Package 'princurve'

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Title Fits a Principal Curve in Arbitrary Dimension

Description Fitting a principal curve to a data matrix in arbitrary dimensions. Hastie and Stuetzle (1989) <doi:10.2307/2289936>.

License GPL-2

Encoding UTF-8

Depends R (>= 3.0)

Imports stats, graphics, grDevices, Rcpp

Suggests devtools, testthat

LinkingTo Rcpp

NeedsCompilation yes

RoxygenNote 6.1.1

URL https://github.com/rcannood/princurve

BugReports https://github.com/rcannood/princurve/issues

Collate 'RcppExports.R' 'bias_correct_curve.R' 'deprecated.R' 'package.R' 'periodic_lowess.R' 'smoother_functions.R' 'principal_curve.R' 'start_circle.R'

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princurve-package Fits a Principal Curve in Arbitrary Dimension

Description

Fits a Principal Curve in Arbitrary Dimension

References

Hastie, T. and Stuetzle, W., Principal Curves, JASA, Vol. 84, No. 406 (Jun., 1989), pp. 502-516, DOI: 10.2307/2289936 (PDF).

See also Banfield and Raftery (JASA, 1992).

See Also

principal_curve, project_to_curve

principal.curve Deprecated functions

Description

This function is deprecated, please use principal_curve and project_to_curve instead.

Usage

```
principal.curve(x, start = NULL, thresh = 0.001, plot.true = FALSE,
maxit = 10, stretch = 2, smoother = c("smooth_spline", "lowess",
"periodic_lowess"), trace = FALSE, ...)
## S3 method for class 'principal.curve'
lines(x, ...)
## S3 method for class 'principal.curve'
plot(x, ...)
```

S3 method for class 'principal.curve'
points(x, ...)

get.lam(x, s, tag = NULL, stretch = 2)

Arguments

Х	Х
start	start
thresh	thresh
plot.true	plot.true
maxit	maxit
stretch	stretch
smoother	smoother
trace	trace
S	S
tag	tag

principal_curve Fit a Principal Curve

Description

Fits a principal curve which describes a smooth curve that passes through the middle of the data x in an orthogonal sense. This curve is a nonparametric generalization of a linear principal component. If a closed curve is fit (using smoother = "periodic_lowess") then the starting curve defaults to a circle, and each fit is followed by a bias correction suggested by Jeff Banfield.

Usage

```
principal_curve(x, start = NULL, thresh = 0.001, maxit = 10,
  stretch = 2, smoother = c("smooth_spline", "lowess",
  "periodic_lowess"), approx_points = FALSE, trace = FALSE,
  plot_iterations = FALSE, ...)
## S3 method for class 'principal_curve'
lines(x, ...)
## S3 method for class 'principal_curve'
plot(x, ...)
## S3 method for class 'principal_curve'
points(x, ...)
whiskers(x, s, ...)
```

Arguments

х	a matrix of points in arbitrary dimension.			
start	either a previously fit principal curve, or else a matrix of points that in row order define a starting curve. If missing or NULL, then the first principal component is used. If the smoother is "periodic_lowess", then a circle is used as the start.			
thresh	convergence threshold on shortest distances to the curve.			
maxit	maximum number of iterations.			
stretch	A stretch factor for the endpoints of the curve, allowing the curve to grow to avoid bunching at the end. Must be a numeric value between 0 and 2.			
smoother	choice of smoother. The default is "smooth_spline", and other choices are "lowess" and "periodic_lowess". The latter allows one to fit closed curves. Beware, you may want to use iter = 0 with lowess().			
approx_points	Approximate curve after smoothing to reduce computational time. If FALSE, no approximation of the curve occurs. Otherwise, approx_points must be equal to the number of points the curve gets approximated to; preferably about 100.			
trace	If TRUE, the iteration information is printed			
plot_iterations				
	If TRUE the iterations are plotted.			
	additional arguments to the smoothers			
S	a parametrized curve, represented by a polygon.			

Value

An object of class "principal_curve" is returned. For this object the following generic methods a currently available: plot, points, lines.

It has components:

S	a matrix corresponding to x, giving their projections onto the curve.
ord	an index, such that s[order,] is smooth.
lambda	for each point, its arc-length from the beginning of the curve. The curve is parametrized approximately by arc-length, and hence is unit-speed.
dist	the sum-of-squared distances from the points to their projections.
converged	A logical indicating whether the algorithm converged or not.
num_iterations	Number of iterations completed before returning.
call	the call that created this object; allows it to be updated().

References

Hastie, T. and Stuetzle, W., Principal Curves, JASA, Vol. 84, No. 406 (Jun., 1989), pp. 502-516, DOI: 10.2307/2289936 (PDF).

See Also

project_to_curve

project_to_curve

Examples

```
x <- runif(100,-1,1)
x <- cbind(x, x ^ 2 + rnorm(100, sd = 0.1))
fit <- principal_curve(x)
plot(fit)
lines(fit)
points(fit)
whiskers(x, fit$s)</pre>
```

project_to_curve *Project a set of points to the closest point on a curve*

Description

Finds the projection index for a matrix of points x, when projected onto a curve s. The curve need not be of the same length as the number of points.

Usage

project_to_curve(x, s, stretch = 2)

Arguments

x	a matrix of data points.
S	a parametrized curve, represented by a polygon.
stretch	A stretch factor for the endpoints of the curve, allowing the curve to grow to avoid bunching at the end. Must be a numeric value between 0 and 2.

Value

A structure is returned which represents a fitted curve. It has components

S	The fitted points on the curve corresponding to each point x
ord	the order of the fitted points
lambda	The projection index for each point
dist	The total squared distance from the curve
dist_ind	The squared distances from the curve to each of the respective points

See Also

principal_curve

smoother_functions Smoother functions

Description

Each of these functions have an interface function(lambda, xj, ...), and return smoothed values for xj. The output is expected to be ordered along an ordered lambda. This means that the following is true:

```
x <- runif(100)
y <- runif(100)
ord <- sample.int(100)
sfun <- smoother_functions[[1]]
all(sfun(x, y) == sfun(x[ord], y[ord]))</pre>
```

Usage

smoother_functions

Format

An object of class list of length 3.

start_circle

Generate circle as initial curve

Description

The starting circle is defined in the first two dimensions, and has zero values in all other dimensions.

Usage

```
start_circle(x)
```

Arguments

х

The data for which to generate the initial circle

start_circle

Examples

```
## Not run:
x <- cbind(
    rnorm(100, 1, .2),
    rnorm(100, -5, .2),
    runif(100, 1.9, 2.1),
    runif(100, 2.9, 3.1)
)
circ <- start_circle(x)
plot(x)
lines(circ)
```

End(Not run)

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