Package: fctbases (via r-universe)

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Type Package

Title Functional Bases Version 1.1.1 Date 2020-11-26 Author Niels Olsen Maintainer Niels Olsen <nalo@dtu.dk> Description Easy-to-use, very fast implementation of various functional bases. Easily used together with other packages. A functional basis is a collection of basis functions [\phi_1, ..., ϕ_n] that can represent a smooth function, i.e. f(t) = $\sum k k(t)$. First- and second-order derivatives are also included. These are the mathematically correct ones, no approximations applied. As of version 1.0, this package includes B-splines, Fourier bases and polynomials. URL https://github.com/naolsen/fctbases License GPL-3 **Imports** Rcpp (>= 0.12.19) Suggests knitr, rmarkdown, microbenchmark VignetteBuilder knitr, rmarkdown LinkingTo Rcpp, RcppArmadillo Repository https://naolsen.r-universe.dev RemoteUrl https://github.com/naolsen/fctbases RemoteRef HEAD

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fctbases-package *fctbases: Functional bases*

Description

fctbases is a fast and easy implementation of functional bases in R. Simply initialize the desired basis, which returns function of class fctbasis.

Details

Internally, functions are stored as C++ objects, which are masked by the package. The package maintains the bookkeeping of fctbasis objects. Parameters are validated at initialization which also reduces some of the overhead. fctbases objects cannot be saved across sessions and must be re-initialised.

Derivatives are provided. These are the mathematically correct ones and are as fast as the nonderivatives.

See Also

Functional basis function

Functional basis function

Functional basis function

Description

A fctbases object is a function of class fctbasis which takes three arguments (t, x, deriv)

Arguments

t	time points
х	vector or matrix of coefficients (optional)
deriv	Should the derivative be used and which order? Defaults to FALSE

Details

If deriv is zero or FALSE, the function itself is evaluated. If deriv is one or TRUE, the first derivative is evaluated. If deriv is two, the second derivative is evaluated.

The dimension of x must match the number of basis functions.

make.bspline.basis

Value

Returns a matrix of dimension length(t) times no. of bases if x is missing. If x is provided and is a vector, it returns a vector of same length as t. If x is provided and is a matrix, it returns a matrix of dimension length(t) times ncol(x)

Examples

```
## Create basis (here a b spline)
bf <- make.bspline.basis(knots = 0:12/12)
## Use a functional basis
bf(0.2)
tt <- seq(0,1, length = 50)
bf(tt) ## evaluates bf in tt
bf(tt, deriv = TRUE) ## evaluates derivative of bf in tt
## Apply bf to some coefficients
set.seed(661)
x <- runif(15)
bf(tt, x) ## Evaluate bf in tt with coefficients x.
bf(0.2, deriv = 2) ## Second derivative.
bf(0.2, x, deriv = 2) ## Second derivative with coefficients x.
```

make.bspline.basis Make B-spline basis

Description

Make B-spline basis

Usage

```
make.bspline.basis(knots, order = 4)
```

Arguments

knots	Knots of the basis, including endpoints
order	Spline order. Defaults to 4.

Value

Function of class "fctbasis"

See Also

Functional basis function, make.std.bspline.basis

Examples

```
## B-spline with equidistant knots with 13 basis function
bf <- make.bspline.basis(knots = 0:10, order = 4)
## B-spline of order 2 (ie. a linear approximation) with some uneven knots
bf <- make.bspline.basis(knots = c(-1.3, 0, 0.5, 0.7, 1.1), order = 2)</pre>
```

make.fourier.basis Make fourier basis

Description

Make fourier basis

Usage

make.fourier.basis(range, order, use.trig.id = FALSE)

Arguments

range	Left and right end points.
order	Order of harmonics
use.trig.id	Use trigonometrical identities with this function?

Details

The number of basis elements (degrees of freedom) is 2 * order + 1.

The basis functions are ordered [1, sin(t), cos(t), sin(2t), cos(2t), ...]

Using trigonometrical identities is faster, but introduces (negligible) round-off errors.

Value

Function of class "fctbasis"

See Also

Functional basis function

Examples

```
## A fourier basis with period 1 and 11 basis functions.
bf <- make.fourier.basis(c(0,1), order = 5)
```

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make.pol.basis Make polynomial basis

Description

Make polynomial basis

Usage

```
make.pol.basis(order)
```

Arguments

order Order of polynomial (= degree + 1)

Details

The polynomial basis is ordered [1, t, t², t³, ..., tⁿ]

Value

Function of class "fctbasis"

See Also

Functional basis function

Examples

```
## A four-degree polynomial
mypol <- make.pol.basis(order = 5)</pre>
```

make.std.bspline.basis

'Standard' B-spline basis

Description

This initializes a bspline of order 4 with uniformly places knots. df = intervals + 3.

Usage

```
make.std.bspline.basis(range = c(0, 1), intervals)
```

Arguments

range	End points of spline
intervals	Number of intervals

Details

make.std.bspline.basis uses a different implementation than make.bspline.basis, but is not faster in all uses.

Value

function

See Also

Functional basis function, make.bspline.basis

Examples

```
## 16 equidistant knots between 0 and 2 (both included)
bf <- make.std.bspline.basis(range = c(0,2), intervals = 15)
```

object.info	Functional basis info

Description

This function returns details about a functional basis.

Usage

```
object.info(fctbasis)
```

Arguments

fctbasis object of class fctbasis

Value

A named list including no. of basis, type of basis, and possibly additional information.

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