Package ‘MonoPoly’

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coef.monpol

extract model coefficients

Description

coef method for ‘monpol’ objects.

Usage

```r
## 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 <Berwin.Turlach@gmail.com>
**curvPol**

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**Evaluating the Curvature of Polynomials**

**Description**

Function to evaluate the curvature of polynomials

**Usage**

```r
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 <Berwin.Turlach@gmail.com>

**Examples**

```r
beta <- c(1,2,1)
x <- 0:10
curvPol(x, beta)
str(cuvrPol(x, beta))
```

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

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

### Evaluating Polynomials

**Description**

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

**Usage**

```r
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 <Berwin.Turlach@gmail.com>

**Examples**

```r
cbeta <- c(1, 2, 1)
x <- 0:10
evalPol(x, beta)
str(evalPol(x, beta))

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

cx <- 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
```r
## 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 <Berwin.Turlach@gmail.com>

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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
ismonotone

Source

Examples
data(hawkins)

ismonotone(a = -Inf, b = Inf, EPS = 1e-06, ...)

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 monotone.
b Upper limit of the interval over which the polynomial should be monotone.
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 monotone 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 <Kevin.Murray@uwa.edu.au>
Berwin A Turlach <Berwin.Turlach@gmail.com>

Description
Function to check whether a polynomial is monotone 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, ...)

ismonotone

Check whether a polynomial is monotone
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)
```

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 <Berwin.Turlach@gmail.com>
Monotone Polynomials

Description

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

Usage

monpol(formula, data, subset, weights, na.action, 
        degree = S, 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 \texttt{as.data.frame} to a data frame) containing the variables in the model. If not found in data, the variables are taken from \texttt{environment(formula)}, typically the environment from which \texttt{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 \texttt{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 \texttt{na.action} setting of \texttt{options}, and is \texttt{na.fail} if that is unset. The ‘factory-fresh’ default is \texttt{na.omit}. Another possible value is \texttt{NULL}, no action. Value \texttt{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 iterative fitting at the start and then every trace iterations.
monpol

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 <Berwin.Turlach@gmail.com>

References


Examples

monpol(y~x, w0)
Control the Iterations in monpol

Description

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

Usage

```r
monpol.control(maxiter = 1000, tol = 1e-05,
    to1=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 <Berwin.Turlach@gmail.com>

See Also

- `monpol`
- `monpol.fit`
- `qr`
monpol.fit

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 iterative 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.
cctype  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 *ctype*.
- **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 parameter *algorithm*.

Author(s)

Berwin A Turlach <Berwin.Turlach@gmail.com>

References


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

```r
## 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 <Berwin.Turlach@gmail.com>

---

**print.monpol**

Printing Monotone Polynomials

Description

print method for `monpol` objects.

Usage

```r
## 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 the additional 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 <Berwin.Turlach@gmail.com>

---

**residuals.monpol**

*Extract Model Residuals*

Description

`residuals` method for 'monpol' objects.

Usage

```r
## 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 <Berwin.Turlach@gmail.com>
Simulated \( w_0 \) 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


Examples

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

Simulated \( w_2 \) 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


Examples

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