) + #bivariate smooth term in xte1 & xte2, const. over Y-index
           s(xsmoo) + #smooth effect of xsmoo varying over Y-index
           c(xconst), # linear effect of xconst constant over Y-index
           yind=t,
           data=data2)
summary(m2)
plot(m2)
str(coef(m2))
# convenience functions:
preddata <- pffrSim(scenario="all", n=20)
str(predict(m2, newdata=preddata))
str(predict(m2, type="terms"))
cm2 <- coef(m2)
cm2$pterm
str(cm2$smterms, 2)
str(cm2$smterms[["s(xsmoo)"]])$coef)

#####
```

```
# sparse data (80% missing on a regular grid):
set.seed(88182004)
data3 <- pffrSim(scenario=c("int", "smoo"), n=100, propmissing=0.8)
t <- attr(data3, "yindex")
m3.sparse <- pffr(Y ~ s(xsmoo), data=data3$data, ydata=data3$ydata, yind=t)
summary(m3.sparse)
plot(m3.sparse, pages=1)

## End(Not run)
```

pffr.check

Some diagnostics for a fitted pffr model

Description

This is simply a wrapper for [gam.check\(\)](#).

Usage

```
pffr.check(
  b,
  old.style = FALSE,
  type = c("deviance", "pearson", "response"),
  k.sample = 5000,
  k.rep = 200,
  rep = 0,
  level = 0.9,
  rl.col = 2,
  rep.col = "gray80",
  ...
)
```

Arguments

b	a fitted pffr -object
old.style	If you want old fashioned plots, exactly as in Wood, 2006, set to TRUE.
type	type of residuals, see residuals.gam , used in all plots.
k.sample	Above this k testing uses a random sub-sample of data.
k.rep	how many re-shuffles to do to get p-value for k testing.
rep	passed to qq.gam when old.style is FALSE.
level	passed to qq.gam when old.style is FALSE.
rl.col	passed to qq.gam when old.style is FALSE.
rep.col	passed to qq.gam when old.style is FALSE.
...	extra graphics parameters to pass to plotting functions.

Description

Implements additive regression for functional and scalar covariates and functional responses. This function is a wrapper for mgcv's [gam](#) and its siblings to fit models of the general form

$$Y_i(t) = \mu(t) + \int X_i(s)\beta(s, t)ds + f(z_{1i}, t) + f(z_{2i}) + z_{3i}\beta_3(t) + \dots + E_i(t)$$

with a functional (but not necessarily continuous) response $Y(t)$, (optional) smooth intercept $\mu(t)$, (multiple) functional covariates $X(t)$ and scalar covariates z_1, z_2 , etc. The residual functions $E_i(t) \sim GP(0, K(t, t'))$ are assumed to be i.i.d. realizations of a Gaussian process. An estimate of the covariance operator $K(t, t')$ evaluated on `yind` has to be supplied in the `hatSigma`-argument.

Usage

```
pffrGLS(
  formula,
  yind,
  hatSigma,
  algorithm = NA,
  method = "REML",
  tensortype = c("te", "t2"),
  bs.yindex = list(bs = "ps", k = 5, m = c(2, 1)),
  bs.int = list(bs = "ps", k = 20, m = c(2, 1)),
  cond.cutoff = 500,
  ...
)
```

Arguments

<code>formula</code>	a formula with special terms as for gam , with additional special terms ff() and c() . See pffr .
<code>yind</code>	a vector with length equal to the number of columns of the matrix of functional responses giving the vector of evaluation points (t_1, \dots, t_G) . see pffr
<code>hatSigma</code>	(an estimate of) the within-observation covariance (along the responses' index), evaluated at <code>yind</code> . See Details.
<code>algorithm</code>	the name of the function used to estimate the model. Defaults to gam if the matrix of functional responses has less than $2e5$ data points and to bam if not. "gamm" (see gamm) and "gamm4" (see gamm4) are valid options as well.
<code>method</code>	See pffr
<code>tensortype</code>	See pffr
<code>bs.yindex</code>	See pffr
<code>bs.int</code>	See pffr

cond.cutoff if the condition number of `hatSigma` is greater than this, `hatSigma` is made “more” positive-definite via `nearPD` to ensure a condition number equal to `cond.cutoff`. Defaults to 500.

... additional arguments that are valid for `gam` or `bam`. See `pffr`.

Value

a fitted `pffr`-object, see `pffr`.

Details

Note that `hatSigma` has to be positive definite. If `hatSigma` is close to positive *semi*-definite or badly conditioned, estimated standard errors become unstable (typically much too small). `pffrGLS` will try to diagnose this and issue a warning. The danger is especially big if the number of functional observations is smaller than the number of gridpoints (i.e. `length(yind)`), since the raw covariance estimate will not have full rank.

Please see `pffr` for details on model specification and implementation.

THIS IS AN EXPERIMENTAL VERSION AND NOT WELL TESTED YET – USE AT YOUR OWN RISK.

Author(s)

Fabian Scheipl

See Also

`pffr`, `fpca.sc`

pffrSim

Simulate example data for pffr

Description

Simulates example data for `pffr` from a variety of terms. Scenario "all" generates data from a complex multivariate model

$$Y_i(t) = \mu(t) + \int X_{1i}(s)\beta_1(s,t)ds + xlin\beta_3(t) + f(xte1, xte2) + f(xsmoo, t) + \beta_4xconst + f(xfactor, t) + \epsilon_i(t)$$

. Scenarios "int", "ff", "lin", "te", "smoo", "const", "factor", generate data from simpler models containing only the respective term(s) in the model equation given above. Specifying a vector-valued scenario will generate data from a combination of the respective terms. Sparse/irregular response trajectories can be generated by setting `propmissing` to something greater than 0 (and smaller than 1). The return object then also includes a `ydata`-item with the sparsified data.

Usage

```
pffrSim(
  scenario = "all",
  n = 100,
  nxgrid = 40,
  nygrid = 60,
  SNR = 10,
  propmissing = 0,
  limits = NULL
)
```

Arguments

scenario	see Description
n	number of observations
nxgrid	number of evaluation points of functional covariates
nygrid	number of evaluation points of the functional response
SNR	the signal-to-noise ratio for the generated data: empirical variance of the additive predictor divided by variance of the errors.
propmissing	proportion of missing data in the response, default = 0. See Details.
limits	a function that defines an integration range, see ff

Details

See source code for details.

Value

a named list with the simulated data, and the true components of the predictor etc as attributes.

pfr

Penalized Functional Regression

Description

Implements various approaches to penalized scalar-on-function regression. These techniques include Penalized Functional Regression (Goldsmith et al., 2011), Longitudinal Penalized Functional Regression (Goldsmith, et al., 2012), Functional Principal Component Regression (Reiss and OGDEN, 2007), Partially Empirical Eigenvectors for Regression (Randolph et al., 2012), Functional Generalized Additive Models (McLean et al., 2013), and Variable-Domain Functional Regression (Gellar et al., 2014). This function is a wrapper for mgcv's `{gam}` and its siblings to fit models with a scalar (but not necessarily continuous) response.

Usage

```
pfr(formula = NULL, fitter = NA, method = "REML", ...)
```

Arguments

formula	a formula that could contain any of the following special terms: <code>{lf}()</code> , <code>{af}()</code> , <code>{lf.vd}()</code> , <code>{peer}()</code> , <code>{fpc}()</code> , or <code>{re}()</code> ; also mgcv's <code>{s}()</code> , <code>{te}()</code> , or <code>{t2}()</code> .
fitter	the name of the function used to estimate the model. Defaults to <code>{gam}</code> if the matrix of functional responses has less than $2e5$ data points and to <code>{bam}</code> if not. "gamm" (see <code>{gamm}</code>) and "gamm4" (see <code>{gamm4}</code>) are valid options as well.
method	The smoothing parameter estimation method. Default is "REML". For options, see <code>{gam}</code> .
...	additional arguments that are valid for <code>{gam}</code> or <code>{bam}</code> . These include data and family to specify the input data and outcome family, as well as many options to control the estimation.

Value

A fitted pfr-object, which is a `{gam}`-object with some additional information in a `$pfr`-element. If fitter is "gamm" or "gamm4", only the `$gam` part of the returned list is modified in this way.

Warning

Binomial responses should be specified as a numeric vector rather than as a matrix or a factor.

Author(s)

Jonathan Gellar <JGellar@mathematica-mpr.com>, Mathew W. McLean, Jeff Goldsmith, and Fabian Scheipl

References

- Goldsmith, J., Bobb, J., Crainiceanu, C., Caffo, B., and Reich, D. (2011). Penalized functional regression. *Journal of Computational and Graphical Statistics*, 20(4), 830-851.
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See Also

{af}, {lf}, {lf.vd}, {fpc}, {peer}, {re}.

Examples

```
# See lf(), lf.vd(), af(), fpc(), and peer() for additional examples

data(DTI)
DTI1 <- DTI[DTI$visit==1 & complete.cases(DTI),]
par(mfrow=c(1,2))

# Fit model with linear functional term for CCA
fit.lf <- pfr(pasat ~ lf(cca, k=30, bs="ps"), data=DTI1)
plot(fit.lf, ylab=expression(paste(beta(t))), xlab="t")
## Not run:
# Alternative way to plot
bhat.lf <- coef(fit.lf, n=101)
bhat.lf$upper <- bhat.lf$value + 1.96*bhat.lf$se
bhat.lf$lower <- bhat.lf$value - 1.96*bhat.lf$se
matplot(bhat.lf$cca.argvals, bhat.lf[,c("value", "upper", "lower")],
        type="l", lty=c(1,2,2), col=1,
        ylab=expression(paste(beta(t))), xlab="t")

# Fit model with additive functional term for CCA, using tensor product basis
fit.af <- pfr(pasat ~ af(cca, Qtransform=TRUE, k=c(7,7)), data=DTI1)
plot(fit.af, scheme=2, xlab="t", ylab="cca(t)", main="Tensor Product")
plot(fit.af, scheme=2, Qtransform=TRUE,
     xlab="t", ylab="cca(t)", main="Tensor Product")

# Change basistype to thin-plate regression splines
fit.af.s <- pfr(pasat ~ af(cca, basistype="s", Qtransform=TRUE, k=50),
               data=DTI1)
plot(fit.af.s, scheme=2, xlab="t", ylab="cca(t)", main="TPRS", rug=FALSE)
plot(fit.af.s, scheme=2, Qtransform=TRUE,
     xlab="t", ylab="cca(t)", main="TPRS", rug=FALSE)

# Visualize bivariate function at various values of x
par(mfrow=c(2,2))
vis.pfr(fit.af, xval=.2)
vis.pfr(fit.af, xval=.4)
vis.pfr(fit.af, xval=.6)
vis.pfr(fit.af, xval=.8)

# Include random intercept for subject
DTI.re <- DTI[complete.cases(DTI$cca),]
DTI.re$ID <- factor(DTI.re$ID)
fit.re <- pfr(pasat ~ lf(cca, k=30) + re(ID), data=DTI.re)
coef.re <- coef(fit.re)
par(mfrow=c(1,2))
plot(fit.re)

# FPCR_R Model
```

```

fit.fpc <- pfr(pasat ~ fpc(cca), data=DTI.re)
plot(fit.fpc)

# PEER Model with second order difference penalty
DTI.use <- DTI[DTI$case==1,]
DTI.use <- DTI.use[complete.cases(DTI.use$cca),]
fit.peer <- pfr(pasat ~ peer(cca, argvals=seq(0,1,length=93),
                        integration="riemann", pentype="D"), data=DTI.use)

plot(fit.peer)

## End(Not run)

```

pfr_old

Penalized Functional Regression (old version)

Description

This code implements the function `pfr()` available in `refund` 0.1-11. It is included to maintain backwards compatibility.

Functional predictors are entered as a matrix or, in the case of multiple functional predictors, as a list of matrices using the `funcs` argument. Missing values are allowed in the functional predictors, but it is assumed that they are observed over the same grid. Functional coefficients and confidence bounds are returned as lists in the same order as provided in the `funcs` argument, as are principal component and spline bases. Increasing values of `nbasis` will increase computational time and the values of `nbasis`, `kz`, and `kb` in relation to each other may need to be adjusted in application-specific ways.

Usage

```

pfr_old(
  Y,
  subj = NULL,
  covariates = NULL,
  funcs,
  kz = 10,
  kb = 30,
  nbasis = 10,
  family = "gaussian",
  method = "REML",
  smooth.option = "fpca.sc",
  pve = 0.99,
  ...
)

```

Arguments

`Y` vector of all outcomes over all visits

subj	vector containing the subject number for each observation
covariates	matrix of scalar covariates
funcs	matrix, or list of matrices, containing observed functional predictors as rows. NA values are allowed.
kz	can be NULL; can be a scalar, in which case this will be the dimension of principal components basis for each and every observed functional predictors; can be a vector of length equal to the number of functional predictors, in which case each element will correspond to the dimension of principal components basis for the corresponding observed functional predictors
kb	dimension of the B-spline basis for the coefficient function (note: this is a change from versions 0.1-7 and previous)
nbasis	passed to refund::fpca.sc (note: using fpca.sc is a change from versions 0.1-7 and previous)
family	generalized linear model family
method	method for estimating the smoothing parameters; defaults to REML
smooth.option	method to do FPC decomposition on the predictors. Two options available – "fpca.sc" or "fpca.face". If using "fpca.sc", a number less than 35 for nbasis should be used while if using "fpca.face", 35 or more is recommended.
pve	proportion of variance explained used to choose the number of principal components to be included in the expansion.
...	additional arguments passed to gam to fit the regression model.

Value

fit	result of the call to <code>gam</code>
fitted.vals	predicted outcomes
fitted.vals.level.0	predicted outcomes at population level
fitted.vals.level.1	predicted outcomes at subject-specific level (if applicable)
betaHat	list of estimated coefficient functions
beta.covariates	parameter estimates for scalar covariates
varBetaHat	list containing covariance matrices for the estimated coefficient functions
Bounds	list of bounds of a pointwise 95% confidence interval for the estimated coefficient functions
X	design matrix used in the model fit
D	penalty matrix used in the model fit
phi	list of B-spline bases for the coefficient functions
psi	list of principal components basis for the functional predictors
C	stacked row-specific principal component scores
J	transpose of psi matrix multiplied by phi

CJ	C matrix multiplied J
Z1	design matrix of random intercepts
subj	subject identifiers as specified by user
fixed.mat	the fixed effects design matrix of the pfr as a mixed model
rand.mat	the fixed effects design matrix of the pfr as a mixed model
N_subj	the number of unique subjects, if subj is specified
p	number of scalar covariates
N.pred	number of functional covariates
kz	as specified
kz.adj	For smooth.option="fpca.sc", will be same as kz (or a vector of repeated values of the specified scalar kz). For smooth.option="fpca.face", will be the corresponding number of principal components for each functional predictor as determined by fpca.face; will be less than or equal to kz on an elemental-wise level.
kb	as specified
nbasis	as specified
totD	number of penalty matrices created for mgcv::gam
funcs	as specified
covariates	as specified
smooth.option	as specified

Warning

Binomial responses should be specified as a numeric vector rather than as a matrix or a factor.

Author(s)

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References

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See Also

[rlrt.pfr](#), [predict.pfr](#).

Examples

```

## Not run:
#####
#####          DTI Data Example          #####
#####

#####
# For more about this example, see Swihart et al. 2013
#####

## load and reassign the data;
data(DTI2)
Y <- DTI2$pasat ## PASAT outcome
id <- DTI2$id    ## subject id
W1 <- DTI2$cca  ## Corpus Callosum
W2 <- DTI2$rcst ## Right corticospinal
V <- DTI2$visit ## visit

## prep scalar covariate
visit.1.rest <- matrix(as.numeric(V > 1), ncol=1)
covar.in <- visit.1.rest

## note there is missingness in the functional predictors
apply(is.na(W1), 2, mean)
apply(is.na(W2), 2, mean)

## fit two univariate models
pfr.obj.t1 <- pfr(Y = Y, covariates=covar.in, funcs = list(W1), subj = id, kz = 10, kb = 50)
pfr.obj.t2 <- pfr(Y = Y, covariates=covar.in, funcs = list(W2), subj = id, kz = 10, kb = 50)

### one model with two functional predictors using "smooth.face"
### for smoothing predictors
pfr.obj.t3 <- pfr(Y = Y, covariates=covar.in, funcs = list(W1, W2),
                 subj = id, kz = 10, kb = 50, nbasis=35,smooth.option="fpca.face")

## plot the coefficient function and bounds
dev.new()
par(mfrow=c(2,2))
ran <- c(-2, .5)
matplot(cbind(pfr.obj.t1$BetaHat[[1]], pfr.obj.t1$Bounds[[1]]),
        type = 'l', lty = c(1,2,2), col = c(1,2,2), ylab = "BetaHat",
        main = "CCA", xlab="Location", ylim=ran)
abline(h=0, col="blue")
matplot(cbind(pfr.obj.t2$BetaHat[[1]], pfr.obj.t2$Bounds[[1]]),
        type = 'l', lty = c(1,2,2), col = c(1,2,2), ylab = "BetaHat",
        main = "RCST", xlab="Location", ylim=ran)
abline(h=0, col="blue")
matplot(cbind(pfr.obj.t3$BetaHat[[1]], pfr.obj.t3$Bounds[[1]]),
        type = 'l', lty = c(1,2,2), col = c(1,2,2), ylab = "BetaHat",
        main = "CCA - mult.", xlab="Location", ylim=ran)
abline(h=0, col="blue")

```

```

matplot(cbind(pfr.obj.t3$BetaHat[[2]], pfr.obj.t3$Bounds[[2]]),
        type = 'l', lty = c(1,2,2), col = c(1,2,2), ylab = "BetaHat",
        main = "RCST - mult.", xlab="Location", ylim=ran)
abline(h=0, col="blue")

#####
# use baseline data to regress continuous outcomes on functional
# predictors (continuous outcomes only recorded for case == 1)
#####

data(DTI)

# subset data as needed for this example
cca = DTI$cca[which(DTI$visit ==1 & DTI$case == 1),]
rcst = DTI$rcst[which(DTI$visit ==1 & DTI$case == 1),]
DTI = DTI[which(DTI$visit ==1 & DTI$case == 1),]
# note there is missingness in the functional predictors
apply(is.na(cca), 2, mean)
apply(is.na(rcst), 2, mean)

# fit two models with single functional predictors and plot the results
fit.cca = pfr(Y=DTI$pasat, funcs = cca, kz=10, kb=50, nbasis=20)
fit.rcst = pfr(Y=DTI$pasat, funcs = rcst, kz=10, kb=50, nbasis=20)

par(mfrow = c(1,2))
matplot(cbind(fit.cca$BetaHat[[1]], fit.cca$Bounds[[1]]),
        type = 'l', lty = c(1,2,2), col = c(1,2,2), ylab = "BetaHat",
        main = "CCA")
matplot(cbind(fit.rcst$BetaHat[[1]], fit.rcst$Bounds[[1]]),
        type = 'l', lty = c(1,2,2), col = c(1,2,2), ylab = "BetaHat",
        main = "RCST")

# fit a model with two functional predictors and plot the results
fit.cca.rcst = pfr(Y=DTI$pasat, funcs = list(cca, rcst), kz=10, kb=30, nbasis=20)

par(mfrow = c(1,2))
matplot(cbind(fit.cca.rcst$BetaHat[[1]], fit.cca.rcst$Bounds[[1]]),
        type = 'l', lty = c(1,2,2), col = c(1,2,2), ylab = "BetaHat",
        main = "CCA")
matplot(cbind(fit.cca.rcst$BetaHat[[2]], fit.cca.rcst$Bounds[[2]]),
        type = 'l', lty = c(1,2,2), col = c(1,2,2), ylab = "BetaHat",
        main = "RCST")

#####
# use baseline data to regress binary case-status outcomes on
# functional predictors
#####

data(DTI)

# subset data as needed for this example
cca = DTI$cca[which(DTI$visit == 1),]

```

```

rcst = DTI$rcst[which(DTI$visit == 1),]
DTI = DTI[which(DTI$visit == 1),]

# fit two models with single functional predictors and plot the results
fit.cca = pfr(Y=DTI$case, funcs = cca, family = "binomial")
fit.rcst = pfr(Y=DTI$case, funcs = rcst, family = "binomial")

par(mfrow = c(1,2))
matplot(cbind(fit.cca$BetaHat[[1]], fit.cca$Bounds[[1]]),
        type = 'l', lty = c(1,2,2), col = c(1,2,2), ylab = "BetaHat",
        main = "CCA")
matplot(cbind(fit.rcst$BetaHat[[1]], fit.rcst$Bounds[[1]]),
        type = 'l', lty = c(1,2,2), col = c(1,2,2), ylab = "BetaHat",
        main = "RCST")

#####
#####          Octane Data Example          #####
#####

data(gasoline)
Y = gasoline$octane
funcs = gasoline$NIR
wavelengths = as.matrix(2*450:850)

# fit the model using pfr and the smoothing option "fpca.face"
fit = pfr(Y=Y, funcs=funcs, kz=15, kb=50, nbasis=35, smooth.option="fpca.face")

matplot(wavelengths, cbind(fit$BetaHat[[1]], fit$Bounds[[1]]),
        type='l', lwd=c(2,1,1), lty=c(1,2,2), xlab = "Wavelengths",
        ylab = "Coefficient Function", col=1)

## End(Not run)

```

plot.fosr

Default plotting of function-on-scalar regression objects

Description

Plots the coefficient function estimates produced by `fosr()`.

Usage

```

## S3 method for class 'fosr'
plot(
  x,
  split = NULL,
  titles = NULL,
  xlabel = "",
  ylabel = "Coefficient function",
  set.mfrow = TRUE,

```

```
    ...
  )
```

Arguments

x	an object of class "fosr".
split	value, or vector of values, at which to divide the set of coefficient functions into groups, each plotted on a different scale. E.g., if set to 1, the first function is plotted on one scale, and all others on a different (common) scale. If NULL, all functions are plotted on the same scale.
titles	character vector of titles for the plots produced, e.g., names of the corresponding scalar predictors.
xlabel	label for the x-axes of the plots.
ylabel	label for the y-axes of the plots.
set.mfrow	logical value: if TRUE, the function will try to set an appropriate value of the mfrow parameter for the plots. Otherwise you may wish to set mfrow outside the function call.
...	graphical parameters (see par) for the plot.

Author(s)

Philip Reiss <phil.reiss@nyumc.org>

See Also

[fosr](#), which includes examples.

plot.fosr.vs

Plot for Function-on Scalar Regression with variable selection

Description

Given a "fosr.vs" object, produces a figure of estimated coefficient functions.

Usage

```
## S3 method for class 'fosr.vs'
plot(x, ...)
```

Arguments

x	an object of class "fosr.vs".
...	additional arguments.

Value

a figure of estimated coefficient functions.

Author(s)

Yakuan Chen <yc2641@cumc.columbia.edu>

See Also

[fosr.vs](#)

Examples

```
## Not run:
I = 100
p = 20
D = 50
grid = seq(0, 1, length = D)

beta.true = matrix(0, p, D)
beta.true[1,] = sin(2*grid*pi)
beta.true[2,] = cos(2*grid*pi)
beta.true[3,] = 2

psi.true = matrix(NA, 2, D)
psi.true[1,] = sin(4*grid*pi)
psi.true[2,] = cos(4*grid*pi)
lambda = c(3,1)

set.seed(100)

X = matrix(rnorm(I*p), I, p)
C = cbind(rnorm(I, mean = 0, sd = lambda[1]), rnorm(I, mean = 0, sd = lambda[2]))

fixef = X%%beta.true
pcaef = C %% psi.true
error = matrix(rnorm(I*D), I, D)

Yi.true = fixef
Yi.pca = fixef + pcaef
Yi.obs = fixef + pcaef + error

data = as.data.frame(X)
data$Y = Yi.obs
fit.mcp = fosr.vs(Y~., data = data[1:80,], method="grMCP")
plot(fit.mcp)

## End(Not run)
```

plot.fpcr

Default plotting for functional principal component regression output

Description

Inputs an object created by `fpcr`, and plots the estimated coefficient function.

Usage

```
## S3 method for class 'fpcr'
plot(
  x,
  se = TRUE,
  col = 1,
  lty = c(1, 2, 2),
  xlab = "",
  ylab = "Coefficient function",
  ...
)
```

Arguments

<code>x</code>	an object of class " <code>fpcr</code> ".
<code>se</code>	if TRUE (the default), upper and lower lines are added at 2 standard errors (in the Bayesian sense; see Wood, 2006) above and below the coefficient function estimate. If a positive number is supplied, the standard error is instead multiplied by this number.
<code>col</code>	color for the line(s). This should be either a number, or a vector of length 3 for the coefficient function estimate, lower bound, and upper bound, respectively.
<code>lty</code>	line type(s) for the coefficient function estimate, lower bound, and upper bound.
<code>xlab, ylab</code>	x- and y-axis labels.
<code>...</code>	other arguments passed to the underlying plotting function.

Value

None; only a plot is produced.

Author(s)

Philip Reiss <phil.reiss@nyumc.org>

References

Wood, S. N. (2006). *Generalized Additive Models: An Introduction with R*. Boca Raton, FL: Chapman & Hall.

See Also

[fpcr](#), which includes an example.

plot.lpeer

Plotting of estimated regression functions obtained through lpeer()

Description

Plots the estimate of components of estimated regression function obtained from an [lpeer](#) object along with pointwise confidence bands.

Usage

```
## S3 method for class 'lpeer'  
plot(x, conf = 0.95, ...)
```

Arguments

x object of class "[lpeer](#)".
conf pointwise confidence level.
... additional arguments passed to [plot](#).

Details

Pointwise confidence interval is displayed only if the user set `se=T` in the call to [lpeer](#), and does not reflect any multiplicity correction.

Author(s)

Madan Gopal Kundu <mgkundu@iupui.edu>

References

Kundu, M. G., Harezlak, J., and Randolph, T. W. (2012). Longitudinal functional models with structured penalties. (Please contact J. Harezlak at <harezlak@iupui.edu>.)

Randolph, T. W., Harezlak, J, and Feng, Z. (2012). Structured penalties for functional linear models - partially empirical eigenvectors for regression. *Electronic Journal of Statistics*, 6, 323–353.

See Also

[peer](#), [lpeer](#), [plot.peer](#)

Examples

```
## Not run:
data(DTI)
cca = DTI$cca[which(DTI$case == 1),]
DTI = DTI[which(DTI$case == 1),]
fit.cca.lpeer1 = lpeer(Y=DTI$pasat, t=DTI$visit, subj=DTI$ID, funcs = cca)
plot(fit.cca.lpeer1)

## End(Not run)
```

plot.peer

Plotting of estimated regression functions obtained through peer()

Description

Plots the estimate of components of estimated regression function obtained from a [peer](#) object along with pointwise confidence bands.

Usage

```
## S3 method for class 'peer'
plot(
  x,
  conf = 0.95,
  ylab = "Estimated regression function",
  main = expression(gamma),
  ...
)
```

Arguments

x	object of class " peer ".
conf	pointwise confidence level.
ylab	y-axis label.
main	title for the plot.
...	additional arguments passed to plot .

Details

Pointwise confidence interval is displayed only if the user set `se=T` in the call to [peer](#), and does not reflect any multiplicity correction.

Author(s)

Madan Gopal Kundu <mgkundu@iupui.edu>

References

Kundu, M. G., Harezlak, J., and Randolph, T. W. (2012). Longitudinal functional models with structured penalties. (Please contact J. Harezlak at <harezlak@iupui.edu>.)

Randolph, T. W., Harezlak, J., and Feng, Z. (2012). Structured penalties for functional linear models - partially empirical eigenvectors for regression. *Electronic Journal of Statistics*, 6, 323–353.

See Also

peer, lpeer, plot.lpeer

Examples

```
# See example in peer()
```

plot.pffr	<i>Plot a pffr fit</i>
-----------	------------------------

Description

Plot a fitted pffr-object. Simply dispatches to [plot.gam](#).

Usage

```
## S3 method for class 'pffr'  
plot(x, ...)
```

Arguments

x	a fitted pffr-object
...	arguments handed over to plot.gam

Value

This function only generates plots.

Author(s)

Fabian Scheipl

`plot.pfr`*Plot a pfr object*

Description

This function plots the smooth coefficients of a pfr object. These include functional coefficients as well as any smooths of scalar covariates. The function dispatches to `pfr_plot.gam`, which is our local copy of `plot.gam` with some minor changes.

Usage

```
## S3 method for class 'pfr'  
plot(x, Qtransform = FALSE, ...)
```

Arguments

<code>x</code>	a fitted pfr-object
<code>Qtransform</code>	For additive functional terms, TRUE indicates the coefficient should be plotted on the quantile-transformed scale, whereas FALSE indicates the scale of the original data. Note this is different from the <code>Qtransform</code> argument of <code>af</code> , which specifies the scale on which the term is fit.
<code>...</code>	arguments handed over to <code>plot.gam</code>

Value

This function's main purpose is its side effect of generating plots. It also silently returns a list of the data used to produce the plots, which can be used to generate customized plots.

Author(s)

Jonathan Gellar

See Also

[af](#), [pfr](#)

predict.fbps	<i>Prediction for fast bivariate P-spline (fbps)</i>
--------------	--

Description

Produces predictions given a `fbps` object and new data

Usage

```
## S3 method for class 'fbps'
predict(object, newdata, ...)
```

Arguments

<code>object</code>	an object returned by <code>fbps</code>
<code>newdata</code>	a data frame or list consisting of x and z values for which predicted values are desired. vectors of x and z need to be of the same length.
<code>...</code>	additional arguments.

Value

A list with components

<code>x</code>	a vector of x given in newdata
<code>z</code>	a vector of z given in newdata
<code>fitted.values</code>	a vector of fitted values corresponding to x and z given in newdata

Author(s)

Luo Xiao <lxiao@jhsph.edu>

References

Xiao, L., Li, Y., and Ruppert, D. (2013). Fast bivariate *P*-splines: the sandwich smoother. *Journal of the Royal Statistical Society: Series B*, 75(3), 577–599.

Examples

```
#####
#### True function #####
#####
n1 <- 60
n2 <- 80
x <- (1: n1)/n1-1/2/n1
z <- (1: n2)/n2-1/2/n2
MY <- array(0,c(length(x),length(z)))
sigx <- .3
sigz <- .4
```

```

for(i in 1: length(x))
  for(j in 1: length(z))
  {
    #MY[i,j] <- .75/(pi*sigx*sigz) *exp(-(x[i]-.2)^2/sigx^2-(z[j]-.3)^2/sigz^2)
    #MY[i,j] <- MY[i,j] + .45/(pi*sigx*sigz) *exp(-(x[i]-.7)^2/sigx^2-(z[j]-.8)^2/sigz^2)
    MY[i,j] = sin(2*pi*(x[i]-.5)^3)*cos(4*pi*z[j])
  }

#####
#### Observed data #####
#####
sigma <- 1
Y <- MY + sigma*rnorm(n1*n2,0,1)

#####
#### Estimation #####
#####
est <- fbps(Y,list(x=x,z=z))
mse <- mean((est$Yhat-MY)^2)
cat("mse of fbps is",mse,"\n")
cat("The smoothing parameters are:",est$lambda,"\n")

#####
##### Compare the estimated surface with the true surface #####
#####

par(mfrow=c(1,2))
persp(x,z,MY,zlab="f(x,z)",zlim=c(-1,2.5), phi=30,theta=45,expand=0.8,r=4,
      col="blue",main="True surface")
persp(x,z,est$Yhat,zlab="f(x,z)",zlim=c(-1,2.5),phi=30,theta=45,
      expand=0.8,r=4,col="red",main="Estimated surface")

#####
#### prediction #####
#####

# 1. make prediction with predict.fbps() for all pairs of x and z given in the original data
# ( it's expected to have same results as Yhat obtained using fbps() above )
newdata <- list(x= rep(x, length(z)), z = rep(z, each=length(x)))
pred1 <- predict(est, newdata=newdata)$fitted.values
pred1.mat <- matrix(pred1, nrow=length(x))
par(mfrow=c(1,2))
image(pred1.mat); image(est$Yhat)
all.equal(as.numeric(pred1.mat), as.numeric(est$Yhat))

# 2. predict for pairs of first 10 x values and first 5 z values
newdata <- list(x= rep(x[1:10], 5), z = rep(z[1:5], each=10))
pred2 <- predict(est, newdata=newdata)$fitted.values
pred2.mat <- matrix(pred2, nrow=10)
par(mfrow=c(1,2))
image(pred2.mat); image(est$Yhat[1:10,1:5])
all.equal(as.numeric(pred2.mat), as.numeric(est$Yhat[1:10,1:5]))

# 3. predict for one pair

```



```

newdata <- list(x=x[5], z=z[3])
pred3 <- predict(est, newdata=newdata)$fitted.values
all.equal(as.numeric(pred3), as.numeric(est$Yhat[5,3]))

```

predict.fgam	<i>Prediction from a fitted FGAM model</i>
--------------	--

Description

Takes a fitted fgam-object produced by {fgam} and produces predictions given a new set of values for the model covariates or the original values used for the model fit. Predictions can be accompanied by standard errors, based on the posterior distribution of the model coefficients. This is a wrapper function for {predict.gam}()

Usage

```

## S3 method for class 'fgam'
predict(
  object,
  newdata,
  type = "response",
  se.fit = FALSE,
  terms = NULL,
  PredOutOfRange = FALSE,
  ...
)

```

Arguments

object	a fitted fgam object as produced by {fgam}
newdata	a named list containing the values of the model covariates at which predictions are required. If this is not provided then predictions corresponding to the original data are returned. All variables provided to newdata should be in the format supplied to {fgam}, i.e., functional predictors must be supplied as matrices with each row corresponding to one observed function. Index variables for the functional covariates are reused from the fitted model object or alternatively can be supplied as attributes of the matrix of functional predictor values. Any variables in the model not specified in newdata are set to their average values from the data supplied during fitting the model
type	character; see {predict.gam} for details
se.fit	logical; see {predict.gam} for details
terms	character see {predict.gam} for details
PredOutOfRange	logical; if this argument is true then any functional predictor values in newdata corresponding to fgam terms that are greater[less] than the maximum[minimum] of the domain of the marginal basis for the rows of the tensor product smooth are set to the maximum[minimum] of the domain. If this argument is false,

attempting to predict a value of the functional predictor outside the range of this basis produces an error

... additional arguments passed on to {predict.gam}

Value

If `type == "lpmatrix"`, the design matrix for the supplied covariate values in long format. If `se == TRUE`, a list with entries `fit` and `se.fit` containing fits and standard errors, respectively. If `type == "terms"` or `"iterms"` each of these lists is a list of matrices of the same dimension as the response for newdata containing the linear predictor and its se for each term

Author(s)

Mathew W. McLean <mathew.w.mclean@gmail.com> and Fabian Scheipl

See Also

{fgam}, [mgcv]{predict.gam}

Examples

```
##### Octane data example #####
data(gasoline)
N <- length(gasoline$octane)
wavelengths = 2*450:850
nir = matrix(NA, 60,401)
test <- sample(60,20)
for (i in 1:60) nir[i,] = gasoline$NIR[i, ] # changes class from AsIs to matrix
y <- gasoline$octane
#fit <- fgam(y~af(nir,xind=wavelengths,splinepars=list(k=c(6,6),m=list(c(2,2),c(2,2)))),
#           subset=(1:N)[-test])
#preds <- predict(fit,newdata=list(nir=nir[test,]),type='response')
#plot(preds,y[test])
#abline(a=0,b=1)
```

predict.fosr

Prediction from a fitted bayes_fosr model

Description

Takes a fitted `fosr`-object produced by [bayes_fosr](#) and produces predictions given a new set of values for the model covariates or the original values used for the model fit.

Usage

```
## S3 method for class 'fosr'
predict(object, newdata, ...)
```

Arguments

object	a fitted fosr object as produced by bayes_fosr
newdata	a named list containing the values of the model covariates at which predictions are required. If this is not provided then predictions corresponding to the original data are returned. All variables provided to newdata should be in the format supplied to the model fitting function.
...	additional (unused) arguments

Value

...

Author(s)

Jeff Goldsmith <jeff.goldsmith@columbia.edu>

See Also[bayes_fosr](#)**Examples**

```
## Not run:
library(reshape2)
library(dplyr)
library(ggplot2)

##### Cross-sectional real-data example #####

## organize data
data(DTI)
DTI = subset(DTI, select = c(cca, case, pasat))
DTI = DTI[complete.cases(DTI),]
DTI$gender = factor(sample(c("male","female"), dim(DTI)[1], replace = TRUE))
DTI$status = factor(sample(c("RRMS", "SPMS", "PPMS"), dim(DTI)[1], replace = TRUE))

## fit models
VB = bayes_fosr(cca ~ pasat, data = DTI, Kp = 4, Kt = 10)

## obtain predictions
pred = predict(VB, sample_n(DTI, 10))

## End(Not run)
```

predict.fosr.vs *Prediction for Function-on Scalar Regression with variable selection*

Description

Given a "[fosr.vs](#)" object and new data, produces fitted values.

Usage

```
## S3 method for class 'fosr.vs'  
predict(object, newdata = NULL, ...)
```

Arguments

object	an object of class " fosr.vs ".
newdata	a data frame that contains the values of the model covariates at which predictors are required.
...	additional arguments.

Value

fitted values.

Author(s)

Yakuan Chen <yc2641@cumc.columbia.edu>

See Also

[fosr.vs](#)

Examples

```
## Not run:  
I = 100  
p = 20  
D = 50  
grid = seq(0, 1, length = D)  
  
beta.true = matrix(0, p, D)  
beta.true[1,] = sin(2*grid*pi)  
beta.true[2,] = cos(2*grid*pi)  
beta.true[3,] = 2  
  
psi.true = matrix(NA, 2, D)  
psi.true[1,] = sin(4*grid*pi)  
psi.true[2,] = cos(4*grid*pi)  
lambda = c(3,1)
```

```
set.seed(100)

X = matrix(rnorm(I*p), I, p)
C = cbind(rnorm(I, mean = 0, sd = lambda[1]), rnorm(I, mean = 0, sd = lambda[2]))

fixef = X%%beta.true
pcaef = C %% psi.true
error = matrix(rnorm(I*D), I, D)

Yi.true = fixef
Yi.pca = fixef + pcaef
Yi.obs = fixef + pcaef + error

data = as.data.frame(X)
data$Y = Yi.obs
fit.mcp = fosr.vs(Y~., data = data[1:80,], method="grMCP")
predicted.value = predict(fit.mcp, data[81:100,])

## End(Not run)
```

Predict.matrix.dt.smooth

Predict.matrix method for dt basis

Description

Predict.matrix method for dt basis

Usage

```
## S3 method for class 'dt.smooth'
Predict.matrix(object, data)
```

Arguments

object	a dt.smooth object created by smooth.construct.dt.smooth.spec , see smooth.construct
data	see smooth.construct

Value

design matrix for domain-transformed terms

Author(s)

Jonathan Gellar

 Predict.matrix.fpc.smooth

mgcv-style constructor for prediction of FPC terms

Description

mgcv-style constructor for prediction of FPC terms

Usage

```
## S3 method for class 'fpc.smooth'
Predict.matrix(object, data)
```

Arguments

object	a fpc.smooth object created by {smooth.construct.fpc.smooth.spec}, see [mgcv]{smooth.construct}
data	see [mgcv]{smooth.construct}

Value

design matrix for FPC terms

Author(s)

Jonathan Gellar

Predict.matrix.pcre.random.effect

mgcv-style constructor for prediction of PC-basis functional random effects

Description

mgcv-style constructor for prediction of PC-basis functional random effects

Usage

```
## S3 method for class 'pcre.random.effect'
Predict.matrix(object, data)
```

Arguments

object	a smooth specification object, see smooth.construct
data	see smooth.construct

Value

design matrix for PC-based functional random effects

Author(s)

Fabian Scheipl; adapted from 'Predict.matrix.random.effect' by S.N. Wood.

Predict.matrix.peer.smooth
mgcv-style constructor for prediction of PEER terms

Description

mgcv-style constructor for prediction of PEER terms

Usage

```
## S3 method for class 'peer.smooth'  
Predict.matrix(object, data)
```

Arguments

object a peer.smooth object created by {.smooth.spec}, see [mgcv]{smooth.construct}
data see [mgcv]{smooth.construct}

Value

design matrix for PEER terms

Author(s)

Jonathan Gellar

Predict.matrix.pi.smooth
Predict.matrix method for pi basis

Description

Predict.matrix method for pi basis

Usage

```
## S3 method for class 'pi.smooth'  
Predict.matrix(object, data)
```

Arguments

object a `pi.smooth` object created by `smooth.construct.pi.smooth.spec`, see `smooth.construct`
 data see `smooth.construct`

Value

design matrix for PEER terms

Author(s)

Jonathan Gellar

predict.pffr

Prediction for penalized function-on-function regression

Description

Takes a fitted `pffr`-object produced by `pffr()` and produces predictions given a new set of values for the model covariates or the original values used for the model fit. Predictions can be accompanied by standard errors, based on the posterior distribution of the model coefficients. This is a wrapper function for `predict.gam()`.

Usage

```
## S3 method for class 'pffr'
predict(object, newdata, reformat = TRUE, type = "link", se.fit = FALSE, ...)
```

Arguments

object a fitted `pffr`-object
 newdata A named list (or a `data.frame`) containing the values of the model covariates at which predictions are required. If no `newdata` is provided then predictions corresponding to the original data are returned. If `newdata` is provided then it must contain all the variables needed for prediction, in the format supplied to `pffr`, i.e., functional predictors must be supplied as matrices with each row corresponding to one observed function. See Details for more on index variables and prediction for models fit on irregular or sparse data.
 reformat logical, defaults to TRUE. Should predictions be returned in matrix form (default) or in the long vector shape returned by `predict.gam()`?
 type see `predict.gam()` for details. Note that `type == "lpmatrix"` will force `reformat` to FALSE.
 se.fit see `predict.gam()`
 ... additional arguments passed on to `predict.gam()`

Details

Index variables (i.e., evaluation points) for the functional covariates are reused from the fitted model object and cannot be supplied with `newdata`. Prediction is always for the entire index range of the responses as defined in the original fit. If the original fit was performed on sparse or irregular, non-gridded response data supplied via `pfr`'s `ydata`-argument and no `newdata` was supplied, this function will simply return fitted values for the original evaluation points of the response (in list form). If the original fit was performed on sparse or irregular data and `newdata` was supplied, the function will return predictions on the grid of evaluation points given in `objectpfryind`.

Value

If `type == "lpmatrix"`, the design matrix for the supplied covariate values in long format. If `se == TRUE`, a list with entries `fit` and `se.fit` containing fits and standard errors, respectively. If `type == "terms"` or `"iterms"` each of these lists is a list of matrices of the same dimension as the response for `newdata` containing the linear predictor and its `se` for each term.

Author(s)

Fabian Scheipl

See Also

[predict.gam\(\)](#)

predict.pfr

Prediction from a fitted pfr model

Description

Takes a fitted `pfr`-object produced by `{pfr}` and produces predictions given a new set of values for the model covariates or the original values used for the model fit. Predictions can be accompanied by standard errors, based on the posterior distribution of the model coefficients. This is a wrapper function for `{predict.gam}()`

Usage

```
## S3 method for class 'pfr'
predict(
  object,
  newdata,
  type = "response",
  se.fit = FALSE,
  terms = NULL,
  PredOutOfRange = FALSE,
  ...
)
```

Arguments

object	a fitted pfr object as produced by {pfr}
newdata	a named list containing the values of the model covariates at which predictions are required. If this is not provided then predictions corresponding to the original data are returned. All variables provided to newdata should be in the format supplied to {pfr}, i.e., functional predictors must be supplied as matrices with each row corresponding to one observed function. Index variables for the functional covariates are reused from the fitted model object or alternatively can be supplied as attributes of the matrix of functional predictor values. Any variables in the model not specified in newdata are set to their average values from the data supplied during fitting the model
type	character; see {predict.gam} for details
se.fit	logical; see {predict.gam} for details
terms	character see {predict.gam} for details
PredOutOfRange	logical; if this argument is true then any functional predictor values in newdata corresponding to pfr terms that are greater[less] than the maximum[minimum] of the domain of the marginal basis for the rows of the tensor product smooth are set to the maximum[minimum] of the domain. If this argument is false, attempting to predict a value of the functional predictor outside the range of this basis produces an error
...	additional arguments passed on to {predict.gam}

Value

If type == "lpmatrix", the design matrix for the supplied covariate values in long format. If se == TRUE, a list with entries fit and se.fit containing fits and standard errors, respectively. If type == "terms" or "iterms" each of these lists is a list of matrices of the same dimension as the response for newdata containing the linear predictor and its se for each term

Author(s)

Mathew W. McLean <mathew.w.mclean@gmail.com> and Fabian Scheipl

See Also

{pfr}, [mgcv]{predict.gam}

Examples

```
##### Octane data example #####
data(gasoline)
N <- length(gasoline$octane)
wavelengths = 2*450:850
nir = matrix(NA, 60,401)
test <- sample(60,20)
for (i in 1:60) nir[i,] = gasoline$NIR[i, ] # changes class from AsIs to matrix
y <- gasoline$octane
#fit <- pfr(y~af(nir,argvals=wavelengths,k=c(6,6), m=list(c(2,2),c(2,2))),
```

```
      # subset=(1:N)[-test])
#preds <- predict(fit,newdata=list(nir=nir[test,]),type='response')
#plot(preds,y[test])
#abline(a=0,b=1)
```

print.summary.pffr *Print method for summary of a pffr fit*

Description

Pretty printing for a `summary.pffr`-object. See `print.summary.gam()` for details.

Usage

```
## S3 method for class 'summary.pffr'
print(
  x,
  digits = max(3, getOption("digits") - 3),
  signif.stars = getOption("show.signif.stars"),
  ...
)
```

Arguments

<code>x</code>	a fitted <code>pffr</code> -object
<code>digits</code>	controls number of digits printed in output.
<code>signif.stars</code>	Should significance stars be printed alongside output?
<code>...</code>	not used

Value

A `summary.pffr` object

Author(s)

Fabian Scheipl, adapted from `print.summary.gam()` by Simon Wood, Henric Nilsson

pwcv

*Pointwise cross-validation for function-on-scalar regression***Description**

Estimates prediction error for a function-on-scalar regression model by leave-one-function-out cross-validation (CV), at each of a specified set of points.

Usage

```
pwcv(
  fobj,
  Z,
  L = NULL,
  lambda,
  eval.pts = seq(min(fobj$basis$range), max(fobj$basis$range), length.out = 201),
  scale = FALSE
)
```

Arguments

<code>fobj</code>	a functional data object (class <code>fd</code>) giving the functional responses.
<code>Z</code>	the model matrix, whose columns represent scalar predictors.
<code>L</code>	a row vector or matrix of linear contrasts of the coefficient functions, to be restricted to equal zero.
<code>lambda</code>	smoothing parameter: either a nonnegative scalar or a vector, of length <code>ncol(Z)</code> , of nonnegative values.
<code>eval.pts</code>	argument values at which the CV score is to be evaluated.
<code>scale</code>	logical value or vector determining scaling of the matrix <code>Z</code> (see scale , to which the value of this argument is passed).

Details

Integrating the pointwise CV estimate over the function domain yields the *cross-validated integrated squared error*, the standard overall model fit score returned by [lofocv](#).

It may be desirable to derive the value of `lambda` from an appropriate call to [fosr](#), as in the example below.

Value

A vector of the same length as `eval.pts` giving the CV scores.

Author(s)

Philip Reiss <phil.reiss@nyumc.org>

References

Reiss, P. T., Huang, L., and Mennes, M. (2010). Fast function-on-scalar regression with penalized basis expansions. *International Journal of Biostatistics*, 6(1), article 28. Available at <https://pubmed.ncbi.nlm.nih.gov/21969982/>

See Also

[fosr](#), [lofocv](#)

 qq.pffr

QQ plots for pffr model residuals

Description

This is simply a wrapper for [qq.gam\(\)](#).

Usage

```
qq.pffr(
  object,
  rep = 0,
  level = 0.9,
  s.rep = 10,
  type = c("deviance", "pearson", "response"),
  pch = ".",
  rl.col = 2,
  rep.col = "gray80",
  ...
)
```

Arguments

object	a fitted pffr -object
rep	How many replicate datasets to generate to simulate quantiles of the residual distribution. 0 results in an efficient simulation free method for direct calculation, if this is possible for the object family.
level	If simulation is used for the quantiles, then reference intervals can be provided for the QQ-plot, this specifies the level. 0 or less for no intervals, 1 or more to simply plot the QQ plot for each replicate generated.
s.rep	how many times to randomize uniform quantiles to data under direct computation.
type	what sort of residuals should be plotted? See residuals.gam .
pch	plot character to use. 19 is good.
rl.col	color for the reference line on the plot.
rep.col	color for reference bands or replicate reference plots.
...	extra graphics parameters to pass to plotting functions.

quadWeights *Compute quadrature weights*

Description

Utility function for numerical integration.

Usage

```
quadWeights(argvals, method = "trapezoidal")
```

Arguments

argvals function arguments.
method quadrature method. Can be either trapedoidal or midpoint.

Value

a vector of quadrature weights for the points supplied in argvals.

Author(s)

Clara Happ, with modifications by Philip Reiss

re *Random effects constructor for fgam*

Description

Sets up a random effect for the levels of x. Use the by-argument to request random slopes.

Usage

```
re(x, ...)
```

Arguments

x a grouping variable: must be a factor
... further arguments handed over to [s](#), see [random.effects](#)

Details

See [random.effects](#) in **mgcv**.

See Also

[random.effects](#)

residuals.pffr	<i>Obtain residuals and fitted values for a pffr models</i>
----------------	---

Description

See [predict.pffr](#) for alternative options to extract estimated values from a pffr object. "Fitted values" here refers to the estimated additive predictor values, these will not be on the scale of the response for models with link functions.

Usage

```
## S3 method for class 'pffr'
residuals(object, reformat = TRUE, ...)

## S3 method for class 'pffr'
fitted(object, reformat = TRUE, ...)
```

Arguments

object	a fitted pffr-object
reformat	logical, defaults to TRUE. Should residuals be returned in $n \times y$ index matrix form (regular grid data) or, respectively, in the shape of the originally supplied ydata argument (sparse/irregular data), or, if FALSE, simply as a long vector as returned by <code>resid.gam()</code> ?
...	other arguments, passed to residuals.gam .

Value

A matrix or ydata-like data.frame or a vector of residuals / fitted values (see reformat-argument)

Author(s)

Fabian Scheipl

rLrt.pfr	<i>Likelihood Ratio Test and Restricted Likelihood Ratio Test for inference of functional predictors</i>
----------	--

Description

NOTE: this function is designed to work with `pfr_old()` rather than `pfr()`. Given a pfr object of family="gaussian", tests whether the function is identically equal to its mean (constancy), or whether the functional predictor significantly improves the model (inclusion). Based on zero-variance-component work of Crainiceanu et al. (2004), Scheipl et al. (2008), and Swihart et al. (2012).

Usage

```
rlrt.pfr(pfr.obj = pfr.obj, test = NULL, ...)
```

Arguments

pfr.obj	an object returned by pfr_old()
test	"constancy" will test functional form of the coefficient function of the last function listed in funcs in pfr.obj against the null of a constant line: the average of the functional predictor. "inclusion" will test functional form of the coefficient function of the last function listed in funcs in pfr.obj against the null of 0: that is, whether the functional predictor should be included in the model.
...	additional arguments

Details

A Penalized Functional Regression of family="gaussian" can be represented as a linear mixed model dependent on variance components. Testing whether certain variance components and (potentially) fixed effect coefficients are 0 correspond to tests of constancy and inclusion of functional predictors.

For rlrt.pfr, Restricted Likelihood Ratio Test is preferred for the constancy test as under the special B-splines implementation of pfr for the coefficient function basis the test involves only the variance component. Therefore, the constancy test is best for pfr objects with method="REML"; if the method was something else, a warning is printed and the model refit with "REML" and a test is then conducted.

For rlrt.pfr, the Likelihood Ratio Test is preferred for the inclusion test as under the special B-splines implementation of pfr for the coefficient function basis the test involves both the variance component and a fixed effect coefficient in the linear mixed model representation. Therefore, the inclusion test is best for pfr objects with method="ML"; if the method was something else, a warning is printed and the model refit with "ML" and a test is then conducted.

Value

p.val	the p-value for the full model (alternative) against the null specified by the test
test.stat	the test statistic, see Scheipl et al. 2008 and Swihart et al 2012
ma	the alternative model as fit with mgcv::gam
m0	the null model as fit with mgcv::gam
m	the model containing only the parameters being tested as fit with mgcv::gam

Author(s)

Jeff Goldsmith <jeff.goldsmith@columbia.edu> and Bruce Swihart <bswihart@jhsph.edu>

References

Goldsmith, J., Bobb, J., Crainiceanu, C., Caffo, B., and Reich, D. (2011). Penalized functional regression. *Journal of Computational and Graphical Statistics*, 20(4), 830–851.

Goldsmith, J., Crainiceanu, C., Caffo, B., and Reich, D. (2012). Longitudinal penalized functional regression for cognitive outcomes on neuronal tract measurements. *Journal of the Royal Statistical Society: Series C*, 61(3), 453–469.

Crainiceanu, C. and Ruppert, D. (2004) Likelihood ratio tests in linear mixed models with one variance component. *Journal of the Royal Statistical Society: Series B*, 66, 165–185.

Scheipl, F. (2007) Testing for nonparametric terms and random effects in structured additive regression. Diploma thesis. <https://www.statistik.lmu.de/~scheipl/downloads/DIPLOM.zip>.

Scheipl, F., Greven, S. and Kuechenhoff, H (2008) Size and power of tests for a zero random effect variance or polynomial regression in additive and linear mixed models. *Computational Statistics & Data Analysis*, 52(7), 3283–3299.

Swihart, Bruce J., Goldsmith, Jeff; and Crainiceanu, Ciprian M. (2012). Testing for functional effects. Johns Hopkins University Dept. of Biostatistics Working Paper 247. Available at <https://biostats.bepress.com/jhubiostat/paper247/>

See Also

[pfr](#), [predict.pfr](#), package RLRsim

Examples

```
## Not run:
#####
#####          DTI Data Example          #####
#####

#####
# For more about this example, see Swihart et al. 2012
# Testing for Functional Effects
#####

## load and reassign the data;
data(DTI2)
O <- DTI2$pasat ## PASAT outcome
id <- DTI2$id   ## subject id
W1 <- DTI2$cca  ## Corpus Callosum
W2 <- DTI2$rcst ## Right corticospinal
V <- DTI2$visit ## visit

## prep scalar covariate
visit.1.rest <- matrix(as.numeric(V > 1), ncol=1)
covar.in <- visit.1.rest

## note there is missingness in the functional predictors
apply(is.na(W1), 2, mean)
apply(is.na(W2), 2, mean)

## fit two univariate models, then one model with both functional predictors
pfr.obj.t1 <- pfr_old(Y = O, covariates=covar.in, funcs = list(W1), subj = id, kz = 10, kb = 50)
pfr.obj.t2 <- pfr_old(Y = O, covariates=covar.in, funcs = list(W2), subj = id, kz = 10, kb = 50)
```

```

pfr.obj.t3 <- pfr_old(Y = 0, covariates=covar.in, funcs = list(W1, W2), subj = id, kz = 10, kb = 50)

## plot the coefficient function and bounds
dev.new()
par(mfrow=c(2,2))
ran <- c(-2, .5)
matplot(cbind(pfr.obj.t1$BetaHat[[1]], pfr.obj.t1$Bounds[[1]]),
  type = 'l', lty = c(1,2,2), col = c(1,2,2), ylab = "BetaHat",
  main = "CCA", xlab="Location", ylim=ran)
abline(h=0, col="blue")
matplot(cbind(pfr.obj.t2$BetaHat[[1]], pfr.obj.t2$Bounds[[1]]),
  type = 'l', lty = c(1,2,2), col = c(1,2,2), ylab = "BetaHat",
  main = "RCST", xlab="Location", ylim=ran)
abline(h=0, col="blue")
matplot(cbind(pfr.obj.t3$BetaHat[[1]], pfr.obj.t3$Bounds[[1]]),
  type = 'l', lty = c(1,2,2), col = c(1,2,2), ylab = "BetaHat",
  main = "CCA - mult.", xlab="Location", ylim=ran)
abline(h=0, col="blue")
matplot(cbind(pfr.obj.t3$BetaHat[[2]], pfr.obj.t3$Bounds[[2]]),
  type = 'l', lty = c(1,2,2), col = c(1,2,2), ylab = "BetaHat",
  main = "RCST - mult.", xlab="Location", ylim=ran)
abline(h=0, col="blue")

## do some testing
t1 <- rlrt.pfr(pfr.obj.t1, "constancy")
t2 <- rlrt.pfr(pfr.obj.t2, "constancy")
t3 <- rlrt.pfr(pfr.obj.t3, "inclusion")

t1$test.stat
t1$p.val

t2$test.stat
t2$p.val

t3$test.stat
t3$p.val

## do some testing with rlrt.pfr(); same as above but subj = NULL
pfr.obj.t1 <- pfr(Y = 0, covariates=covar.in, funcs = list(W1), subj = NULL, kz = 10, kb = 50)
pfr.obj.t2 <- pfr(Y = 0, covariates=covar.in, funcs = list(W2), subj = NULL, kz = 10, kb = 50)
pfr.obj.t3 <- pfr(Y = 0, covariates=covar.in, funcs = list(W1, W2), subj = NULL, kz = 10, kb = 50)

t1 <- rlrt.pfr(pfr.obj.t1, "constancy")
t2 <- rlrt.pfr(pfr.obj.t2, "constancy")
t3 <- rlrt.pfr(pfr.obj.t3, "inclusion")

t1$test.stat
t1$p.val

t2$test.stat
t2$p.val

```

```
t3$test.stat
t3$p.val

## End(Not run)
```

sff

Construct a smooth function-on-function regression term

Description

Defines a term $\int_{s_{lo,i}}^{s_{hi,i}} f(X_i(s), s, t) ds$ for inclusion in an `mgcv::gam`-formula (or `bam` or `gamm` or `gamm4::gamm`) as constructed by `pffr`. Defaults to a cubic tensor product B-spline with marginal second differences penalties for $f(X_i(s), s, t)$ and integration over the entire range $[s_{lo,i}, s_{hi,i}] = [\min(s_i), \max(s_i)]$. Can't deal with any missing $X(s)$, unequal lengths of $X_i(s)$ not (yet?) possible. Unequal ranges for different $X_i(s)$ should work. $X_i(s)$ is assumed to be numeric.

sff() IS AN EXPERIMENTAL FEATURE AND NOT WELL TESTED YET – USE AT YOUR OWN RISK.

Usage

```
sff(
  X,
  yind,
  xind = seq(0, 1, l = ncol(X)),
  basistype = c("te", "t2", "s"),
  integration = c("simpson", "trapezoidal"),
  L = NULL,
  limits = NULL,
  splinepars = list(bs = "ps", m = c(2, 2, 2))
)
```

Arguments

X	an n by ncol(xind) matrix of function evaluations $X_i(s_{i1}), \dots, X_i(s_{iS}); i = 1, \dots, n$.
yind	<i>DEPRECATED</i> matrix (or vector) of indices of evaluations of $Y_i(t)$; i.e. matrix with rows (t_{i1}, \dots, t_{iT}) ; no longer used.
xind	vector of indices of evaluations of $X_i(s)$, i.e. (s_1, \dots, s_S)
basistype	defaults to "te", i.e. a tensor product spline to represent $f(X_i(s), t)$. Alternatively, use "s" for bivariate basis functions (see s) or "t2" for an alternative parameterization of tensor product splines (see t2).
integration	method used for numerical integration. Defaults to "simpson"'s rule. Alternatively and for non-equidistant grids, "trapezoidal".
L	optional: an n by ncol(xind) giving the weights for the numerical integration over s .

limits	defaults to NULL for integration across the entire range of $X(s)$, otherwise specifies the integration limits $s_{hi,i}, s_{lo,i}$: either one of "s<t" or "s<=t" for $(s_{hi,i}, s_{lo,i}) = (0, t)$ or a function that takes s as the first and t as the second argument and returns TRUE for combinations of values (s, t) if s falls into the integration range for the given t. This is an experimental feature and not well tested yet; use at your own risk.
splinepars	optional arguments supplied to the basistype-term. Defaults to a cubic tensor product B-spline with marginal second differences, i.e. <code>list(bs="ps", m=c(2,2,2))</code> . See te or s for details

Value

a list containing

- call a "call" to [te](#) (or [s](#), [t2](#)) using the appropriately constructed covariate and weight matrices (see [linear.functional.terms](#))
- data a list containing the necessary covariate and weight matrices

Author(s)

Fabian Scheipl, based on Sonja Greven's trick for fitting functional responses.

smooth.construct.dt.smooth.spec

Domain Transformation basis constructor

Description

The dt basis allows for any of the standard mgcv (or user-defined) bases to be applied to a transformed version of the original terms. Smooths may be of any number of terms. Transformations are specified by supplying a function of any or all of the original terms. "by" variables are not transformed.

Usage

```
## S3 method for class 'dt.smooth.spec'
smooth.construct(object, data, knots)
```

Arguments

object	a smooth specification object, generated by <code>s()</code> , <code>te()</code> , <code>ti()</code> , or <code>t2()</code> , with <code>bs="dt"</code>
data	a list containing just the data (including any by variable) required by this term, with names corresponding to <code>object\$term</code> (and <code>object\$by</code>). The by variable is the last element.
knots	a list containing any knots supplied for basis setup - in same order and with same names as data. Can be NULL.

Details

object should be created with an `xt` argument. For non-tensor-product smooths, this will be a list with the following elements:

1. `tf` (required): a function or character string (or list of functions and/or character strings) defining the coordinate transformations; see further details below.
2. `bs` (optional): character string indicating the `bs` for the basis applied to the transformed coordinates; if empty, the appropriate defaults are used.
3. `basis` (optional): character string indicating type of bivariate basis used. Options include "s" (the default), "te", "ti", and "t2", which correspond to `s`, `te`, `ti`, and `t2`.
4. ... (optional): for tensor product smooths, additional arguments to the function specified by `basis` that are not available in `s()` can be included here, e.g. `d`, `np`, etc.

For tensor product smooths, we recommend using `s()` to set up the basis, and specifying the tensor product using `xt$basis` as described above. If the basis is set up using `te()`, then the variables in `object$term` will be split up, meaning all transformation functions would have to be univariate.

Value

An object of class "dt.smooth". This will contain all the elements associated with the `smooth.construct` object from the inner `smooth` (defined by `xt$bs`), in addition to an `xt` element used by the `Predict.matrix` method.

Transformation Functions

Let `nterms = length(object$term)`. The `tf` element can take one of the following forms:

1. a function of `nargs` arguments, where `nargs <= nterms`. If `nterms > 1`, it is assumed that this function will be applied to the first term of `object$term`. If all argument names of the function are term names, then those arguments will correspond to those terms; otherwise, they will correspond to the first `nargs` terms in `object$term`.
2. a character string corresponding to one of the built-in transformations (listed below).
3. A list of length `ntfuncs`, where `ntfuncs <= nterms`, containing either the functions or character strings described above. If this list is named with term names, then the transformation functions will be applied to those terms; otherwise, they will be applied to the first `ntfuncs` terms in `object$term`.

The following character strings are recognized as built-in transformations:

- "log": log transformation (univariate)
- "ecdf": empirical cumulative distribution function (univariate)
- "linear01": linearly rescale from 0 to 1 (univariate)
- "s-t": first term ("s") minus the second term ("t") (bivariate)
- "s/t": first term ("s") divided by the second term ("t") (bivariate)
- "QTransform": performs a time-specific ecdf transformation for a bivariate smooth, where time is indicated by the first term, and x by the second term. Primarily for use with `refund::af`.

Some transformations rely on a fixed "pivot point" based on the data used to fit the model, e.g. quantiles (such as the min or max) of this data. When making predictions based on these transformations, the transformation function will need to know what the pivot points are, based on the original (not prediction) data. In order to accomplish this, we allow the user to specify that they want their transformation function to refer to the original data (as opposed to whatever the "current" data is). This is done by appending a zero ("0") to the argument name.

For example, suppose you want to scale the term linearly so that the data used to define the basis ranges from 0 to 1. The wrong way to define this transformation function: `function(x) {(x - min(x))/(max(x) - min(x))}`. This function will result in incorrect predictions if the range of data for which predictions are being made is not the same as the range of data that was used to define the basis. The proper way to define this function: `function(x) {(x - min(x0))/(max(x0) - min(x0))}`. By referring to `x0` instead of `x`, you are indicating that you want to use the original data instead of the current data. This may seem strange to refer to a variable that is not one of the arguments, but the "dt" constructor explicitly places these variables in the environment of the transformation function to make them available.

Author(s)

Jonathan Gellar

See Also

[smooth.construct](#)

`smooth.construct.fpc.smooth.spec`

Basis constructor for FPC terms

Description

Basis constructor for FPC terms

Usage

```
## S3 method for class 'fpc.smooth.spec'
smooth.construct(object, data, knots)
```

Arguments

<code>object</code>	a <code>fpc.smooth.spec</code> object, usually generated by a term <code>s(x, bs="fpc")</code> ; see Details .
<code>data</code>	a list containing the data (including any by variable) required by this term, with names corresponding to <code>object\$term</code> (and <code>object\$by</code>). Only the first element of this list is used.
<code>knots</code>	not used, but required by the generic <code>smooth.construct</code> .

Details

object must contain an `xt` element. This is a list that can contain the following elements:

X (required) matrix of functional predictors

method (required) the method of finding principal components; options include "svd" (unconstrained), "fpca.sc", "fpca.face", or "fpca.ssvd"

npc (optional) the number of PC's to retain

pve (only needed if `npc` not supplied) the percent variance explained used to determine `npc`

penalize (required) if FALSE, the smoothing parameter is set to 0

bs the basis class used to pre-smooth `X`; default is "ps"

Any additional options for the pre-smoothing basis (e.g. `k`, `m`, etc.) can be supplied in the corresponding elements of object. See `[mgcv]{s}` for a full list of options.

Value

An object of class "fpc.smooth". In addition to the elements listed in `{smooth.construct}`, the object will contain

`sm` the smooth that is fit in order to generate the basis matrix over `object$term`

`V.A` the matrix of principal components

Author(s)

Jonathan Gellar <JGellar@mathematica-mpr.com>

References

Reiss, P. T., and Ogden, R. T. (2007). Functional principal component regression and functional partial least squares. *Journal of the American Statistical Association*, 102, 984-996.

See Also

`{fpcr}`

smooth.construct.pco.smooth.spec

Principal coordinate ridge regression

Description

Smooth constructor function for principal coordinate ridge regression fitted by `[mgcv]{gam}`. When the principal coordinates are defined by a relevant distance among functional predictors, this is a form of nonparametric scalar-on-function regression. Reiss et al. (2016) describe the approach and apply it to dynamic time warping distances among functional predictors.

Usage

```
## S3 method for class 'pco.smooth.spec'
smooth.construct(object, data, knots)
```

Arguments

object	a smooth specification object, usually generated by a term of the form <code>s(dummy, bs="pco", k, xt)</code> ; see Details.
data	a list containing just the data.
knots	IGNORED!

Value

An object of class `pco.smooth`. The resulting object has an `xt` element which contains details of the multidimensional scaling, which may be interesting.

Details

The constructor is not normally called directly, but is rather used internally by `{gam}`.

In a `[mgcv]{gam}` term of the above form `s(dummy, bs="pco", k, xt)`,

- `dummy` is an arbitrary vector (or name of a column in `data`) whose length is the number of observations. This is not actually used, but is required as part of the input to `[mgcv]{s}`. Note that if multiple `pco` terms are used in the model, there must be multiple unique term names (e.g., "dummy1", "dummy2", etc).
- `k` is the number of principal coordinates (e.g., `k=9` will give a 9-dimensional projection of the data).
- `xt` is a list supplying the distance information, in one of two ways. (i) A matrix `Dmat` of distances can be supplied directly via `xt=list(D=Dmat, ...)`. (ii) Alternatively, one can use `xt=list(realdata=..., dist_fn=..., ...)` to specify a data matrix `realdata` and distance function `dist_fn`, whereupon a distance matrix `dist_fn(realdata)` is created.

The list `xt` also has the following optional elements:

- `add`: Passed to `{cmdscale}` when performing multidimensional scaling; for details, see the help for that function. (Default FALSE.)
- `fastcmd`: if TRUE, multidimensional scaling is performed by `{cmdscale_lanczos}`, which uses Lanczos iteration to eigendecompose the distance matrix; if FALSE, MDS is carried out by `{cmdscale}`. Default is FALSE, to use `cmdscale`.

Author(s)

David L Miller, based on code from Lan Huo and Phil Reiss

References

Reiss, P. T., Miller, D. L., Wu, P.-S., and Wen-Yu Hua, W.-Y. Penalized nonparametric scalar-on-function regression via principal coordinates.

Examples

```

## Not run:
# a simulated example
library(refund)
library(mgcv)
require(dtw)

## First generate the data
Xnl <- matrix(0, 30, 101)
set.seed(813)
tt <- sort(sample(1:90, 30))
for(i in 1:30){
  Xnl[i, tt[i]:(tt[i]+4)] <- -1
  Xnl[i, (tt[i]+5):(tt[i]+9)] <- 1
}
X.toy <- Xnl + matrix(rnorm(30*101, ,0.05), 30)
y.toy <- tt + rnorm(30, 0.05)
y.rainbow <- rainbow(30, end=0.9)[(y.toy-min(y.toy))/
  diff(range(y.toy))*29+1]

## Display the toy data
par(mfrow=c(2, 2))
matplot((0:100)/100, t(Xnl[c(4, 25), ]), type="l", xlab="t", ylab="",
  ylim=range(X.toy), main="Noiseless functions")
matplot((0:100)/100, t(X.toy[c(4, 25), ]), type="l", xlab="t", ylab="",
  ylim=range(X.toy), main="Observed functions")
matplot((0:100)/100, t(X.toy), type="l", lty=1, col=y.rainbow, xlab="t",
  ylab="", main="Rainbow plot")

## Obtain DTW distances
D.dtw <- dist(X.toy, method="dtw", window.type="sakoechiba", window.size=5)

## Compare PC vs. PCo ridge regression

# matrix to store results
GCVmat <- matrix(NA, 15, 2)
# dummy response variable
dummy <- rep(1,30)

# loop over possible projection dimensions
for (k. in 1:15){
  # fit PC (m1) and PCo (m2) ridge regression
  m1 <- gam(y.toy ~ s(dummy, bs="pco", k=k.,
    xt=list(realdata=X.toy, dist_fn=dist)), method="REML")
  m2 <- gam(y.toy ~ s(dummy, bs="pco", k=k., xt=list(D=D.dtw)), method="REML")
  # calculate and store GCV scores
  GCVmat[k., ] <- length(y.toy) * c(sum(m1$residuals^2)/m1$df.residual^2,
    sum(m2$residuals^2)/m2$df.residual^2)
}

## plot the GCV scores per dimension for each model
matplot(GCVmat, lty=1:2, col=1, pch=16:17, type="o", ylab="GCV",

```

```

      xlab="Number of principal components / coordinates",
      main="GCV score")
legend("right", c("PC ridge regression", "DTW-based PCoRR"), lty=1:2, pch=16:17)

## example of making a prediction

# fit a model to the toy data
m <- gam(y.toy ~ s(dummy, bs="pco", k=2, xt=list(D=D.dtw)), method="REML")

# first build the distance matrix
# in this case we just subsample the original matrix
# see ?pco_predict_preprocess for more information on formatting this data
dist_list <- list(dummy = as.matrix(D.dtw)[, c(1:5,10:15)])

# preprocess the prediction data
pred_data <- pco_predict_preprocess(m, newdata=NULL, dist_list)

# make the prediction
p <- predict(m, pred_data)

# check that these are the same as the corresponding fitted values
print(cbind(fitted(m)[ c(1:5,10:15)],p))

## End(Not run)

```

```
smooth.construct.pcre.smooth.spec
```

mgcv-style constructor for PC-basis functional random effects

Description

Sets up design matrix for functional random effects based on the PC scores of the covariance operator of the random effect process. See [smooth.construct.re.smooth.spec](#) for more details on mgcv-style smoother specification and [pcre](#) for the corresponding `pffr()`-formula wrapper.

Usage

```
## S3 method for class 'pcre.smooth.spec'
smooth.construct(object, data, knots)
```

Arguments

object	a smooth specification object, see smooth.construct
data	see smooth.construct
knots	see smooth.construct

Value

An object of class "random.effect". See [smooth.construct](#) for the elements that this object will contain.

Author(s)

Fabian Scheipl; adapted from 're' constructor by S.N. Wood.

smooth.construct.pi.smooth.spec

Parametric Interaction basis constructor

Description

The pi basis is appropriate for smooths of multiple variables. Its purpose is to parameterize the way in which the basis changes with one of those variables. For example, suppose the smooth is over three variables, x , y , and t , and we want to parameterize the effect of t . Then the pi basis will assume $f(x, y, t) = \sum_k g_k(t) * f_k(x, y)$, where the $g_k(t)$ functions are pre-specified and the $f_k(x, y)$ functions are estimated using a bivariate basis. An example of a parametric interaction is a linear interaction, which would take the form $f(x, y, t) = f_1(x, y) + t * f_2(x, y)$.

Usage

```
## S3 method for class 'pi.smooth.spec'
smooth.construct(object, data, knots)
```

Arguments

object	a smooth specification object, generated by, e.g., <code>s(x, y, t, bs="pi", xt=list(g=list(g1, g2, g3)))</code> . For transformation functions <code>g1</code> , <code>g2</code> , and <code>g3</code> , see Details below.
data	a list containing the variables of the smooth (x , y , and t above), as well as any by variable.
knots	a list containing any knots supplied for basis setup - in same order and with same names as data. Can be NULL.

Details

All functions $f_k()$ are defined using the same basis set. Accordingly, they are penalized using a single block-diagonal penalty matrix and one smoothing parameter. Future versions of this function may be able to relax this assumption.

object should be defined (using `s()`) with an `xt` argument. This argument is a list that could contain any of the following elements:

1. `g`: the functions $g_k(t)$, specified as described below.
2. `bs`: the basis code used for the functions $f_k()$; defaults to thin-plate regression splines, which is `mgcv`'s default. The same basis will be used for all k .

3. `idx`: an integer index indicating which variable from `object$term` is to be parameterized, i.e., the t variable; defaults to `length(object$term)`
4. `mp`: flag to indicate whether multiple penalties should be estimated, one for each $f_k()$. Defaults to TRUE. If FALSE, the penalties for each k are combined into a single block-diagonal penalty matrix (with one smoothing parameter).
5. `...`: further `xt` options to be passed onto the basis for $f_k()$.

`xt$g` can be entered in one of the following forms:

1. a list of functions of length k , where each function is of one argument (assumed to be t)
2. one of the following recognized character strings: "linear", indicating a linear interaction, i.e. $f(x, t) = f_1(x) + t * f_2(x)$; "quadratic", indicating a quadratic interaction, i.e. $f(x, t) = f_1(x) + t * f_2(x) + t^2 * f_3(x)$; or "none", indicating no interaction with t , i.e. $f(x, t) = f_1(x)$.

The only one of the above elements that is required is `xt`. If default values for `bs`, `idx`, and `mp` are desired, `xt` may also be entered as the `g` element itself; i.e. `xt=g`, where `g` is either the list of functions or an acceptable character string.

Additional arguments for the lower-dimensional basis over f_k may be entered using the corresponding arguments of `s()`, e.g. `k`, `m`, `sp`, etc. For example, `s(x, t, bs="pi", k=15, xt=list(g="linear", bs="ps"))` will define a linear interaction with t of a univariate p -spline basis of dimension 15 over x .

Value

An object of class "pi.smooth". See [smooth.construct](#) for the elements it will contain.

Author(s)

Fabian Scheipl and Jonathan Gellar

smooth.construct.pss.smooth.spec

P-spline constructor with modified 'shrinkage' penalty

Description

Construct a B-spline basis with a modified difference penalty of full rank (i.e., that also penalizes low-order polynomials).

Usage

```
## S3 method for class 'pss.smooth.spec'
smooth.construct(object, data, knots)
```

Arguments

object	see smooth.construct . The shrinkage factor can be specified via <code>object\$xt\$shrink</code>
data	see smooth.construct .
knots	see smooth.construct .

Details

This penalty-basis combination is useful to avoid non-identifiability issues for `ff` terms. See 'ts' or 'cs' in [smooth.terms](#) for similar "shrinkage penalties" for thin plate and cubic regression splines. The basic idea is to replace the k -th zero eigenvalue of the original penalty by $s^k \nu_m$, where s is the shrinkage factor (defaults to 0.1) and ν_m is the smallest non-zero eigenvalue. See reference for the original idea, implementation follows that in the 'ts' and 'cs' constructors (see [smooth.terms](#)).

Author(s)

Fabian Scheipl; adapted from 'ts' and 'cs' constructors by S.N. Wood.

References

Marra, G., & Wood, S. N. (2011). Practical variable selection for generalized additive models. *Computational Statistics & Data Analysis*, 55(7), 2372-2387.

sofa

SOFA (Sequential Organ Failure Assessment) Data

Description

A dataset containing the SOFA scores (Vincent et al, 1996). for 520 patients, hospitalized in the intensive care unit (ICU) with Acute Lung Injury. Daily measurements are available for as long as each one remains in the ICU. This is an example of variable-domain functional data, as described by Gellar et al. (2014).

Usage

```
sofa
```

Format

A data frame with 520 rows (subjects) and 7 variables:

death binary indicator that the subject died in the ICU

SOFA 520 x 173 matrix in variable-domain format (a ragged array). Each column represents an ICU day. Each row contains the SOFA scores for a subject, one per day, for as long as the subject remained in the ICU. The remaining cells of each row are padded with NAs. SOFA scores range from 0 to 24, increasing with severity of organ failure. Missing values during one's ICU stay have been imputed using LOCF.

SOFA_raw Identical to the SOFA element, except that it contains some missing values during one's hospitalization. These missing values arise when a subject leaves the ICU temporarily, only to be re-admitted. SOFA scores are not monitored outside the ICU.

los ICU length of stay, i.e., the number of days the patient remained in the ICU prior to death or final discharge.

age Patient age

male Binary indicator for male gender

Charlson Charlson co-morbidity index, a measure of baseline health status (before hospitalization and ALI).

Details

The data was collected as part of the Improving Care of ALI Patients (ICAP) study (Needham et al., 2006). If you use this dataset as an example in written work, please cite the study protocol.

References

Vincent, JL, Moreno, R, Takala, J, Willatts, S, De Mendonca, A, Bruining, H, Reinhart, CK, Suter, PM, Thijs, LG (1996). The SOFA (Sepsis related Organ Failure Assessment) score to describe organ dysfunction/failure. *Intensive Care Medicine*, 22(7): 707-710.

Needham, D. M., Dennison, C. R., Dowdy, D. W., Mendez-Tellez, P. A., Ciesla, N., Desai, S. V., Sevransky, J., Shanholtz, C., Scharfstein, D., Herridge, M. S., and Pronovost, P. J. (2006). Study protocol: The Improving Care of Acute Lung Injury Patients (ICAP) study. *Critical Care (London, England)*, 10(1), R9.

Gellar, Jonathan E., Elizabeth Colantuoni, Dale M. Needham, and Ciprian M. Crainiceanu. Variable-Domain Functional Regression for Modeling ICU Data. *Journal of the American Statistical Association*, 109(508):1425-1439, 2014.

summary.pffr

Summary for a pffr fit

Description

Take a fitted pffr-object and produce summaries from it. See [summary.gam\(\)](#) for details.

Usage

```
## S3 method for class 'pffr'
summary(object, ...)
```

Arguments

object a fitted pffr-object
... see [summary.gam\(\)](#) for options.

Value

A list with summary information, see [summary.gam\(\)](#)

Author(s)

Fabian Scheipl, adapted from [summary.gam\(\)](#) by Simon Wood, Henric Nilsson

summary.pfr	<i>Summary for a pfr fit</i>
-------------	------------------------------

Description

Take a fitted pfr-object and produce summaries from it. See [summary.gam\(\)](#) for details.

Usage

```
## S3 method for class 'pfr'  
summary(object, ...)
```

Arguments

object	a fitted pfr-object
...	see summary.gam() for options.

Details

This function currently simply strips the "pfr" class label and calls [summary.gam](#).

Value

A list with summary information, see [summary.gam\(\)](#)

Author(s)

Jonathan Gellar <JGellar@mathematica-mpr.com>, Fabian Scheipl

Description

Fitting function for function-on-scalar regression for cross-sectional data. This function estimates model parameters using a VB and estimates the residual covariance surface using FPCA.

Usage

```
vb_cs_fPCA(
  formula,
  data = NULL,
  verbose = TRUE,
  Kt = 5,
  Kp = 2,
  alpha = 0.1,
  Aw = NULL,
  Bw = NULL,
  Apsi = NULL,
  Bpsi = NULL,
  argvals = NULL
)
```

Arguments

formula	a formula indicating the structure of the proposed model.
data	an optional data frame, list or environment containing the variables in the model. If not found in data, the variables are taken from environment(formula), typically the environment from which the function is called.
verbose	logical defaulting to TRUE – should updates on progress be printed?
Kt	number of spline basis functions used to estimate coefficient functions
Kp	number of FPCA basis functions to be estimated
alpha	tuning parameter balancing second-derivative penalty and zeroth-derivative penalty (alpha = 0 is all second-derivative penalty)
Aw	hyperparameter for inverse gamma controlling variance of spline terms for population-level effects
Bw	hyperparameter for inverse gamma controlling variance of spline terms for population-level effects
Apsi	hyperparameter for inverse gamma controlling variance of spline terms for FPC effects
Bpsi	hyperparameter for inverse gamma controlling variance of spline terms for FPC effects
argvals	not currently implemented

Author(s)

Jeff Goldsmith <ajg2202@cumc.columbia.edu>

References

Goldsmith, J., Kitago, T. (2016). Assessing Systematic Effects of Stroke on Motor Control using Hierarchical Function-on-Scalar Regression. *Journal of the Royal Statistical Society: Series C*, 65 215-236.

 vb_cs_wish

Cross-sectional FoSR using Variational Bayes and Wishart prior

Description

Fitting function for function-on-scalar regression for cross-sectional data. This function estimates model parameters using VB and estimates the residual covariance surface using a Wishart prior.

Usage

```
vb_cs_wish(
  formula,
  data = NULL,
  verbose = TRUE,
  Kt = 5,
  alpha = 0.1,
  min.iter = 10,
  max.iter = 50,
  Aw = NULL,
  Bw = NULL,
  v = NULL
)
```

Arguments

formula	a formula indicating the structure of the proposed model.
data	an optional data frame, list or environment containing the variables in the model. If not found in data, the variables are taken from environment(formula), typically the environment from which the function is called.
verbose	logical defaulting to TRUE – should updates on progress be printed?
Kt	number of spline basis functions used to estimate coefficient functions
alpha	tuning parameter balancing second-derivative penalty and zeroth-derivative penalty (alpha = 0 is all second-derivative penalty)
min.iter	minimum number of iterations of VB algorithm
max.iter	maximum number of iterations of VB algorithm

Aw	hyperparameter for inverse gamma controlling variance of spline terms for population-level effects; if NULL, defaults to $Kt/2$.
Bw	hyperparameter for inverse gamma controlling variance of spline terms for population-level effects; if NULL, defaults to $1/2 \text{tr}(\mu.q.\beta)$ of the model
v	hyperparameter for inverse Wishart prior on residual covariance; if NULL, Psi defaults to an FPCA decomposition of the residual covariance in which residuals are estimated based on an OLS fit of the model (note the "nugget effect" on this covariance is assumed to be constant over the time domain).

Author(s)

Jeff Goldsmith <ajg2202@cumc.columbia.edu>

References

Goldsmith, J., Kitago, T. (2016). Assessing Systematic Effects of Stroke on Motor Control using Hierarchical Function-on-Scalar Regression. *Journal of the Royal Statistical Society: Series C*, 65 215-236.

 vb_mult_fPCA

Multilevel FoSR using Variational Bayes and FPCA

Description

Fitting function for function-on-scalar regression for multilevel data. This function estimates model parameters using a VB and estimates the residual covariance surface using FPCA.

Usage

```
vb_mult_fPCA(
  formula,
  data = NULL,
  verbose = TRUE,
  Kt = 5,
  Kp = 2,
  alpha = 0.1,
  argvals = NULL
)
```

Arguments

formula	a formula indicating the structure of the proposed model.
data	an optional data frame, list or environment containing the variables in the model. If not found in data, the variables are taken from environment(formula), typically the environment from which the function is called.
verbose	logical defaulting to TRUE – should updates on progress be printed?

Kt	number of spline basis functions used to estimate coefficient functions
Kp	number of FPCA basis functions to be estimated
alpha	tuning parameter balancing second-derivative penalty and zeroth-derivative penalty (alpha = 0 is all second-derivative penalty)
argvals	not currently implemented

Author(s)

Jeff Goldsmith <ajg2202@cumc.columbia.edu>

References

Goldsmith, J., Kitago, T. (2016). Assessing Systematic Effects of Stroke on Motor Control using Hierarchical Function-on-Scalar Regression. *Journal of the Royal Statistical Society: Series C*, 65 215-236.

vb_mult_wish

Multilevel FoSR using Variational Bayes and Wishart prior

Description

Fitting function for function-on-scalar regression for cross-sectional data. This function estimates model parameters using VB and estimates the residual covariance surface using a Wishart prior. If prior hyperparameters are NULL they are estimated using the data.

Usage

```
vb_mult_wish(  
  formula,  
  data = NULL,  
  verbose = TRUE,  
  Kt = 5,  
  alpha = 0.1,  
  min.iter = 10,  
  max.iter = 50,  
  Az = NULL,  
  Bz = NULL,  
  Aw = NULL,  
  Bw = NULL,  
  v = NULL  
)
```

Arguments

formula	a formula indicating the structure of the proposed model.
data	an optional data frame, list or environment containing the variables in the model. If not found in data, the variables are taken from environment(formula), typically the environment from which the function is called.
verbose	logical defaulting to TRUE – should updates on progress be printed?
Kt	number of spline basis functions used to estimate coefficient functions
alpha	tuning parameter balancing second-derivative penalty and zeroth-derivative penalty (alpha = 0 is all second-derivative penalty)
min.iter	minimum number of iterations of VB algorithm
max.iter	maximum number of iterations of VB algorithm
Az	hyperparameter for inverse gamma controlling variance of spline terms for subject-level effects
Bz	hyperparameter for inverse gamma controlling variance of spline terms for subject-level effects
Aw	hyperparameter for inverse gamma controlling variance of spline terms for population-level effects
Bw	hyperparameter for inverse gamma controlling variance of spline terms for population-level effects
v	hyperparameter for inverse Wishart prior on residual covariance

Author(s)

Jeff Goldsmith <ajg2202@cumc.columbia.edu>

References

Goldsmith, J., Kitago, T. (2016). Assessing Systematic Effects of Stroke on Motor Control using Hierarchical Function-on-Scalar Regression. *Journal of the Royal Statistical Society: Series C*, 65 215-236.

vis.fgam

Visualization of FGAM objects

Description

Produces perspective or contour plot views of an estimated surface corresponding to {af} terms fit using {fgam} or plots “slices” of the estimated surface or estimated second derivative surface with one of its arguments fixed and corresponding twice-standard error “Bayesian” confidence bands constructed using the method in Marra and Wood (2012). See the details.

Usage

```
vis.fgam(
  object,
  af.term,
  xval = NULL,
  tval = NULL,
  deriv2 = FALSE,
  theta = 50,
  plot.type = "persp",
  ticktype = "detailed",
  ...
)
```

Arguments

object	an fgam object, produced by {fgam}
af.term	character; the name of the functional predictor to be plotted. Only important if multiple af terms are fit. Defaults to the first af term in object\$call
xval	a number in the range of functional predictor to be plotted. The surface will be plotted with the first argument of the estimated surface fixed at this value
tval	a number in the domain of the functional predictor to be plotted. The surface will be plotted with the second argument of the estimated surface fixed at this value. Ignored if xval is specified
deriv2	logical; if TRUE, plot the estimated second derivative surface along with Bayesian confidence bands. Only implemented for the "slices" plot from either xval or tval being specified
theta	numeric; viewing angle; see {persp}
plot.type	one of "contour" (to use {levelplot}) or "persp" (to use {persp}). Ignored if either xval or tval is specified
ticktype	how to draw the tick marks if plot.type="persp". Defaults to "detailed"
...	other options to be passed to {persp}, {levelplot}, or {plot}

Details

The confidence bands used when plotting slices of the estimated surface or second derivative surface are the ones proposed in Marra and Wood (2012). These are a generalization of the "Bayesian" intervals of Wahba (1983) with an adjustment for the uncertainty about the model intercept. The estimated covariance matrix of the model parameters is obtained from assuming a particular Bayesian model on the parameters.

Value

Simply produces a plot

Author(s)

Mathew W. McLean <mathew.w.mclean@gmail.com>

References

- McLean, M. W., Hooker, G., Staicu, A.-M., Scheipl, F., and Ruppert, D. (2014). Functional generalized additive models. *Journal of Computational and Graphical Statistics*, **23**(1), pp. 249-269.
- Marra, G., and Wood, S. N. (2012) Coverage properties of confidence intervals for generalized additive model components. *Scandinavian Journal of Statistics*, **39**(1), pp. 53–74.
- Wabha, G. (1983) "Confidence intervals" for the cross-validated smoothing spline. *Journal of the Royal Statistical Society, Series B*, **45**(1), pp. 133–150.

See Also

{vis.gam}, {plot.gam}, {fgam}, {persp}, {levelplot}

Examples

```
##### DTI Example #####
data(DTI)

## only consider first visit and cases (since no PASAT scores for controls)
y <- DTI$pasat[DTI$visit==1 & DTI$case==1]
X <- DTI$cca[DTI$visit==1 & DTI$case==1,]

## remove samples containing missing data
ind <- rowSums(is.na(X))>0

y <- y[!ind]
X <- X[!ind,]

## fit the fgam using FA measurements along corpus
## callosum as functional predictor with PASAT as response
## using 8 cubic B-splines for each marginal bases with
## third order marginal difference penalties
## specifying gamma>1 enforces more smoothing when using GCV
## to choose smoothing parameters
#fit <- fgam(y~af(X,splinepars=list(k=c(8,8),m=list(c(2,3),c(2,3))),gamma=1.2)

## contour plot of the fitted surface
#vis.fgam(fit,plot.type='contour')

## similar to Figure 5 from McLean et al.
## Bands seem too conservative in some cases
#xval <- runif(1, min(fit$fgam$ft[[1]]$Xrange), max(fit$fgam$ft[[1]]$Xrange))
#tval <- runif(1, min(fit$fgam$ft[[1]]$xind), max(fit$fgam$ft[[1]]$xind))
#par(mfrow=c(4, 1))
#vis.fgam(fit, af.term='X', deriv2=FALSE, xval=xval)
#vis.fgam(fit, af.term='X', deriv2=FALSE, tval=tval)
#vis.fgam(fit, af.term='X', deriv2=TRUE, xval=xval)
#vis.fgam(fit, af.term='X', deriv2=TRUE, tval=tval)
```

vis.pfr

*Visualization of PFR objects***Description**

Produces perspective or contour plot views of an estimated surface corresponding smooths over two or more dimensions. Alternatively plots “slices” of the estimated surface or estimated second derivative surface with one of its arguments fixed. Corresponding twice-standard error “Bayesian” confidence bands are constructed using the method in Marra and Wood (2012). See the details.

Usage

```
vis.pfr(
  object,
  select = 1,
  xval = NULL,
  tval = NULL,
  deriv2 = FALSE,
  theta = 50,
  plot.type = "persp",
  ticktype = "detailed",
  ...
)
```

Arguments

object	an pfr object, produced by {pfr}
select	index for the smooth term to be plotted, according to its position in the model formula (and in object\$smooth). Not needed if only one multivariate term is present.
xval	a number in the range of functional predictor to be plotted. The surface will be plotted with the first argument of the estimated surface fixed at this value
tval	a number in the domain of the functional predictor to be plotted. The surface will be plotted with the second argument of the estimated surface fixed at this value. Ignored if xval is specified.
deriv2	logical; if TRUE, plot the estimated second derivative surface along with Bayesian confidence bands. Only implemented for the "slices" plot from either xval or tval being specified
theta	numeric; viewing angle; see {persp}
plot.type	one of "contour" (to use {levelplot}) or "persp" (to use {persp}). Ignored if either xval or tval is specified
ticktype	how to draw the tick marks if plot.type="persp". Defaults to "detailed"
...	other options to be passed to {persp}, {levelplot}, or {plot}

Details

The confidence bands used when plotting slices of the estimated surface or second derivative surface are the ones proposed in Marra and Wood (2012). These are a generalization of the "Bayesian" intervals of Wahba (1983) with an adjustment for the uncertainty about the model intercept. The estimated covariance matrix of the model parameters is obtained from assuming a particular Bayesian model on the parameters.

Value

Simply produces a plot

Author(s)

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References

- McLean, M. W., Hooker, G., Staicu, A.-M., Scheipl, F., and Ruppert, D. (2014). Functional generalized additive models. *Journal of Computational and Graphical Statistics*, **23**(1), pp. 249-269.
- Marra, G., and Wood, S. N. (2012) Coverage properties of confidence intervals for generalized additive model components. *Scandinavian Journal of Statistics*, **39**(1), pp. 53–74.
- Wabha, G. (1983) "Confidence intervals" for the cross-validated smoothing spline. *Journal of the Royal Statistical Society, Series B*, **45**(1), pp. 133–150.

See Also

{vis.gam}, {plot.gam}, {pfr}, {persp}, {levelplot}

Examples

```
##### DTI Example #####
data(DTI)

## only consider first visit and cases (since no PASAT scores for controls),
## and remove missing data
DTI <- DTI[DTI$visit==1 & DTI$case==1 & complete.cases(DTI$cca),]

## Fit the PFR using FA measurements along corpus
## callosum as functional predictor with PASAT as response
## using 8 cubic B-splines for each marginal bases with
## third order marginal difference penalties.
## Specifying gamma>1 enforces more smoothing when using GCV
## to choose smoothing parameters
fit <- pfr(pasat ~ af(cca, basistype="te", k=c(8,8), m=list(c(2,3),c(2,3)), bs="ps"),
          method="GCV.Cp", gamma=1.2, data=DTI)

## contour plot of the fitted surface
vis.pfr(fit, plot.type='contour')

## similar to Figure 5 from McLean et al.
```



```
## Bands seem too conservative in some cases
xval <- runif(1, min(fit$pfr$ft[[1]]$Xrange), max(fit$pfr$ft[[1]]$Xrange))
tval <- runif(1, min(fit$pfr$ft[[1]]$xind), max(fit$pfr$ft[[1]]$xind))
par(mfrow=c(2, 2))
vis.pfr(fit, deriv2=FALSE, xval=xval)
vis.pfr(fit, deriv2=FALSE, tval=tval)
vis.pfr(fit, deriv2=TRUE, xval=xval)
vis.pfr(fit, deriv2=TRUE, tval=tval)
```

Xt_siginv_X

Internal computation function

Description

Internal function used compute the products in cross-sectional VB algorithm and Gibbs sampler

Usage

```
Xt_siginv_X(tx, siginv, y = NULL)
```

Arguments

tx	transpose of the X design matrix
siginv	inverse variance matrix
y	outcome matrix. if NULL, function computes first product; if not, function computes second product.

Author(s)

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