Package 'princurve'

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princurve-package

Fit a Principal Curve in Arbitrary Dimension

Description

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Fit 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 non-parametric 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.

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.

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Usage

```
principal.curve(...)
## S3 method for class 'principal.curve'
lines(...)
## S3 method for class 'principal.curve'
plot(...)
## S3 method for class 'principal.curve'
points(...)
get.lam(...)
```

Arguments

... Catch-all for old parameters.

principal_curve

Fit a Principal Curve

Description

Fit 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 non-parametric 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'

## S3 method for class 'principal_curve'
```

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```
plot(x, ...)
## S3 method for class 'principal_curve'
points(x, ...)
whiskers(x, s, ...)
```

Arguments

x 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.

the call that created this object; allows it to be updated().

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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
```

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

1ambda 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

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See Also

```
principal_curve
```

Examples

```
t <- runif(100, -1, 1)
x <- cbind(t, t ^ 2) + rnorm(200, sd = 0.05)
s <- matrix(c(-1, 0, 1, 1, 0, 1), ncol = 2)
proj <- project_to_curve(x, s)
plot(x)
lines(s)
segments(x[, 1], x[, 2], proj$s[, 1], proj$s[, 2])</pre>
```

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.

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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

Χ

The data for which to generate the initial 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)</pre>
```

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