

Package ‘DierckxSpline’

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Type Package

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Description This package provides a wrapper to the FITPACK routines written by Paul Dierckx. The original Fortran is available from <http://www.netlib.org/dierckx>

License GPL (>= 2)

Depends R (>= 2.4.0), stats, lattice, PolynomF

Suggests fda, splines

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as.dierckx	<i>Convert a spline object to class 'dierckx'</i>
------------	---

Description

Translate a spline object of another class into DierckxSpline (class dierckx) format.

Usage

```
as.dierckx(x)
## S3 method for class 'fd':
as.dierckx(x)
```

Arguments

x an object to be converted to class dierckx.

Details

The behavior depends on the `class` and nature of `x`. In particular, the `DierckxSpline` package only supports splines of order between 2 and 6, degree between 1 and 5, for linear through quintic splines. Other packages, e.g., `fd` support splines over a wider range and non-spline basis functions such as finite Fourier series. When these are encountered, `as.dierckx` throws an error.

`as.dierckx.fd` The following describes how the components of a `dierckx` object are constructed from a spline object of a different class:

- x Restored from the knots.
- y Restored from spline predictions at the restored values of knot locations 'x'.
- w lost. Restored as `rep(1, length(x))`.
- from, to `fd[["basis"]][["rangeval"]]`
- k coded indirectly as `fd[["basis"]][["nbasis"]] - length(fd[["basis"]][["params"]]) - 1`.
- s lost, restored as 0.
- nest lost, restored as `length(x) + k + 1`
- n coded indirectly as `2*fd[["basis"]][["nbasis"]] - length(fd[["basis"]][["params"]])`.

knots The end knots are stored (unreplicated) in `fd[["basis"]][["rangeval"]]`, while the interior knots are stored in `fd[["basis"]][["params"]]`.
 fp lost. Restored as 0.
 wrk, lwrk, iwrk lost. Restore by refitting to the knots.
 ier lost. Restored as 0.
 message lost. Restored as `character(0)`.
 g stored indirectly as `length(fd[["basis"]][["params"]])`.
 method lost. Restored as "ss".
 periodic 'dierckx2fd' only translates 'dierckx' objects with coincident boundary knots. Therefore, 'periodic' is restored as FALSE.
 routine lost. Restored as 'curfit.default'.
 xlab `fd[["fdnames"]][["args"]]`
 ylab `fd[["fdnames"]][["funs"]]`

Value

`as.fd.dierckx` converts an object of class 'dierckx' into one of class `fd`.

Author(s)

Spencer Graves

References

Dierckx, P. (1991) *Curve and Surface Fitting with Splines*, Oxford Science Publications.
 Ramsay, James O., and Silverman, Bernard W. (2006), *Functional Data Analysis, 2nd ed.*, Springer, New York.
 Ramsay, James O., and Silverman, Bernard W. (2002), *Applied Functional Data Analysis*, Springer, New York.

See Also

`as.fd fd curfit`

Examples

```

x <- 0:24
y <- c(1.0,1.0,1.4,1.1,1.0,1.0,4.0,9.0,13.0,
      13.4,12.8,13.1,13.0,14.0,13.0,13.5,
      10.0,2.0,3.0,2.5,2.5,2.5,3.0,4.0,3.5)
curfit.xy <- curfit(x, y, s=0)

if(require(fda)) {
  curfit.fd <- as.fd(curfit.xy)
  plot(curfit.fd) # as an 'fd' object
  points(x, y) # Curve goes through the points.

  x. <- seq(0, 24, length=241)

```

```

pred.y <- predict(curfit.xy, x.)
lines(x., pred.y, lty="dashed", lwd=3, col="blue")
# dierckx and fd objects match.

all.equal(knots(curfit.xy, FALSE), knots(curfit.fd, FALSE))

all.equal(coef(curfit.xy), as.vector(coef(curfit.fd)))

curfit2 <- as.dierckx(curfit.fd)
pred.y2 <- predict(curfit2, x.)
sum(abs(pred.y-pred.y2)) / (sum(abs(pred.y)+abs(pred.y2)) / 2)
# 1.3e-7

all.equal(knots(curfit.xy, FALSE), knots(curfit2, FALSE))

# TRUE
all.equal(coef(curfit.xy), coef(curfit2))
# "Mean relative difference: 4.5e-7

preserved <- c("from", "to", "n", "g", "periodic", "xlim", "ylim")
all.equal(curfit.xy[preserved], curfit2[preserved])
# TRUE
# Other components are NOT preserved in translation
# and so can NOT be restored.
}

```

cam

cam data

Description

cam data used in a Dierckx example

Usage

```
data(cam)
```

Format

a data.frame with 61 observations on one variable: 'X3.109'.

Details

Dierckx (1993)

Source

Dierckx, Paul (1993), *Curve and Surface Fitting with Splines*, Springer.

Examples

```
data(cam)
plot(1:61, cam$X3.109)
```

concon	<i>Curve fitting with convexity constraints</i>
--------	---

Description

General curve fitting with splines with convexity constraints. Wrapper for the Fortran function CONCON.

Usage

```
concon(x, ...)
## Default S3 method:
concon(x, y = NULL, w = NULL, v = 0, s = 0, ...)
```

Arguments

x	A <code>data.frame</code> , <code>matrix</code> , or <code>numeric</code> vector. See details.
y	Optional <code>numeric</code> vector. See details.
w	Optional vector of weights
v	Convexity constraints. See details.
s	Smoothing parameter
...	Additional arguments used only in <code>update.concon</code> . Otherwise, ignored.

Details

As with `smooth.spline`, the `x` vector should contain at least four distinct values. *Distinct* here means “distinct after rounding to 6 significant digits”, i.e., `x` will be transformed to `unique(sort(signif(x, 6)))`, and `y`, `w`, and `v` are pooled accordingly.

For the default method, arguments `x` and `y` are supplied to `xy.coords` to determine abscissa and ordinate values. The actual function used is `DierckxSpline:::xyw.coords` which is not exported in the `NAMESPACE`.

`concon` determines a smooth cubic spline approximation $s(x)$. See chapters 1 and 3 in the reference for definition of symbols.

The vector `v` should be the same length as `x`. `v[i]` must be set to 1 if $s(x)$ must be locally concave at `x[i]`, to -1 if $s(x)$ must be locally convex at `x[i]` and to 0 if no convexity constraint is imposed at `x[i]`. If all `v` are 0 (no constraints) an error is thrown suggesting the use of `curfit` instead.

Value

An object of class `dierckx` with the following components:

<code>iopt</code>	method used
<code>m</code>	length of <code>x</code>
<code>x</code>	abscissa values
<code>y</code>	ordinate values
<code>w</code>	input weights
<code>s</code>	input smoothing parameter
<code>nest</code>	Estimated number of knots
<code>n</code>	Actual number of knots
<code>knots</code>	Knot locations. Do NOT modify before call to <code>update.dierckx</code>
<code>g</code>	Number of interior knots
<code>coef</code>	b-Spline coefficients. Use <code>coef.dierckx</code> to extract.
<code>fp</code>	sum of squares residuals. Use <code>deviance.dierckx</code> to extract.
<code>wrk</code>	Work space. Do NOT modify before call to <code>update.dierckx</code>
<code>lwrk</code>	Length of <code>wrk</code> . Do NOT modify before call to <code>update.dierckx</code>
<code>iwrk</code>	Integer work space. Do NOT modify before call to <code>update.dierckx</code>
<code>kwrk</code>	Length of <code>iwrk</code> . Do NOT modify before call to <code>update.dierckx</code>
<code>bind</code>	Indicates the knots where $s''(x)=0$. Do NOT modify before call to <code>update.dierckx</code>
<code>sx</code>	Indicates the knots where $s''(x)=0$. Do NOT modify before call to <code>update.dierckx</code>
<code>ier</code>	Error code. Should always be zero.
<code>method</code>	input method value
<code>k</code>	Always 3 (cubic spline)
<code>periodic</code>	Always FALSE
<code>routine</code>	Always 'concon.default'
<code>xlab</code>	The x-label determined from <code>deparse(substitute(x))</code> .
<code>ylab</code>	The y-label determined from <code>deparse(substitute(y))</code> .

Author(s)

Sundar Dorai-Raj

References

Dierckx, P. (1991) *Curve and Surface Fitting with Splines*, Oxford Science Publications.

See Also

[curfit](#), [spline](#), [smooth.spline](#)

Examples

```

data(moisture)
f1 <- with(moisture, concon(x, y, w, v, s = 0.2))
f2 <- update(f1, s = 0.04)
f3 <- update(f1, s = 0.0002)
g1 <- with(moisture, curfit(x, y, w, knots = knots(f1, interior=FALSE)))
#must include end knots, via interior = FALSE
g2 <- update(g1, knots = knots(f2, FALSE))
g3 <- update(g1, knots = knots(f3, FALSE))

newx <- with(moisture, seq(min(x), max(x), length = 100))
method <- c("Convexity Constrained", "Unconstrained Least Squares")
group <- c("0 interior knots", "1 interior knot", "3 interior knots")
out <- data.frame(x = rep(newx, times = 6),
  y = c(predict(f1, newx), predict(f2, newx),
    predict(f3, newx), predict(g1, newx),
    predict(g2, newx), predict(g3, newx)),
  group = rep(group, each = 100, times = 2),
  method = rep(method, each = 3 * 100))

library(lattice)
xyplot(y ~ x | method, out, groups = group, panel = function(...) {
  panel.superpose(...)
  panel.xyplot(moisture$x, moisture$y,
    col = "#800000", pch = 16, cex = 1.2)
},
xlim = c(-1, 11), xlab = "", ylab = "", layout = c(1, 2),
as.table = TRUE, scales = list(cex = 1.2),
par.strip.text = list(cex = 1.5), type = "l", lwd = 3,
key = list(space = "top", cex = 1.2, columns = 3,
  text = list(levels(out$group)),
  lines = list(lwd = 3, col = trellis.par.get("superpose.line")$col[1:3])))

```

controlPolygon

*Control polygon of a spline***Description**

The control polygon matches running means of k knots with the spline coefficients, where k = the degree of the knots. See Dierckx(p. 20).

Usage

```
controlPolygon(object)
```

Arguments

object an object of class 'dierckx' or 'fd'

Details

Dierckx(p. 20-22, including Figure 1.2) explains how the control polygon can help isolate the zeros of a spline.

Value

An array of dimension nbasis x 2, where the first column contains running means of k knots, and the second is the coefficients of the spline.

Author(s)

Spencer Graves

References

Dierckx, P. (1993) *Curve and Surface Fitting with Splines*, Oxford Science Publications.

See Also

[curfit](#), [fd](#)

Examples

```
# spline object of Figure 1.2
knots1.2 <- c(0,0,0,0, 2, 4, 7, 8, 10,10,10,10)
wts <- c(1, 2, 5, -5, 5, -1, 3, 3)

library(fda)
fig1.2basis <- create.bspline.basis(c(0, 10),
                                   breaks=c(0, 2, 4, 7, 8, 10))
fig1.2a.fda <- fd(c(1, 2, 5, -5, 5, -1, 3, 3), fig1.2basis)
plot(fig1.2a.fda, ylim=c(-5, 5))

# NOTE:
# An attempt to create this Figure using 'curfit'
# failed, because 'curfit' dropped the knots at 2 and 8.

cP <- controlPolygon(fig1.2a.fda)
lines(cP[, 1], cP[, 2], lty="dotted")

fig1.2a.dierckx <- fd2dierckx(fig1.2a.fda)
cPdierckx <- controlPolygon(fig1.2a.dierckx)
all.equal(cP, cPdierckx)
# "Mean relative difference: 5.745888e-07"
```

curfit

Curve fitting with splines

Description

General curve fitting with splines. Wrapper for Fortran function CURFIT.

Usage

```
curfit(x, ...)
percur(x, ...)
## Default S3 method:
curfit(x, y = NULL, w = NULL, s=NULL,
       knots = NULL, n = NULL, from = min(x), to = max(x),
       k = 3, periodic = FALSE, ...)
```

Arguments

x	A <code>data.frame</code> , <code>matrix</code> , or numeric vector. See details.
y	Optional numeric vector. See details.
w	Optional vector of weights
s	a nonnegative number or <code>NULL</code> .
knots	Optional vector of knots including end knots. See details.
n	The number of knots. If both <code>knots</code> and <code>n</code> are provided, <code>n</code> must equal <code>length(knots)</code> .
from	Lower bound from which to fit spline.
to	Upper bound to which to fit spline.
k	Degree of the spline. Valid options for <code>k</code> are 1 to 5, inclusively.
periodic	logical; if <code>TRUE</code> then $s(a) == s(b)$
...	Additional arguments used only in <code>update.curfit</code> . Otherwise, ignored.

Details

`curfit` determines a spline approximation $s(x)$ of degree `k` (order = `k+1`). See Dierckx (1993, ch. 1 and 3) for definition of symbols.

`curfit` uses two alternative methods: least squares and smoothing spline.

least squares The least squares method is selected if the following three conditions are all satisfied:

- (1) `s` is `NULL`.
- (2) Either `knots` or `n` is provided.
- (3) The number of knots minus the order of the spline (`k+1`) does not exceed the number of distinct values of `x` (to 6 significant digits).

The least squares method seems to use all supplied knots (though this must be checked).

smoothing spline The smoothing spline method is selected in all other cases, namely when `s` is provided or when the number of knots (inferred or supplied) minus the order of the spline exceeds the number of distinct values of `x` (to 6 significant digits).

NOTE: The `DierckxSpline` smoothing spline method seems to use a subset of the supplied knots. This is different from other smoothing spline software, which typically uses all supplied knots. The details of exactly how these knots are selected can be ascertained by studying the Fortran source. This may also be documented in Dierckx' book, but the authors of this R package have not yet processed these details.

As with `smooth.spline`, the `x` vector should contain at least four distinct values. *Distinct* here means "distinct after rounding to 6 significant digits", i.e., `x` will be transformed to `unique(signif(x, 6))`, and `y` and `w` are pooled accordingly.

NOTE: `curfit.f` calls `fpchec.f`, which checks to ensure that the number of knots `n` is at least twice the order of the spline, i.e., $2*(k+1)$, where `k` is the degree of the spline. It also checks that the number of distinct data points exceeds the degree `k` of the spline.

For the default method, arguments `x`, `y` and `w` are supplied to `xyw.coords` to determine abscissa and ordinate values. If any non-distinct `x` values are found, they are combined, replacing the corresponding values of `y` and `w` by the mean and sum, respectively.

When supplying knots, the end knots must be included. Thus, if `periodic = FALSE`, the first `k+1` values should be `min(x)` and the last `n+k-1` value should be `max(x)`. See below for examples.

If neither `knots` nor `n` are provided, the algorithm places one knot at each distinct `x` value. If `n` is provided but not `knots`, $n-2*(k+1)$ interior knots are evenly spaced between `from` and `to`. An error message is given if both `knots` and `n` are provided and `n` does not equal `length(knots)`.

`percur` is equivalent to calling `curfit(..., periodic=TRUE)`.

Value

An object of class `dierckx` with the following components:

<code>iopt</code>	method used coded as follows: -1 least squares using all knots 0 smoothing spline with a subset of knots 1 smoothing spline update from a previous call
<code>m</code>	length of <code>'x'</code>
<code>x</code>	abscissa values
<code>y</code>	ordinate values
<code>w</code>	input weights
<code>from</code>	input <code>from</code> value
<code>to</code>	input <code>to</code> value
<code>k</code>	degree of the spline
<code>s</code>	input smoothing parameter
<code>nest</code>	Estimated number of knots
<code>n</code>	Actual number of knots

knots	Knot locations. Use <code>knots.dierckx</code> to extract.
coef	B-spline coefficients. Use <code>coef.dierckx</code> to extract.
fp	sum of squares residuals. Use <code>deviance.dierckx</code> to extract.
wrk	Work space. Do NOT modify before call to <code>update.dierckx</code> .
lwrk	Length of <code>wrk</code> . Do NOT modify before call to <code>update.dierckx</code> .
iwrk	Integer work space. Do NOT modify before call to <code>update.dierckx</code> .
ier	Error code. Should always be zero.
message	brief character string description of the fit
g	Number of interior knots
method	method coded 'ls' for least squares (if 's' is not provided), or 'ss' for smoothing spline (if 's' is provided).
periodic	input 'periodic' parameter
routine	Always 'curfit.default'
xlab	The x-label determined from <code>deparse(substitute(x))</code> .
ylab	The y-label determined from <code>deparse(substitute(y))</code> .

Author(s)

Sundar Dorai-Raj and Spencer Graves

References

Dierckx, P. (1993) *Curve and Surface Fitting with Splines*, Oxford Science Publications.

See Also

[concon](#), [spline](#), [smooth.spline](#)

Examples

```
##
## titanium example
##
data(titanium)
# The following kills R:
# with(titanium, curfit(x, y))

##
## made up example
##
x <- 0:24
y <- c(1.0,1.0,1.4,1.1,1.0,1.0,4.0,9.0,13.0,
      13.4,12.8,13.1,13.0,14.0,13.0,13.5,
      10.0,2.0,3.0,2.5,2.5,2.5,3.0,4.0,3.5)

#fitLS0 <- curfit(x, y)
#fitSS0 <- curfit(x, y, s=0)
```

```

ks <- c(3, 5, 2)
kk <- length(ks)
z <- vector("list", kk)
names(z) <- ks
for(i in 1:kk) {
  k <- ks[i]
  z1 <- curfit(x, y, s = 1000, k = k)
  z2 <- update(z1, s = 60)
  z3 <- update(z2, s = 10)
  z4 <- update(z3, s = 30)
  z5 <- curfit(x, y, s = 30, k = k)
  z6 <- update(z5, s = 0)
  knots <- c(rep(0, k + 1), seq(3, 21, 3), rep(24, k + 1))
  z7 <- curfit(x, y, s = 30, knots = knots, k = k)
  z[[i]] <- list(z1, z2, z3, z4, z5, z6, z7)
}

p <- unlist(z, recursive = FALSE)
n <- sapply(lapply(p, knots), length)
s <- sapply(p, "[", "s")
i <- sapply(p, "[", "iopt")
m <- ifelse(i == -1, "ls", ifelse(i == 0, "ss", "ss1"))
k <- sprintf("k = %d", sapply(p, "[", "k"))
g <- sprintf("%s(s=%d)", m, s, i)
sp <- data.frame(x = rep(x, times = length(p)),
  y = rep(y, times = length(p)), z = unlist(lapply(p, fitted)),
  k = factor(rep(k, each = length(x))), g = rep(g, each = length(x)))

library(lattice)
xyplot(z ~ x | k, data = sp, groups = g,
  panel = function(x, y, subscripts, groups, obs, ...) {
    panel.superpose(x, y, subscripts, groups, lwd = 3, type = "l", ...)
    x <- unique(x)
    y <- unique(obs)
    panel.xyplot(x, obs, pch = 16, cex = 1.2, col = "darkblue")
  },
  auto.key = list(space = "right", points = FALSE, lines = TRUE),
  obs = sp$y)

## periodic spline
set.seed(42)
n <- 100
r <- 1:n
x <- 0.01 * (r - 1)
e <- rnorm(n, 0, 0.1)
w <- rep(1/sd(e), n + 1)
y <- cos(2 * pi * x) + 0.25 * sin(8 * pi * x) + e
x <- c(x, 1)
y <- c(y, y[1])
kn <- seq(0.01, 0.99, length = 12)
fl <- percur(x, y, w = w, s = 90, k = 5)

```

```

library(lattice)
top <- xyplot(y ~ x,
  panel = function(x, y, ...) {
    panel.abline(v = knots(f1), lty = 2, lwd = 3, col = "gray")
    panel.xyplot(x, y, pch = 16, col = "#800000", cex = 1.2)
    panel.xyplot(x, fitted(f1), type = "l", lwd = 3, col = "#000080")
  },
  par.settings = list(layout.widths = list(left.padding = 0, right.padding = 0)),
  scales = list(cex = 1.2),
  xlab = "", ylab = "")
newx <- seq(-2, 2, 0.01)
newy <- predict(f1, newx)
bot <- xyplot(newy ~ newx, type = "l",
  panel = function(...) {
    panel.abline(v = -2:2, lty = 2, col = "salmon", lwd = 3)
    panel.xyplot(...)
  },
  col = "#000080", lwd = 3,
  par.settings = list(layout.widths = list(left.padding = 0, right.padding = 0)),
  scales = list(cex = 1.2),
  xlab = "", ylab = "")
print(top, c(0, 0.2, 1, 1))
print(bot, c(0.008, 0, 0.992, 0.25), newpage = FALSE)

## example borrowed from ?smooth.spline
plot(cars$speed, cars$dist,
  main = "data(cars) & smoothing splines",
  xlab = "SPEED", ylab = "DISTANCE",
  cex.lab = 1.2, cex.axis = 1.2,
  cex.main = 2, cex = 1.5, col = "blue")
## This example has duplicate points, so avoid cv=TRUE
cars.spl.0 <- smooth.spline(cars$speed, cars$dist)
cars.spl.1 <- smooth.spline(cars$speed, cars$dist, df = 10)
cars.spl.2 <- curfit(cars$speed, cars$dist, s = 5e3)
newx <- seq(min(cars$speed), max(cars$speed), len = 200)
lines(predict(cars.spl.0, newx), col = "blue", lwd = 3, lty = 2)
lines(predict(cars.spl.1, newx), lty="dashed", col = "red", lwd = 3)
lines(newx, predict(cars.spl.2, newx), lty="dotted", lwd = 3)
legend(5, 120, c(paste("smooth.spline( * , df = ", round(cars.spl.0$df, 1), ")", sep = ""),
  "smooth.spline( * , df = 10)", "curfit( * , s = 5e3)"),
  col = c("blue", "red", "black"),
  lty = c("solid", "dashed", "dotted"), lwd = 3,
  bg = 'bisque', cex = 1.5)

```

curfit.free.knot *free-knot splines*

Description

Least squares splines with variable knots.

Usage

```
curfit.free.knot(x, y, w=NULL, k = 3, g = 10, eps = 0.5e-3,
                prior = NULL, fixed = NULL, trace=1, ...)
```

Arguments

<code>x</code>	A <code>data.frame</code> , <code>matrix</code> , or <code>numeric vector</code> .
<code>y</code>	Optional <code>numeric vector</code> .
<code>w</code>	Observation weights.
<code>k</code>	degree of the spline; <code>k=3</code> for cubic spline.
<code>g</code>	integer vector specifying the number(s) of knots to try. This is ignored if 'prior' is provided. If(<code>length(g) == 1</code>) <code>g = 1:g</code> . If(<code>length(g)>1</code>) <code>g = seq(min(g), max(g))</code> .
<code>eps</code>	weight on the reciprocal differences between successive knots: $penalty = eps * (diff(range(x)) / (length(knots) + 1)^2) * sigma0 * sum(1 / diff(unique(knots)))$
<code>prior</code>	initial values for the free knots
<code>fixed</code>	locations of fixed knots
<code>trace</code>	a number indicating the trace level. If 'g' is parsed as a vector, then with <code>trace > 0</code> , after a model for each <code>g[i]</code> is fit, the algorithm reports the number of knots, the variance of the residuals, and the z-score for the lag 1 autocorrelation of residuals. For <code>g[i] > 1</code> , 'optim' is called with <code>control=list(trace=trace-1)</code> .
<code>...</code>	Additional arguments used by <code>curfit</code> .

Details

1. If(!`is.null(prior)`) fit only a model with that number of free knots.
2. Otherwise, decode 'g' and fit one model for each level of 'g'.
3. Return the first model with a negative lag 1 autocorrelation, if any. Otherwise, return the last model fit.

Value

An object of class `dierckx` with the following components:

<code>iopt</code>	method used
<code>m</code>	length of 'x'
<code>x</code>	abscissa values
<code>y</code>	ordinate values
<code>w</code>	input weights
<code>from</code>	input from value

to	input to value
k	degree of the spline
s	input smoothing parameter
nest	Estimated number of knots
n	Actual number of knots
knots	Knot locations.
coef	b-Spline coefficients. Use <code>coef.dierckx</code> to extract.
fp	sum of squares residuals. Use <code>deviance.dierckx</code> to extract.
wrk	Work space. Do NOT modify before call to <code>update.dierckx</code>
lwrk	Length of <code>wrk</code> . Do NOT modify before call to <code>update.dierckx</code>
iwrk	Integer work space. Do NOT modify before call to <code>update.dierckx</code>
ier	Error code. Should always be zero.
message	convergence message or character(0)
g	Number of interior knots
method	input method value, e.g. 'ls' for least squares
periodic	logical: TRUE for a periodic spline
routine	Always 'curfit.default'
xlab	character x axis label for a plot
ylab	character y axis label for a plot
fits	This component is only present if <code>(is.null(prior))</code> . In that case it is a list with other objects of class 'dierckx' with attributes 'iopt', 'm', 'x', 'y', 'w', 'from', 'to', 'k', 's', 'nest', 'n', 'knots', 'coef', 'fp', 'wrk', 'lwrk', 'iwrk', 'ier', 'message', 'g', 'method', 'periodic', 'routine', 'xlab', 'ylab', as just described, one for each value of 'g' tested.
summary	a data.frame with the following columns: <ul style="list-style-type: none"> g vector of the values of 'g' tested sigma variance of the residuals = (sum of squares of residuals) / (degrees of freedom) T z-score for the lag 1 autocorrelation of residuals = $\sqrt{\text{length}(x)-1} * (\text{lag 1 autocorrelation of the residuals})$.

Author(s)

Sundar Dorai-Raj

ReferencesDierckx, P. (1991) *Curve and Surface Fitting with Splines*, Oxford Science Publications.**See Also**[curfit](#), [concon](#), [spline](#), [smooth.spline](#)

Examples

```
data(titanium)
titan10 <- with(titanium, curfit.free.knot(x, y))
#titan10.1 <- with(titanium, curfit.free.knot(x, y, k=1))
#titan10.1 <- with(titanium, curfit.free.knot(x, y, k=1, g=8, trace=1.1))
#titan10.1 <- with(titanium, curfit.free.knot(x, y, k=1, g=7:8, trace=1.1))
```

deprecated

depricated

Description

Use as `.fd.dierckx` (in the `fda` package) instead of `dierckx2fd` and as `.dierckx.fd` in place of `fd2dierckx`.

Usage

```
dierckx2fd(object)
fd2dierckx(object)
```

Arguments

`object` an object of class `dierckx` (for `'dierckx2fd'`) or `fd` (for `'fd2dierckx'`) to be translated into the other class.

Details

See the documentation for `as.dierckx`.

Author(s)

Spencer Graves

See Also

[as.dierckx](#) [as.fd](#)

deriv.dierckx *Spline Differentiation*

Description

Evaluates in a number of points $x(i), i=1,2,\dots,m$ the derivative of order nu of a spline $s(x)$ of degree k , given in its b-spline representation.

Usage

```
## S3 method for class 'dierckx':  
deriv(expr, at = NULL, order = 1, ...)
```

Arguments

expr	An object of class dierckx.
at	Optional numeric vector where the derivatives should be calculated. If missing, the initial abscissa values are used.
order	Order of the derivative of the derivative to calculate. Default is 1 (first derivative). Valid values are $0 \leq \text{order} \leq k$.
...	ignored

Value

A numeric vector the same length as `at` containing the derivatives.

Author(s)

Sundar Dorai-Raj

References

Dierckx, P. (1991) *Curve and Surface Fitting with Splines*, Oxford Science Publications.

See Also

[curfit](#), [integral.dierckx](#), [spline](#), [smooth.spline](#)

Examples

```
x <- seq(0, 1, 0.1)  
y <- (1 - x)^3  
z <- curfit(x, y, method = "ls", knots = seq(0, 1, 0.2), k = 3)  
  
plot(x, y, type = "p")  
lines(x, fitted(z), col = "blue")
```

```

D1 <- deriv(z, order = 1)
D2 <- deriv(~(1 - x)^3, "x", func = TRUE)(z$x)
D3 <- numericDeriv(quote((1 - x)^3), "x")
D4 <- -3 * (1 - z$x)^2
cbind(D1 = D1,
      D2 = attr(D2, "gradient")[, 1],
      D3 = diag(attr(D3, "gradient")),
      D4 = D4)

```

insert.dierckx *Spline Knot Insertion*

Description

Inserts a knot into a spline object.

Usage

```

insert(object, ...)
## S3 method for class 'dierckx':
insert(object, at, ...)

```

Arguments

object	An object of class dierckx.
at	A vector of knots to insert. If missing, it uses the midpoints of <code>sort(unique(knots(object, interior=FALSE)))</code> .
...	ignored

Details

See Dierckx (1993, pp. 16-22, sec. 1.3.4-1.3.6).

Value

An updated spline representation.

Author(s)

Sundar Dorai-Raj

References

Dierckx, P. (1991) *Curve and Surface Fitting with Splines*, Oxford Science Publications.

See Also

[curfit](#)

Examples

```

xi <- 1:10
yi <- sin(xi)
spli <- curfit(xi, yi, s=10)
plot(xi, yi)
lines(spli)

spli2 <- insert(spli)
lines(spli2, col="red")
kni <- knots(spli, FALSE) # 1 1 1 1 10 10 10 10
all.equal(c(kni[1:4], 5.5, kni[5:8]), knots(spli2, FALSE))
# add 1 knot at 5.5
ci <- coef(spli)
ci2 <- coef(spli2)
all.equal(c(ci[1], 0.5*(ci[-1]+ci[-4]), ci[4]), ci2)
# "Mean relative difference: 2.700131e-08"

```

integral.dierckx *Spline Integration*

Description

Calculates the integral of a spline function $s(x)$ of degree k , which is given in its normalized b-spline representation

Usage

```

## S3 method for class 'dierckx':
integral(expr, from = NULL, to = NULL, ...)

```

Arguments

expr	An object of class dierckx.
from	Lower integration bound. If NULL, the minimum knot value is used.
to	Upper integration bound. If NULL, the maximum knot value is used.
...	ignored

Details

$s(x)$ is considered to be identically zero outside the interval $(t_{(k+1)}, t_{(n-k)})$, where t are the knot values. For this reason, `from` and `to` are forced to be in or on the boundaries of the knots.

Value

The value of the integral.

Author(s)

Sundar Dorai-Raj with help from William Venables on how to eliminate a conflict between the generic `integral` functions in the `PolynomF` and `DierckxSpline` packages.

References

Dierckx, P. (1991) *Curve and Surface Fitting with Splines*, Oxford Science Publications.

See Also

[integral](#), [curfit](#), [deriv.dierckx](#), [spline](#), [smooth.spline](#)

Examples

```
x <- seq(0, 1, 0.1)
y <- (1 - x)^3
z <- curfit(x, y, knots = seq(0, 1, 0.2))

plot(x, y, type = "p")
lines(x, fitted(z), col = "blue")

(answer <- integrate(function(x) (1 - x)^3, 0, 1))
#0.25 with absolute error < 2.8e-15
integral(z)-answer$value
# 0

(ans2 <- integrate(function(x) (1 - x)^3, 0.5, 0.6))
#0.009225 with absolute error < 1.0e-16
integral(z, 0.5, 0.6)-ans2$value
# 6e-9
```

knee

knee flexion-extension during walking

Description

rotation of the knee throughout a walking cycle.

Usage

```
data(knee)
```

Format

a data.frame with the following columns:

percent percent of the cycle

degree Knee flexion in degrees.

Details

Example used in Dierckx (1993)

Source

Soudan, K., and Dierckx, P. (1979) Calculation of derivatives and Fourier coefficients of human motion data, while using spline functions, *ACM Transactions on Mathematical Software*, 4: 290-294.

Dierckx, Paul (1993), *Curve and Surface Fitting with Splines*, Springer.

<code>knots.dierckx</code>	<i>Extract the knots from a dierckx object</i>
----------------------------	--

Description

Extract either all or only the interior knots from an object of class dierckx.

Usage

```
## S3 method for class 'dierckx':
knots(Fn, interior=TRUE, ...)
```

Arguments

<code>Fn</code>	an object of class dierckx
<code>interior</code>	logical: if TRUE, the first $\text{Fn}["k"]+1$ of $\text{Fn}["knots"]$ are dropped, and the next $\text{Fn}["g"]$ are returned. Otherwise, the first $\text{Fn}["n"]$ of $\text{Fn}["knots"]$ are returned.
<code>...</code>	ignored

Details

The knots component of at least some dierckx objects is of length $\text{Fn}["nest"]$, but only the first $\text{Fn}["n"]$ of them are actually used. Moreover, the first and last $\text{Fn}["k"]+1$ of them are end knots while the remaining $\text{Fn}["g"]$ are interior knots.

Value

Numeric vector. If 'interior' is TRUE, this vector has length = $\text{Fn}["g"]$. Otherwise, it has length $\text{Fn}["n"]$.

Author(s)

Sundar Dorai-Raj

References

Dierckx, P. (1991) *Curve and Surface Fitting with Splines*, Oxford Science Publications.

See Also

[curfit](#), [concon](#), [spline](#), [smooth.spline](#)

Examples

```
x <- 0:24
y <- c(1.0,1.0,1.4,1.1,1.0,1.0,4.0,9.0,13.0,
      13.4,12.8,13.1,13.0,14.0,13.0,13.5,
      10.0,2.0,3.0,2.5,2.5,2.5,3.0,4.0,3.5)

z1 <- curfit(x, y, method = "ss", s = 0, k = 3)

knots(z1)
knots(z1, interior=FALSE) # to see all knots
```

moisture

Volumetric moisture content

Description

16 measurements of volumetric moisture content

Usage

```
data(moisture)
```

Format

a data.frame with the following columns:

x property

y measurement

v constant 1

w Weight: constant 1 except for the first 2 and the last observations, being 10, 3, 10, respectively.

Details

Dierckx (1993, Table 7.2, pp. 129-131)

Source

Dierckx, Paul (1993), *Curve and Surface Fitting with Splines*, Springer.

Examples

```

data(moisture)
moisture # Dierckx, Table 7.2, p. 130
f1 <- with(moisture,
  concon(x, y, w, v, s = 0.2))
f2 <- update(f1, s = 0.04)
f3 <- update(f1, s = 0.0002)

g1 <- with(moisture,
  curfit(x, y, w, method = "ls",
    knots = knots(f1)))
g2 <- update(g1, knots = f2)
g3 <- update(g1, knots = f3)

```

panel.dierckx

Panel function for xyplot.dierckx

Description

This is the default panel function for 'xyplot.dierckx'.

Usage

```

panel.dierckx(x, y, newx, newy, knots = NULL, knots.y = NULL, lty = 2,
  knot.cex = 1.5, knot.col = "red", knot.fill = "lightgray",
  ...)

```

Arguments

<code>x, y</code>	points to be plotted
<code>newx, newy</code>	line to be drawn
<code>knots</code>	a vector of x-axis position to mark as interior 'knots' of the spline.
<code>knots.y</code>	a vector of y-axis positions corresponding to 'knots'.
<code>lty</code>	line type for 'panel.xyplot'.
<code>knot.cex</code>	character expansion for plotted knots.
<code>knot.col</code>	color to use when plotting the knots
<code>knot.fill</code>	'fill' argument passed to 'lpoints' when plotting the knots; see lpoints .
<code>...</code>	other graphics parameters passed to lpoints and panel.xyplot .

Details

Creates a scatterplot of 'x' and 'y' with a line plot of 'newx' and 'newy', optionally marking the knots at 'knots' and 'knots.y'.

Author(s)

Sundar Dorai-Raj and Spencer Graves

References

Dierckx, P. (1993) *Curve and Surface Fitting with Splines*, Oxford Science Publications.

See Also

[concon](#), [spline](#), [smooth.spline](#)

predict.dierckx *Predict method for object of class 'dierckx'.*

Description

Evaluate the spline for a desired set of x values.

Usage

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

Arguments

object	An object of class 'dierckx'.
newdata	an optional numeric vector at which 'dierckx' spline predictions are desired.
...	Ignored.

Details

if newdata is provided, evaluate the spline at newdata and return the predictions. Else, return fitted(object).

Value

A numeric vector giving spline predictions for 'newdata' if provided or for each distinct level of 'x' in the spline fit.

Author(s)

Sundar Dorai-Raj and Spencer Graves

References

Dierckx, P. (1993) *Curve and Surface Fitting with Splines*, Oxford Science Publications.

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

```
x <- 0:24
y <- c(1.0,1.0,1.4,1.1,1.0,1.0,4.0,9.0,13.0,
      13.4,12.8,13.1,13.0,14.0,13.0,13.5,
      10.0,2.0,3.0,2.5,2.5,2.5,3.0,4.0,3.5)
fitSS0 <- curfit(x, y, s=0)
predict(fitSS0, seq(2, 3, length=5))
```

splineZeros

*Find the zeros of a spline***Description**

Find the zeros of a spline starting with the control polygon.

Usage

```
splineZeros(object, maxiter)
```

Arguments

object	An object of class <code>dierckx</code> .
maxiter	maximum number of iterations allowed so the signs of the control polygon match those of the spline.

Details

As described in Dierckx(1993, pp. 16-22):

1. `cP <- controlPolygon(object)`
2. Evaluate the spline at the zeros of the control polygon.
3. While there are sign changes in the control polygon that are not matched by sign changes in the spline, insert knots, recompute the control polygon and the spline at the zeros of the control polygon. Iterate.
4. Use `'uniroot'` to obtain the zero in each interval containing a sign change in the spline.

Value

a matrix with one column for each of the outputs of `'uniroot'`:

root	estimated zero
f.root	value of the spline at <code>'root'</code>
iter	number of iterations required by <code>'uniroot'</code>
estim.prec	estimated precision for <code>[root]</code>

Author(s)

Spencer Graves

ReferencesDierckx, P. (1993) *Curve and Surface Fitting with Splines*, Oxford Science Publications.**See Also**[curfit](#), [insert.dierckx](#), [predict.dierckx](#), [uniroot](#)**Examples**

```
xi <- 1:10
yi <- sin(xi)
spli <- curfit(xi, yi, s=10)

cPi <- controlPolygon(spli)
x. <- seq(1, 10, length=201)
plot(x., predict(spli, x.), type="l")
points(xi, yi)

abline(h=0)
lines(cPi[, 1], cPi[, 2], lty=2)
Zeros <- splineZeros(spli)
abline(v=Zeros[, 1])
```

titanium

titanium heat data

Description

49 values expressing a thermal property of titanium.

Usage`data(titanium)`**Format**

a data.frame with the following columns:

- x Temperature (in unknown units. The primary source, de Boor and Rice (1968), does not say. However, standard practice with these kinds of experiments would be to record data like this in degrees Kelvin, and the numbers seem consistent with that practice.)
- y physical property
- yhat predictions from some method
- residual 100*(y-yhat)

Details

Famous example used by de Boor and Rice (1968), Jupp (1978), Dierckx (1993) and perhaps others. (de Boor and Rice do not mention the source nor provide other information on the units or how the data were collected.)

Source

de Boor, C., and Rice, J. R. (1986), Least-squares cubic spline approximation. II: variable knots. *Report CSD TR 21*, Purdue U., Lafayette, IN. (available from <http://citeseer.ist.psu.edu/cache/papers/cs/24666/ftp:zSzzSzftp.cs.wisc.edu/zSzApproxzSztr21.pdf>/deboor68least.pdf; accessed 2008.07.22)

Dierckx, Paul (1993), *Curve and Surface Fitting with Splines*, Springer.

Jupp, D. L. B. (1975), *Approximation to data by splines with free knots*, SIAM Journal on Numerical Analysis, 15: 328-343.

Examples

```
data(titanium)
r <- curfit.free.knot(titanium$x2,
  titanium$y, g = 10, eps = 5e-4)
xyplot(r, show.knots = TRUE)
```

update.dierckx *Update method for object of class 'dierckx'.*

Description

Update a fit using any of several different functions that produce an object of class 'dierckx'.

Usage

```
## S3 method for class 'dierckx':
update(object, knots, k, s, ...)
```

Arguments

object	an object of class 'dierckx'
knots	either a numeric vector or an object from which knots(knots, interior=FALSE) will produce the desired numeric vector.
k	a positive integer giving the degree of the spline = one more than the order of the polynomial segments. Valid options for k are 1 to 5, inclusively.
s	a nonnegative number or NULL.
...	Currently ignored. Additional arguments used only in update.curfit. Otherwise, ignored.

Value

An object as produced by the function named in 'object[["routine"]]'.

Author(s)

Sundar Dorai-Raj and Spencer Graves

References

Dierckx, P. (1993) *Curve and Surface Fitting with Splines*, Oxford Science Publications.

See Also

[concon](#) [spline](#) [smooth.spline](#)

Examples

```
x <- 0:24
y <- c(1.0,1.0,1.4,1.1,1.0,1.0,4.0,9.0,13.0,
      13.4,12.8,13.1,13.0,14.0,13.0,13.5,
      10.0,2.0,3.0,2.5,2.5,2.5,3.0,4.0,3.5)

#fitLS0 <- curfit(x, y)
#fitSS0 <- curfit(x, y, s=0)

ks <- c(3, 5, 2)
kk <- length(ks)
z <- vector("list", kk)
names(z) <- ks
for(i in 1:kk) {
  k <- ks[i]
  z1 <- curfit(x, y, s = 1000, k = k)
  z2 <- update(z1, s = 60)
  z3 <- update(z2, s = 10)
  z4 <- update(z3, s = 30)
  z5 <- curfit(x, y, s = 30, k = k)
  z6 <- update(z5, s = 0)
  knots <- c(rep(0, k + 1), seq(3, 21, 3), rep(24, k + 1))
  z7 <- curfit(x, y, s = 30, knots = knots, k = k)
  z[[i]] <- list(z1, z2, z3, z4, z5, z6, z7)
}

p <- unlist(z, recursive = FALSE)
n <- sapply(lapply(p, knots), length)
s <- sapply(p, "[", "s")
i <- sapply(p, "[", "iopt")
m <- ifelse(i == -1, "ls", ifelse(i == 0, "ss", "ss1"))
k <- sprintf("k = %d", sapply(p, "[", "k"))
g <- sprintf("%s(s=%d)", m, s, i)
sp <- data.frame(x = rep(x, times = length(p)),
                y = rep(y, times = length(p)), z = unlist(lapply(p, fitted)),
                k = factor(rep(k, each = length(x))), g = rep(g, each = length(x)))
```

```

library(lattice)
xyplot(z ~ x | k, data = sp, groups = g,
  panel = function(x, y, subscripts, groups, obs, ...) {
    panel.superpose(x, y, subscripts, groups, lwd = 3, type = "l", ...)
    x <- unique(x)
    y <- unique(obs)
    panel.xyplot(x, obs, pch = 16, cex = 1.2, col = "darkblue")
  },
  auto.key = list(space = "right", points = FALSE, lines = TRUE),
  obs = sp[["y"]])

## periodic spline
set.seed(42)
n <- 100
r <- 1:n
x <- 0.01 * (r - 1)
e <- rnorm(n, 0, 0.1)
w <- rep(1/sd(e), n + 1)
y <- cos(2 * pi * x) + 0.25 * sin(8 * pi * x) + e
x <- c(x, 1)
y <- c(y, y[1])
kn <- seq(0.01, 0.99, length = 12)
f1 <- percur(x, y, w = w, s = 90, k = 5)

library(lattice)
top <- xyplot(y ~ x,
  panel = function(x, y, ...) {
    panel.abline(v = knots(f1), lty = 2, lwd = 3, col = "gray")
    panel.xyplot(x, y, pch = 16, col = "#800000", cex = 1.2)
    panel.xyplot(x, fitted(f1), type = "l", lwd = 3, col = "#000080")
  },
  par.settings = list(layout.widths = list(left.padding = 0, right.padding = 0)),
  scales = list(cex = 1.2),
  xlab = "", ylab = "")
newx <- seq(-2, 2, 0.01)
newy <- predict(f1, newx)
bot <- xyplot(newy ~ newx, type = "l",
  panel = function(...) {
    panel.abline(v = -2:2, lty = 2, col = "salmon", lwd = 3)
    panel.xyplot(...)
  },
  col = "#000080", lwd = 3,
  par.settings = list(layout.widths = list(left.padding = 0, right.padding = 0)),
  scales = list(cex = 1.2),
  xlab = "", ylab = "")
print(top, c(0, 0.2, 1, 1))
print(bot, c(0.008, 0, 0.992, 0.25), newpage = FALSE)

## example borrowed from ?smooth.spline
plot(cars[["speed"]], cars[["dist"]],
  main = "data(cars) & smoothing splines",
  xlab = "SPEED", ylab = "DISTANCE",

```

```

      cex.lab = 1.2, cex.axis = 1.2,
      cex.main = 2, cex = 1.5, col = "blue")
## This example has duplicate points, so avoid cv=TRUE
cars.spl.0 <- smooth.spline(cars[["speed"]], cars[["dist"]])
cars.spl.1 <- smooth.spline(cars[["speed"]], cars[["dist"]], df = 10)
cars.spl.2 <- curfit(cars[["speed"]], cars[["dist"]], s = 5e3)
newx <- seq(min(cars[["speed"]]), max(cars[["speed"]]), len = 200)
lines(predict(cars.spl.0, newx), col = "blue", lwd = 3, lty = 2)
lines(predict(cars.spl.1, newx), lty="dashed", col = "red", lwd = 3)
lines(newx, predict(cars.spl.2, newx), lty="dotted", lwd = 3)
legend(5, 120, c(paste("smooth.spline( * , df = ",
      round(cars.spl.0[["df"]], 1), ")"), sep = ""),
      "smooth.spline( * , df = 10)", "curfit( * , s = 5e3)"),
      col = c("blue", "red", "black"),
      lty = c("solid", "dashed", "dotted"), lwd = 3,
      bg = 'bisque', cex = 1.5)

```

xyw.coords

Extract fitting structures with weights

Description

Extract arguments, eliminate duplicates in x , averaging corresponding y 's, summing corresponding weights, and maintaining the dominant sign of convexity constraints.

Usage

```
xyw.coords(x, y = NULL, w = NULL, v = NULL, ...)
```

Arguments

x	A <code>data.frame</code> , matrix, or numeric vector. See details.
y	Optional numeric vector. See details.
w	Optional vector of weights
v	Convexity constraints. See details.
...	Optional arguments, currently ignored.

Details

' x ' and ' y ' are first passed to `xy.coords` for initial parsing. Then duplicate ' x ' values are identified, and corresponding values of y , w and v are processed to average y 's, sum w 's, and use $\text{sign}(\text{sum}(v\text{'s}))$. If(`missing(w)`) $w = 1$. If(`missing(v)`) $v = 0$.

Value

A list with the following components:

x	unique of input x values, sorted
y	input y, arranged to match x, with values corresponding to duplicate x values replaced by their mean.
w	input w, arranged to match x, with values corresponding to duplicate x values replaced by their sum.
v	input v, arranged to match x, with values corresponding to duplicate x values replaced by the sign of their sum.
xin	input x values
yin	input y values

Author(s)

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References

Dierckx, P. (1991) *Curve and Surface Fitting with Splines*, Oxford Science Publications.

See Also

[xy.coords](#) [curfit](#), [concon](#)

Examples

```
x <- c(3, 1, 3+1e-7, 6, 3+5e-7, 5)
y <- c(3, 1, 2, 6, 4, 5)
tst <- xyw.coords(x, y)
ans <- list(x = c(1, 3+2e-7, 5:6), y = c(1, 3, 5:6), w = c(1, 3, 1, 1),
           v = rep(0, 4), xin=x, yin=y)
all.equal(tst, ans)
# TRUE
#all.equal(tst$x, c(1, 3, 5:6))
#[1] "Mean relative difference: 6.666666e-08"
```

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