Package 'MonoPoly'

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Type Package

Title Functions to Fit Monotone Polynomials

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Description Functions for fitting monotone polynomials to data.

License GPL (>=2)

Depends R (>= 3.1.0), quadprog

LazyData yes

Encoding UTF-8

R topics documented:

coef.monpol *Extract Model Coefficients*

Description

coef method for 'monpol' objects.

Usage

```
## S3 method for class 'monpol'
coef(object, scale = c("original", "fitted"), type = c("beta", "monpar"), ...)
```

Arguments

object	A 'monpol' object.
scale	Extract coefficients on the original scale of the data or on the scale used during fitting.
type	Extract coefficients in the 'beta' parameterisation of the polynomial or for the monotone parameterisation used in the algorithm.
...	Additional optionals arguments. At present no optional arguments are used.

Details

This is the coef method for objects inheriting from class "monpol".

Value

Coefficients extracted from the model object object.

Author(s)

Berwin A Turlach

curvPol *Evaluating the Curvature of Polynomials*

Description

Function to evaluate the curvature of polynomials

Usage

```
curvPol(x, beta)
```

Arguments

x	numerical values at which to evaluate the curvature of polynomials, can be provided in a vector, matrix, array or data frame
beta	numerical vector containing the coefficient of the polynomial

Value

The result of evaluating the curvature of the polynomial at the values in x, returned in the same dimension as x has.

Author(s)

Berwin A Turlach

Examples

```
beta <- c(1,2,1)

x <- 0:10
curvPol(x, beta)
str(curvPol(x, beta))

x <- cbind(0:10, 10:0)
curvPol(x, beta)
str(curvPol(x, beta))


x <- data.frame(x=0:10, y=10:0)
curvPol(x, beta)
str(curvPol(x, beta))
```

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evalPol *Evaluating Polynomials*

Description

Function to evaluate polynomials in a numerical robust way using the Horner scheme

Usage

```
evalPol(x, beta)
```

Arguments

x	numerical values at which to evaluate polynomials, can be provided in a vector, matrix, array or data frame
beta	numerical vector containing the coefficient of the polynomial

Value

The result of evaluating the polynomial at the values in x, returned in the same dimension as x has.

Author(s)

Berwin A Turlach

Examples

```
beta <- c(1,2,1)

x <- 0:10
evalPol(x, beta)
str(evalPol(x, beta))

x <- cbind(0:10, 10:0)
evalPol(x, beta)
str(evalPol(x, beta))


x <- data.frame(x=0:10, y=10:0)
evalPol(x, beta)
str(evalPol(x, beta))
```

`fitted.monpol` *Extract Model Fitted Values*

Description

`fitted` method for 'monpol' objects.

Usage

```
## S3 method for class 'monpol'
fitted(object, scale = c("original", "fitted"), ...)
```

Arguments

`object`	A 'monpol' object.
`scale`	Extract fitted values on the original scale of the data or on the scale used during fitting.
`...`	Additional optionals arguments. At present no optional arguments are used.

Details

This is the `fitted` method for objects inheriting from class `"monpol"`.

Value

Fitted values extracted from the model object `object`.

Author(s)

Berwin A Turlach

hawkins *hawkins*

Description

This data gives x and y variables for the data published in Hawkins' 1994 article. This data was originally simulated from a standard cubic polynomial with equally spaced x values between -1 and 1.

Format

A data frame with 50 simulated observations on the following 2 variables.

`y` a numeric vector

`x` a numeric vector

References

Hawkins, D. M. (1994) Fitting monotonic polynomials to data. *Computational Statistics* **9**(3): 233–247.

Examples

```
data(hawkins)
```

ismonotone *Check whether a polynomial is monotone*

Description

Function to check whether a polynomial is montone over a given interval.

Usage

```
ismonotone(object, ...)

## S3 method for class 'monpol'
ismonotone(object, a = -Inf, b = Inf, EPS = 1e-06, ...)

## Default S3 method:
ismonotone(object, a = -Inf, b = Inf, EPS = 1e-06, ...)
```

Arguments

`object`	Either an object of class ‘ `monpol` ’ or a numeric vector containing the coefficient of the polynomial.
`a`	Lower limit of the interval over which the polynomial should be montone.

b	Upper limit of the interval over which the polynomial should be montone.
EPS	Numerical precision, values with absolute value smaller than EPS are treated as zero.
...	Further arguments passed to or from other methods.

Value

TRUE or FALSE depending on whether the polynomial is montone over (a,b) or not.

Note that due to numerical precision issues it is possible that a polynomial that should be monotone is declared to be not monotone.

Author(s)

Kevin Murray and Berwin A Turlach

Examples

```
fit <- monpol(y~x, w0)
ismonotone(fit)

beta <- c(1,0,2)  ## the polynomial 1 + 2*x^2
ismonotone(beta)
ismonotone(beta, a=0)
ismonotone(beta, b=0)
```

---

model.matrix.monpol *Construct Design Matrices*

Description

model.matrix creates a design (or model) matrix for 'monpol' objects.

Usage

```
## S3 method for class 'monpol'
model.matrix(object, scale = c("original", "fitted"), ...)
```

Arguments

object	A 'monpol' object.
scale	Create design matrix on the original scale of the data or on the scale used during fitting.
...	Additional optionals arguments. At present no optional arguments are used.

Details

This is the model.matrix method for objects inheriting from class "monpol".

Value

Design matrix created from the model object object.

Author(s)

Berwin A Turlach

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monpol *Monotone Polynomials*

Description

Determine the least-squares estimates of the parameters of a monotone polynomial

Usage

```
monpol(formula, data, subset, weights, na.action,
       degree = 3, K, start,
       a = -Inf, b=Inf,
       trace = FALSE, plot.it = FALSE,
       control = monpol.control(),
       algorithm = c("Full", "Hawkins", "BCD", "CD1", "CD2"),
       ptype = c("SOS", "Elphinstone", "EHH", "Penttila"),
       ctype = c("cge0", "c2"),
       monotone,
       model=FALSE, x=FALSE, y=FALSE)
```

Arguments

formula	an object of class "formula" (or one that can be coerced to that class): a symbolic description of the model to be fitted.
data	an optional data frame, list or environment (or object coercible by as.data.frame to a data frame) containing the variables in the model. If not found in data, the variables are taken from environment(formula), typically the environment from which monpol is called.
subset	an optional vector specifying a subset of observations to be used in the fitting process.
weights	an optional vector of weights to be used in the fitting process. Should be NULL or a numeric vector.
na.action	a function which indicates what should happen when the data contain NAs. The default is set by the na.action setting of options, and is na.fail if that is unset. The 'factory-fresh' default is na.omit. Another possible value is NULL, no action. Value na.exclude can be useful.
degree	positive integer, a polynomial with highest power equal to degree will be fitted to the data.
K	non-negative integer, a polynomial with highest power $2K + 1$ will be fitted to the data.
start	optional starting value for the iterative fitting.
a,b	polynomial should be monotone on the interval from a to b. If either parameter is finite, parameterisation "SOS" has to be used.
trace	print out information about the progress of the interative fitting at the start and then every trace iterations.

plot.it	plot the data and initial fit, then plot current fit every plot.it iterations.
control	settings that control the iterative fit; see monpol.control for details.
algorithm	algorithm to be used. It is recommended to use either "Full" or "Hawkins"; see both papers in 'References' for details.
ptype	parameterisation to be used. It is recommended to use the "SOS" parameterisation; see the 2016 paper in 'References' for details.
ctype	parameterisation to be used; see paper in 'References' for details.
monotone	only used for parameterisation "SOS" to enforce the kind of monotonicity desired over the interval $[a, b]$, should be "increasing" or "decreasing".
model, x, y	logicals. If TRUE the corresponding components of the fit (the model frame, the model matrix, the response, the QR decomposition) are returned.

Details

A monpol object is a type of fitted model object. It has methods for the generic function coef, fitted, formula, logLik, model.matrix, predict, print, residuals.

The parameterisation type "SOS" with the "Full" algorithm is currently the recommended fitting procedure and is discussed in the 2016 paper in 'References'. For this parameterisation the argument ctype is ignored.

The "Hawkins" algorithm is also recommended and discussed in both papers in the 'References'.

The parameterisations "Elphinstone", "EHH" and "Pentilla", for which the argument "ctype" defines a further variation of parameterisation, work together with algorithms "Full", "BCD", "CD1" and "CD2". These parameterisations and algorithms are discussed in the 2013 paper in 'References'.

Value

monpol returns an object of class "monpol"

Author(s)

Berwin A Turlach

References

Murray, K., Müller, S. and Turlach, B.A. (2016). Fast and flexible methods for monotone polynomial fitting, *Journal of Statistical Computation and Simulation*. Accepted for publication, doi:10.1080/00949655.2016.11

Murray, K., Müller, S. and Turlach, B.A. (2013). Revisiting fitting monotone polynomials to data, *Computational Statistics* **28**(5): 1989–2005. Doi:10.1007/s00180-012-0390-5.

Examples

```
monpol(y~x, w0)
```

monpol.control *Control the Iterations in monpol*

Description

Allow the user to set some characteristics of the monpol monotone polynomial fitting algorithm.

Usage

```
monpol.control(maxiter = 1000, tol = 1e-05,
               tol1=1e-10, tol2=1e-07, tolqr=1e-07)
```

Arguments

maxiter	A positive integer specifying the maximum number of iterations allowed, used in all algorithms.
tol	A positive numeric value specifying an absolute tolerance for determining whether entries in the gradient are zero for algorithms 'Full', 'BCD', 'CD1' and 'CD2'.
tol1	A positive numeric value, used in algorithm 'Hawkins'. Any number not smaller than -tol1 is deemed to be non-negative.
tol2	A positive numeric value, used in algorithm 'Hawkins'. Any number whose absolute value is smaller than tol2 is taken to be zero.
tolqr	A positive numeric value, used in algorithm 'Hawkins' as tolerance for the QR factorisation of the design matrix.

Value

A list with exactly five components:

maxiter

tol

tol1

tol2

tolqr

with meanings as explained under 'Arguments'.

Author(s)

Berwin A Turlach

See Also

monpol, monpol.fit, qr

Examples

```
monpol.control(maxiter = 2000)
monpol.control(tolqr = 1e-10)
```

monpol.fit *Monotone Polynomials*

Description

This is the basic computing engine called by monpol used to fit monotonic polynomials. These should usually *not* be used directly unless by experienced users.

Usage

```
monpol.fit(x, y, w, K=1, start, trace = FALSE, plot.it = FALSE,
           control = monpol.control(),
           algorithm = c("Full", "Hawkins", "BCD", "CD1", "CD2"),
           ptype = c("Elphinstone", "EHH", "Penttila"),
           ctype = c("cge0", "c2"))
SOSpol.fit(x, y, w = NULL, deg.is.odd, K, start, a, b,
           monotone = c("increasing", "decreasing"),
           trace = FALSE, plot.it = FALSE, type,
           control = monpol.control())
```

Arguments

x	vector containing the observed values for the regressor variable.
y	vector containing the observed values for the response variable; should be of same length as x.
w	optional vector of weights; should be of the same length as x if specified.
deg.is.odd, K	"deg.is.odd" is a logical, "K" is a non negative integer. If "deg.is.odd" is TRUE then a polynomial with highest power $2K+1$ will be fitted to the data, otherwise the highest order will be $2K$.
start	optional starting value for the iterative fitting.
a,b, type	polynomial should be monotone on the interval from a to b; "type" should be 0 if neither of the boundaries is finite, 1 if a if finite but not b and 2 if both boundaries are finite.
monotone	force the desired monotonicity in case the default choice is wrong.
trace	print out information about the progress of the interative fitting at the start and then every trace iterations.
plot.it	plot the data and initial fit, then plot current fit every plot.it iterations.
control	settings that control the iterative fit; see monpol.control for details.
algorithm	algorithm to be used; see monpol for details.
ptype	parameterisation to be used; see monpol for details.
ctype	parameterisation to be used; see monpol for details.

Value

a list with components

`par`	the fitted parameters.
`grad`	the gradient of the objective function at the fitted parameters.
`beta`	the coefficients of the fitted polynomial in the 'beta' parameterisation; on the fitted scale.
`RSS`	the value of the objective function; on the fitted scale.
`niter`	number of iterations.
`converged`	indicates whether algorithm has converged.
`ptype`	input parameter `ptype`.
`ctype`	input parameter `cptype`.
`beta.raw`	the coefficients of the fitted polynomial in the 'beta' parameterisation; on the original scale.
`fitted.values`	the fitted values; on the fitted scale.
`residuals`	the residuals; on the fitted scale.
`K`	input parameter `K`.
`minx`	the minimum value in the vector `x`.
`sclx`	the difference between the maximum and minimum values in the vector `x`.
`miny`	the minimum value in the vector `y`.
`scly`	the difference between the maximum and minimum values in the vector `y`.
`algorithm`	input paramater `algorithm`.

Author(s)

Berwin A Turlach

References

Murray, K., Müller, S. and Turlach, B.A. (2016). Fast and flexible methods for monotone polynomial fitting, *Journal of Statistical Computation and Simulation*. Accepted for publication, doi:10.1080/00949655.2016.11

Murray, K., Müller, S. and Turlach, B.A. (2013). Revisiting fitting monotone polynomials to data, *Computational Statistics* **28**(5): 1989–2005. Doi:10.1007/s00180-012-0390-5.

See Also

`monpol` which you should use for fitting monotonic polynomials unless you know better.

predict.monpol *Predicting from Monotone Polynomial Fits*

Description

predict.monpol produces predicted values, obtained by evaluating the monotone polynomial in the frame newdata.

Usage

```
## S3 method for class 'monpol'
predict(object, newdata, scale = c("original", "fitted"), ...)
```

Arguments

object	A 'monpol' object.
newdata	A named list or data frame in which to look for variables with which to predict. If newdata is missing the fitted values at the original data points are returned.
scale	Predict values on the original scale of the data or on the scale used during fitting. Data in newdata is assumed to be on the indicated scale.
...	Additional optionals arguments. At present no optional arguments are used.

Details

This is the predict method for objects inheriting from class "monpol".

Value

predict.monpol produces a vector of predictions.

Author(s)

Berwin A Turlach

print.monpol *Printing Monotone Polynomials*

Description

print method for 'monpol' objects.

Usage

```
## S3 method for class 'monpol'
print(x, digits = max(3, getOption("digits") - 3), ...)
```

Arguments

x	A 'monpol' object.
digits	minimal number of *significant* digits, see print.default.
...	Additional optionals arguments. At present only those additaion arguments for coef.monpol are used.

Details

This is the print method for objects inheriting from class "monpol".

Value

x returned invisibly.

Author(s)

Berwin A Turlach

---

residuals.monpol *Extract Model Residuals*

Description

residuals method for 'monpol' objects.

Usage

```
## S3 method for class 'monpol'
residuals(object, scale = c("original", "fitted"), ...)
```

Arguments

object	A 'monpol' object.
scale	Extract residuals on the original scale of the data or on the scale used during fitting.
...	Additional optionals arguments. At present no optional arguments are used.

Details

This is the residuals method for objects inheriting from class "monpol".

Value

Residuals extracted from the model object object.

Author(s)

Berwin A Turlach

w0 *Simulated w0 data used in Murray et al. (2013)*

Description

This data set gives simulated data from the function

$$y = 0.1x^3 + e$$

for $e \sim N(0, 0.01^2)$ and x evenly spaced between -1 and 1.

Format

A data frame with 21 observations on the following 2 variables.

`y` a numeric vector

`x` a numeric vector

Source

Murray, K., Müller, S. and Turlach, B.A. (2013). Revisiting fitting monotone polynomials to data, *Computational Statistics* **28**(5): 1989–2005. Doi:10.1007/s00180-012-0390-5.

Examples

```
str(w0)
plot(y~x, w0)
monpol(y~x, w0)
```

w2 *Simulated w2 data used in Murray et al. (2013)*

Description

Simulated data from the function

$$y_{ij} = 4\pi - x_i + \cos(x_i - \frac{\pi}{2}) + e_{ij}$$

for $x_i = 0, 1, \ldots, 12$; $n_i = 5$ for $i = 0$ and $n_i = 3$ otherwise; $e_{ij} \sim N(0, 0.5^2)$

Format

A data frame with 41 observations on the following 2 variables.

`y` a numeric vector

`x` a numeric vector

Source

Murray, K., Müller, S. and Turlach, B.A. (2013). Revisiting fitting monotone polynomials to data, *Computational Statistics* **28**(5): 1989–2005. Doi:10.1007/s00180-012-0390-5.

Examples

```
str(w2)
plot(y~x, w2)
monpol(y~x, w2)
monpol(y~x, w2, K=2)
```

Index