

Package ‘FRK’

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Type Package

Title Fixed Rank Kriging

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Description Fixed Rank Kriging is a tool for spatial/spatio-temporal modelling and prediction with large datasets. The approach models the field, and hence the covariance function, using a set of r basis functions, where r is typically much smaller than the number of data points (or polygons) m . This low-rank basis-function representation facilitates the modelling of 'big' spatial/spatio-temporal data. The method naturally allows for non-stationary, anisotropic covariance functions. Discretisation of the spatial domain into so-called basic areal units (BAUs) facilitates the use of observations with varying support (i.e., both point-referenced and areal supports, potentially simultaneously), and prediction over arbitrary user-specified regions. ‘FRK’ also supports inference over various manifolds, including the 2D plane and 3D sphere, and it provides helper functions to model, fit, predict, and plot with relative ease. Version 2.0.0 and above of the package ‘FRK’ also supports modelling of non-Gaussian data, by employing a spatial generalised linear mixed model (GLMM) framework to cater for Poisson, binomial, negative-binomial, gamma, and inverse-Gaussian distributions. Zammit-Mangion and Cressie <doi:10.18637/jss.v098.i04> describe ‘FRK’ in a Gaussian setting, and detail its use of basis functions and BAUs.

BugReports <https://github.com/andrewzm/FRK/issues/>

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 AIRS_05_2003

AIRS data for May 2003

Description

Mid-tropospheric CO₂ measurements from the Atmospheric InfraRed Sounder (AIRS). The data are measurements between 60 degrees S and 90 degrees N at roughly 1:30 pm local time on 1 May through to 15 May 2003. (AIRS does not release data below 60 degrees S.)

Usage

AIRS_05_2003

Format

A data frame with 209631 rows and 7 variables:

year year of retrieval

month month of retrieval

day day of retrieval

lon longitude coordinate of retrieval

lat latitude coordinate of retrieval

co2avgret CO₂ mole fraction retrieval in ppm

co2std standard error of CO₂ retrieval in ppm

References

Chahine, M. et al. (2006). AIRS: Improving weather forecasting and providing new data on greenhouse gases. *Bulletin of the American Meteorological Society* 87, 911–26.

Am_data

Americium soil data

Description

Americium (Am) concentrations in a spatial domain immediately surrounding the location at which nuclear devices were detonated at Area 13 of the Nevada Test Site, between 1954 and 1963.

Usage

Am_data

Format

A data frame with 212 rows and 3 variables:

Easting Easting in metres

Northing Northing in metres

Am Americium concentration in 1000 counts per minute

References

Paul R, Cressie N (2011). "Lognormal block kriging for contaminated soil." *European Journal of Soil Science*, 62, 337–345.

auto_basis

Automatic basis-function placement

Description

Automatically generate a set of local basis functions in the domain, and automatically prune in regions of sparse data.

Usage

```
auto_basis(  
  manifold = plane(),  
  data,  
  regular = 1,  
  nres = 3,  
  prune = 0,  
  max_basis = NULL,  
  subsamp = 10000,  
  type = c("bisquare", "Gaussian", "exp", "Matern32"),  
  isea3h_lo = 2,
```

```

    bndary = NULL,
    scale_aperture = ifelse(is(manifold, "sphere"), 1, 1.25),
    verbose = 0L,
    buffer = 0,
    tunit = NULL,
    ...
)

```

Arguments

| | |
|----------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| manifold | object of class manifold, for example, sphere or plane |
| data | object of class SpatialPointsDataFrame or SpatialPolygonsDataFrame containing the data on which basis-function placement is based, or a list of these; see details |
| regular | an integer indicating the number of regularly-placed basis functions at the first resolution. In two dimensions, this dictates the smallest number of basis functions in a row or column at the coarsest resolution. If regular=0, an irregular grid is used, one that is based on the triangulation of the domain with increased mesh density in areas of high data density; see details |
| nres | the number of basis-function resolutions to use |
| prune | a threshold parameter that dictates when a basis function is considered irrelevant or unidentifiable, and thus removed; see details |
| max_basis | maximum number of basis functions. This overrides the parameter nres |
| subsamp | the maximum amount of data points to consider when carrying out basis-function placement: these data objects are randomly sampled from the full dataset. Keep this number fairly high (on the order of 10^5), otherwise fine-resolution basis functions may be spuriously removed |
| type | the type of basis functions to use; see details |
| isea3h_lo | if manifold = sphere(), this argument dictates which ISEA3H resolution is the coarsest one that should be used for the first resolution |
| bndary | a matrix containing points containing the boundary. If regular == 0 this can be used to define a boundary in which irregularly-spaced basis functions are placed |
| scale_aperture | the aperture (in the case of the bisquare, but similar interpretation for other basis) width of the basis function is the minimum distance between all the basis function centroids multiplied by scale_aperture. Typically this ranges between 1 and 1.5 and is defaulted to 1 on the sphere and 1.25 on the other manifolds. |
| verbose | a logical variable indicating whether to output a summary of the basis functions created or not |
| buffer | a numeric between 0 and 0.5 indicating the size of the buffer of basis functions along the boundary. The buffer is added by computing the number of basis functions in each dimension, and increasing this number by a factor of buffer. A buffer may be needed when the prior distribution of the basis-function coefficients is formulated in terms of a precision matrix |
| tunit | temporal unit, required when constructing a spatio-temporal basis. Should be the same as used for the BAUs. Can be "secs", "mins", "hours", "days", "years", etc. |

... unused

Details

This function automatically places basis functions within the domain of interest. If the domain is a plane or the real line, then the object data is used to establish the domain boundary.

The argument type can be either “Gaussian”, in which case

$$\phi(u) = \exp\left(-\frac{\|u\|^2}{2\sigma^2}\right),$$

“bisquare”, in which case

$$\phi(u) = \left(1 - \left(\frac{\|u\|}{R}\right)^2\right)^2 I(\|u\| < R),$$

“exp”, in which case

$$\phi(u) = \exp\left(-\frac{\|u\|}{\tau}\right),$$

or “Matern32”, in which case

$$\phi(u) = \left(1 + \frac{\sqrt{3}\|u\|}{\kappa}\right) \exp\left(-\frac{\sqrt{3}\|u\|}{\kappa}\right),$$

where the parameters σ , R , τ and κ are scale arguments.

If the manifold is the real line, the basis functions are placed regularly inside the domain, and the number of basis functions at the coarsest resolution is dictated by the integer parameter `regular` which has to be greater than zero. On the real line, each subsequent resolution has twice as many basis functions. The scale of the basis function is set based on the minimum distance between the centre locations following placement. The scale is equal to the minimum distance if the type of basis function is Gaussian, exponential, or Matern32, and is equal to 1.5 times this value if the function is bisquare.

If the manifold is a plane, and `regular` > 0 , then basis functions are placed regularly within the bounding box of data, with the smallest number of basis functions in each row or column equal to the value of `regular` in the coarsest resolution (note, this is just the smallest number of basis functions). Subsequent resolutions have twice the number of basis functions in each row or column. If `regular` = 0, then the function `INLA::inla.nonconvex.hull` is used to construct a (non-convex) hull around the data. The buffer and smoothness of the hull is determined by the parameter `convex`. Once the domain boundary is found, `INLA::inla.mesh.2d` is used to construct a triangular mesh such that the node vertices coincide with data locations, subject to some minimum and maximum triangular-side-length constraints. The result is a mesh that is dense in regions of high data density and not dense in regions of sparse data. Even basis functions are irregularly placed, the scale is taken to be a function of the minimum distance between basis function centres, as detailed above. This may be changed in a future revision of the package.

If the manifold is the surface of a sphere, then basis functions are placed on the centroids of the discrete global grid (DGG), with the first basis resolution corresponding to the third resolution of the DGG (ISEA3H resolution 2, which yields 92 basis functions globally). It is not recommended

to go above `nres == 3` (ISEA3H resolutions 2–4) for the whole sphere; `nres=3` yields a total of 1176 basis functions. Up to ISEA3H resolution 6 is available with FRK; for finer resolutions; please install `dggrids` from <https://github.com/andrewzm/dggrids> using `devtools`.

Basis functions that are not influenced by data points may hinder convergence of the EM algorithm when `K_type = "unstructured"`, since the associated hidden states are, by and large, unidentifiable. We hence provide a means to automatically remove such basis functions through the parameter `prune`. The final set only contains basis functions for which the column sums in the associated matrix S (which, recall, is the value/average of the basis functions at/over the data points/polygons) is greater than `prune`. If `prune == 0`, no basis functions are removed from the original design.

See Also

[remove_basis](#) for removing basis functions and [show_basis](#) for visualising basis functions

Examples

```
## Not run:
library(sp)
library(ggplot2)

## Create a synthetic dataset
set.seed(1)
d <- data.frame(lon = runif(n=1000,min = -179, max = 179),
                lat = runif(n=1000,min = -90, max = 90),
                z = rnorm(5000))
coordinates(d) <- ~lon + lat
proj4string(d)=CRS("+proj=longlat +ellps=sphere")

## Now create basis functions over sphere
G <- auto_basis(manifold = sphere(),data=d,
               nres = 2,prune=15,
               type = "bisquare",
               subsamp = 20000)

## Plot
show_basis(G,draw_world())

## End(Not run)
```

auto_BAUs

Automatic BAU generation

Description

This function calls the generic function `auto_BAU` (not exported) after a series of checks and is the easiest way to generate a set of Basic Areal Units (BAUs) on the manifold being used; see details.

Usage

```

auto_BAUs(
  manifold,
  type = NULL,
  cellsize = NULL,
  isea3h_res = NULL,
  data = NULL,
  nonconvex_hull = TRUE,
  convex = -0.05,
  tunit = NULL,
  xlims = NULL,
  ylims = NULL,
  spatial_BAUs = NULL,
  ...
)

```

Arguments

| | |
|----------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| manifold | object of class manifold |
| type | either “grid” or “hex”, indicating whether gridded or hexagonal BAUs should be used. If type is unspecified, “hex” will be used if we are on the sphere, and “grid” will used otherwise |
| cellsize | denotes size of gridcell when type = “grid”. Needs to be of length 1 (square-grid case) or a vector of length dimensions(manifold) (rectangular-grid case) |
| isea3h_res | resolution number of the isea3h DGGRID cells for when type is “hex” and manifold is the surface of a sphere |
| data | object of class SpatialPointsDataFrame, SpatialPolygonsDataFrame, STIDF, or STFDF. Provision of data implies that the domain is bounded, and is thus necessary when the manifold is a real_line, plane, or STplane, but is not necessary when the manifold is the surface of a sphere |
| nonconvex_hull | flag indicating whether to use INLA to generate a non-convex hull. Otherwise a convex hull is used |
| convex | convex parameter used for smoothing an extended boundary when working on a bounded domain (that is, when the object data is supplied); see details |
| tunit | temporal unit when requiring space-time BAUs. Can be "secs", "mins", "hours", etc. |
| xlims | limits of the horizontal axis (overrides automatic selection) |
| ylims | limits of the vertical axis (overrides automatic selection) |
| spatial_BAUs | object of class SpatialPolygonsDataFrame or SpatialPixelsDataFrame representing the spatial BAUs to be used in a spatio-temporal setting (if left NULL, the spatial BAUs are constructed automatically using the data) |
| ... | currently unused |

Details

auto_BAUs constructs a set of Basic Areal Units (BAUs) used both for data pre-processing and for prediction. As such, the BAUs need to be of sufficiently fine resolution so that inferences are not affected due to binning.

Two types of BAUs are supported by FRK: “hex” (hexagonal) and “grid” (rectangular). In order to have a “grid” set of BAUs, the user should specify a cellsize of length one, or of length equal to the dimensions of the manifold, that is, of length 1 for real_line and of length 2 for the surface of a sphere and plane. When a “hex” set of BAUs is desired, the first element of cellsize is used to determine the side length by dividing this value by approximately 2. The argument type is ignored with real_line and “hex” is not available for this manifold.

If the object data is provided, then automatic domain selection may be carried out by employing the INLA function `inla.nonconvex.hull`, which finds a (non-convex) hull surrounding the data points (or centroids of the data polygons). This domain is extended and smoothed using the parameter `convex`. The parameter `convex` should be negative, and a larger absolute value for `convex` results in a larger domain with smoother boundaries (note that INLA was not available on CRAN at the time of writing).

See Also

[auto_basis](#) for automatically constructing basis functions.

Examples

```
## First a 1D example
library(sp)
set.seed(1)
data <- data.frame(x = runif(10)*10, y = 0, z= runif(10)*10)
coordinates(data) <- ~x+y
Grid1D_df <- auto_BAUs(manifold = real_line(),
                      cellsize = 1,
                      data=data)
## Not run: splot(Grid1D_df)

## Now a 2D example
data(meuse)
coordinates(meuse) = ~x+y # change into an sp object

## Grid BAUs
GridPols_df <- auto_BAUs(manifold = plane(),
                        cellsize = 200,
                        type = "grid",
                        data = meuse,
                        nonconvex_hull = 0)
## Not run: plot(GridPols_df)

## Hex BAUs
HexPols_df <- auto_BAUs(manifold = plane(),
                       cellsize = 200,
                       type = "hex",
                       data = meuse,
```

```

                                nonconvex_hull = 0)
## Not run: plot(HexPols_df)

```

Basis

Generic basis-function constructor

Description

This function is meant to be used for manual construction of arbitrary basis functions. For ‘local’ basis functions, please use the function [local_basis](#) instead.

Usage

```
Basis(manifold, n, fn, pars, df, regular = FALSE)
```

Arguments

| | |
|----------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| manifold | object of class manifold, for example, sphere |
| n | number of basis functions (should be an integer) |
| fn | a list of functions, one for each basis function. Each function should be encapsulated within an environment in which the manifold and any other parameters required to evaluate the function are defined. The function itself takes a single input <code>s</code> which can be of class <code>numeric</code> , <code>matrix</code> , or <code>Matrix</code> , and returns a vector which contains the basis function evaluations at <code>s</code> . |
| pars | A list containing a list of parameters for each function. For local basis functions these would correspond to location and scale parameters. |
| df | A data frame containing one row per basis function, typically for providing informative summaries. |
| regular | logical indicating if the basis functions (of each resolution) are in a regular grid |

Details

This constructor checks that all parameters are valid before constructing the basis functions. The requirement that every function is encapsulated is tedious, but necessary for FRK to work with a large range of basis functions in the future. Please see the example below which exemplifies the process of constructing linear basis functions from scratch using this function.

See Also

[auto_basis](#) for constructing basis functions automatically, [local_basis](#) for constructing ‘local’ basis functions, and [show_basis](#) for visualising basis functions.

Examples

```
## Construct two linear basis functions on [0, 1]
manifold <- real_line()
n <- 2
lin_basis_fn <- function(manifold, grad, intercept) {
  function(s) grad*s + intercept
}
pars <- list(list(grad = 1, intercept = 0),
            list(grad = -1, intercept = 1))
fn <- list(lin_basis_fn(manifold, 1, 0),
          lin_basis_fn(manifold, -1, 1))
df <- data.frame(n = 1:2, grad = c(1, -1), m = c(1, -1))
G <- Basis(manifold = manifold, n = n, fn = fn, pars = pars, df = df)
## Not run:
eval_basis(G, s = matrix(seq(0,1, by = 0.1), 11, 1))
## End(Not run)
```

Basis_obj-class

*Basis functions***Description**

An object of class `Basis` contains the basis functions used to construct the matrix S in FRK.

Details

Basis functions are a central component of FRK, and the package is designed to work with user-defined specifications of these. For convenience, however, several functions are available to aid the user to construct a basis set for a given set of data points. Please see [auto_basis](#) for more details. The function [local_basis](#) helps the user construct a set of local basis functions (e.g., bisquare functions) from a collection of location and scale parameters.

Slots

`manifold` an object of class `manifold` that contains information on the manifold and the distance measure used on the manifold. See [manifold-class](#) for more details

`n` the number of basis functions in this set

`fn` a list of length `n`, with each item the function of a specific basis function

`pars` a list of parameters where the i -th item in the list contains the parameters of the i -th basis function, `fn[[i]]`

`df` a data frame containing other attributes specific to each basis function (for example the geometric centre of the local basis function)

`regular` logical indicating if the basis functions (of each resolution) are in a regular grid

See Also

[auto_basis](#) for automatically constructing basis functions and [show_basis](#) for visualising basis functions.

BAUs_from_points *Creates pixels around points*

Description

Takes a `SpatialPointsDataFrame` and converts it into `SpatialPolygonsDataFrame` by constructing a tiny (within machine tolerance) BAU around each `SpatialPoint`.

Usage

```
BAUs_from_points(obj, offset = 1e-10)

## S4 method for signature 'SpatialPoints'
BAUs_from_points(obj, offset = 1e-10)

## S4 method for signature 'ST'
BAUs_from_points(obj, offset = 1e-10)
```

Arguments

| | |
|---------------------|-----------------------------------------------------|
| <code>obj</code> | object of class <code>SpatialPointsDataFrame</code> |
| <code>offset</code> | edge size of the mini-BAU (default 1e-10) |

Details

This function allows users to mimic standard geospatial analysis where BAUs are not used. Since FRK is built on the concept of a BAU, this function constructs tiny BAUs around the observation and prediction locations that can be subsequently passed on to the functions SRE and FRK. With `BAUs_from_points`, the user supplies both the data and prediction locations accompanied with covariates.

See Also

[auto_BAUs](#) for automatically constructing generic BAUs.

Examples

```
library(sp)
opts_FRK$set("parallel",0L)
df <- data.frame(x = rnorm(10),
                 y = rnorm(10))
coordinates(df) <- ~x+y
BAUs <- BAUs_from_points(df)
```

| | |
|---------------|--------------------------------|
| combine_basis | <i>Combine basis functions</i> |
|---------------|--------------------------------|

Description

Takes a list of objects of class `Basis` and returns a single object of class `Basis`.

Usage

```
combine_basis(Basis_list)

## S4 method for signature 'list'
combine_basis(Basis_list)
```

Arguments

`Basis_list` a list of objects of class `Basis`. Each element of the list is assumed to represent a single resolution of basis functions

See Also

[auto_basis](#) for automatically constructing basis functions and [show_basis](#) for visualising basis functions

Examples

```
## Construct two resolutions of basis functions using local_basis()
Basis1 <- local_basis(manifold = real_line(),
                     loc = matrix(seq(0, 1, length.out = 3), ncol = 1),
                     scale = rep(0.4, 3))

Basis2 <- local_basis(manifold = real_line(),
                     loc = matrix(seq(0, 1, length.out = 6), ncol = 1),
                     scale = rep(0.2, 6))

## Combine basis-function resolutions into a single Basis object
combine_basis(list(Basis1, Basis2))
```

| | |
|------------------------------|-----------------------------------------|
| <code>data.frame<-</code> | <i>Basis-function data frame object</i> |
|------------------------------|-----------------------------------------|

Description

Tools for retrieving and manipulating the data frame within `Basis` objects. Use the assignment `data.frame()<-` with care; no checks are made to ensure the data frame conforms with the object.

Usage

```

data.frame(x) <- value

## S4 method for signature 'Basis'
x$name

## S4 replacement method for signature 'Basis'
x$name <- value

## S4 replacement method for signature 'Basis'
data.frame(x) <- value

## S4 replacement method for signature 'TensorP_Basis'
data.frame(x) <- value

## S3 method for class 'Basis'
as.data.frame(x, ...)

## S3 method for class 'TensorP_Basis'
as.data.frame(x, ...)

```

Arguments

| | |
|-------|---------------------------------------------------------------------------------------------------|
| x | the object of class Basis we are assigning the new data to or retrieving data from |
| value | the new data being assigned to the Basis object |
| name | the field name to which values will be retrieved or assigned inside the Basis object's data frame |
| ... | unused |

Examples

```

G <- local_basis()
df <- data.frame(G)
print(df$res)
df$res <- 2
data.frame(G) <- df

```

df_to_SpatialPolygons *Convert data frame to SpatialPolygons*

Description

Convert data frame to SpatialPolygons object.

Usage

```
df_to_SpatialPolygons(df, keys, coords, proj)
```

Arguments

| | |
|--------|---------------------------------------------------------------------------|
| df | data frame containing polygon information, see details |
| keys | vector of variable names used to group rows belonging to the same polygon |
| coords | vector of variable names identifying the coordinate columns |
| proj | the projection of the SpatialPolygons object. Needs to be of class CRS |

Details

Each row in the data frame df contains both coordinates and labels (or keys) that identify to which polygon the coordinates belong. This function groups the data frame according to keys and forms a SpatialPolygons object from the coordinates in each group. It is important that all rings are closed, that is, that the last row of each group is identical to the first row. Since keys can be of length greater than one, we identify each polygon with a new key by forming an MD5 hash made out of the respective keys variables that in themselves are unique (and therefore the hashed key is also unique). For lon-lat coordinates use proj = CRS("+proj=longlat +ellps=sphere").

Examples

```
library(sp)
df <- data.frame(id = c(rep(1,4),rep(2,4)),
                 x = c(0,1,0,0,2,3,2,2),
                 y=c(0,0,1,0,0,1,1,0))
pols <- df_to_SpatialPolygons(df,"id",c("x","y"),CRS())
## Not run: plot(pols)
```

 dist-matrix

Distance Matrix Computation from Two Matrices

Description

This function extends dist to accept two arguments.

Usage

```
distR(x1, x2 = NULL)
```

Arguments

| | |
|----|-----------------------|
| x1 | matrix of size N1 x n |
| x2 | matrix of size N2 x n |

Details

Computes the distances between the coordinates in x1 and the coordinates in x2. The matrices x1 and x2 do not need to have the same number of rows, but need to have the same number of columns (e.g., manifold dimensions).

Value

Matrix of size N1 x N2

Examples

```
A <- matrix(rnorm(50),5,10)
D <- distR(A,A[-3,])
```

distance

Compute distance

Description

Compute distance using object of class measure or manifold.

Usage

```
distance(d, x1, x2 = NULL)

## S4 method for signature 'measure'
distance(d, x1, x2 = NULL)

## S4 method for signature 'manifold'
distance(d, x1, x2 = NULL)
```

Arguments

| | |
|----|-------------------------------------|
| d | object of class measure or manifold |
| x1 | first coordinate |
| x2 | second coordinate |

See Also

[real_line](#), [plane](#), [sphere](#), [STplane](#) and [STsphere](#) for constructing manifolds, and [distances](#) for the type of distances available.

Examples

```
distance(sphere(),matrix(0,1,2),matrix(10,1,2))
distance(plane(),matrix(0,1,2),matrix(10,1,2))
```

| | |
|-----------|---------------------------------|
| distances | <i>Pre-configured distances</i> |
|-----------|---------------------------------|

Description

Useful objects of class distance included in package.

Usage

```
measure(dist, dim)
Euclid_dist(dim = 2L)
gc_dist(R = NULL)
gc_dist_time(R = NULL)
```

Arguments

| | |
|------|-----------------------------------------------------|
| dist | a function taking two arguments x1, x2 |
| dim | the dimension of the manifold (e.g., 2 for a plane) |
| R | great-circle radius |

Details

Initialises an object of class measure which contains a function dist used for computing the distance between two points. Currently the Euclidean distance and the great-circle distance are included with FRK.

Examples

```
M1 <- measure(distR,2)
D <- distance(M1,matrix(rnorm(10),5,2))
```

| | |
|------------|---------------------------------------------------------|
| draw_world | <i>Draw a map of the world with country boundaries.</i> |
|------------|---------------------------------------------------------|

Description

Layers a ggplot2 map of the world over the current ggplot2 object.

Usage

```
draw_world(g = ggplot() + theme_bw() + xlab("") + ylab(""), inc_border = TRUE)
```

Arguments

`g` initial ggplot object
`inc_border` flag indicating whether a map border should be drawn or not; see details.

Details

This function uses `ggplot2::map_data()` in order to create a world map. Since, by default, this creates lines crossing the world at the $(-180, 180)$ longitude boundary, the function `.homogenise_maps()` is used to split the polygons at this boundary into two. If `inc_border` is `TRUE`, then a border is drawn around the lon-lat space; this option is most useful for projections that do not yield rectangular plots (e.g., the sinusoidal global projection).

See Also

the help file for the dataset [worldmap](#)

Examples

```
## Not run:
library(ggplot2)
draw_world(g = ggplot())
## End(Not run)
```

eval_basis

Evaluate basis functions

Description

Evaluate basis functions at points or average functions over polygons.

Usage

```
eval_basis(basis, s)

## S4 method for signature 'Basis,matrix'
eval_basis(basis, s)

## S4 method for signature 'Basis,SpatialPointsDataFrame'
eval_basis(basis, s)

## S4 method for signature 'Basis,SpatialPolygonsDataFrame'
eval_basis(basis, s)

## S4 method for signature 'Basis,STIDF'
eval_basis(basis, s)

## S4 method for signature 'TensorP_Basis,matrix'
```

```
eval_basis(basis, s)

## S4 method for signature 'TensorP_Basis,STIDF'
eval_basis(basis, s)

## S4 method for signature 'TensorP_Basis,STDF'
eval_basis(basis, s)
```

Arguments

| | |
|-------|------------------------------------------------------------------------------------------------------------------------|
| basis | object of class Basis |
| s | object of class matrix, SpatialPointsDataFrame or SpatialPolygonsDataFrame containing the spatial locations/footprints |

Details

This function evaluates the basis functions at isolated points, or averages the basis functions over polygons, for computing the matrix S . The latter operation is carried out using Monte Carlo integration with 1000 samples per polygon. When using space-time basis functions, the object must contain a field `t` containing a numeric representation of the time, for example, containing the number of seconds, hours, or days since the first data point.

See Also

[auto_basis](#) for automatically constructing basis functions.

Examples

```
library(sp)

### Create a synthetic dataset
set.seed(1)
d <- data.frame(lon = runif(n=500,min = -179, max = 179),
                lat = runif(n=500,min = -90, max = 90),
                z = rnorm(500))
coordinates(d) <- ~lon + lat
proj4string(d)=CRS("+proj=longlat")

### Now create basis functions on sphere
G <- auto_basis(manifold = sphere(),data=d,
               nres = 2,prune=15,
               type = "bisquare",
               subsamp = 20000)

### Now evaluate basis functions at origin
S <- eval_basis(G,matrix(c(0,0),1,2))
```

FRK

*Construct SRE object, fit and predict***Description**

The Spatial Random Effects (SRE) model is the central object in **FRK**. The function `FRK()` provides a wrapper for the construction and estimation of the SRE object from data, using the functions `SRE()` (the object constructor) and `SRE.fit()` (for fitting it to the data). Please see [SRE-class](#) for more details on the SRE object's properties and methods.

Usage

```
FRK(
  f,
  data,
  basis = NULL,
  BAUs = NULL,
  est_error = TRUE,
  average_in_BAU = TRUE,
  sum_variables = NULL,
  normalise_wts = TRUE,
  fs_model = "ind",
  vgm_model = NULL,
  K_type = c("block-exponential", "precision", "unstructured"),
  n_EM = 100,
  tol = 0.01,
  method = c("EM", "TMB"),
  lambda = 0,
  print_lik = FALSE,
  response = c("gaussian", "poisson", "gamma", "inverse-gaussian", "negative-binomial",
    "binomial"),
  link = c("identity", "log", "sqrt", "logit", "probit", "cloglog", "inverse",
    "inverse-squared"),
  optimiser = nlminb,
  fs_by_spatial_BAU = FALSE,
  known_sigma2fs = NULL,
  taper = NULL,
  simple_kriging_fixed = TRUE,
  ...
)

SRE(
  f,
  data,
  basis,
  BAUs,
  est_error = TRUE,
```

```
average_in_BAU = TRUE,
sum_variables = NULL,
normalise_wts = TRUE,
fs_model = "ind",
vgm_model = NULL,
K_type = c("block-exponential", "precision", "unstructured"),
normalise_basis = TRUE,
response = c("gaussian", "poisson", "gamma", "inverse-gaussian", "negative-binomial",
  "binomial"),
link = c("identity", "log", "sqrt", "logit", "probit", "cloglog", "inverse",
  "inverse-squared"),
include_fs = TRUE,
fs_by_spatial_BAU = FALSE,
...
)

SRE.fit(
  object,
  n_EM = 100L,
  tol = 0.01,
  method = c("EM", "TMB"),
  lambda = 0,
  print_lik = FALSE,
  optimiser = nlminb,
  known_sigma2fs = NULL,
  taper = NULL,
  simple_kriging_fixed = TRUE,
  ...
)

## S4 method for signature 'SRE'
predict(
  object,
  newdata = NULL,
  obs_fs = FALSE,
  pred_time = NULL,
  covariances = FALSE,
  n_MC = 400,
  type = "mean",
  k = NULL,
  percentiles = c(5, 95),
  kriging = "simple"
)

## S4 method for signature 'SRE'
coef(object, ...)
```

Arguments

| | |
|-----------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <code>f</code> | R formula relating the dependent variable (or transformations thereof) to covariates |
| <code>data</code> | list of objects of class <code>SpatialPointsDataFrame</code> , <code>SpatialPolygonsDataFrame</code> , <code>STIDF</code> , or <code>STFDF</code> . If using space-time objects, the data frame must have another field, <code>t</code> , containing the time index of the data point |
| <code>basis</code> | object of class <code>Basis</code> (or <code>TensorP_Basis</code>) |
| <code>BAUs</code> | object of class <code>SpatialPolygonsDataFrame</code> , <code>SpatialPixelsDataFrame</code> , <code>STIDF</code> , or <code>STFDF</code> . The object's data frame must contain covariate information as well as a field <code>fs</code> describing the fine-scale variation up to a constant of proportionality. If the function <code>FRK()</code> is used directly, then <code>BAUs</code> are created automatically, but only coordinates can then be used as covariates |
| <code>est_error</code> | (applicable only if <code>response = "gaussian"</code>) flag indicating whether the measurement-error variance should be estimated from variogram techniques. If this is set to 0, then <code>data</code> must contain a field <code>std</code> . Measurement-error estimation is currently not implemented for spatio-temporal datasets |
| <code>average_in_BAU</code> | if <code>TRUE</code> , then multiple data points falling in the same <code>BAU</code> are averaged; the measurement error of the averaged data point is taken as the average of the individual measurement errors |
| <code>sum_variables</code> | if <code>average_in_BAU == TRUE</code> , the string <code>sum_variables</code> indicates which data variables (can be observations or covariates) are to be summed rather than averaged |
| <code>normalise_wts</code> | if <code>TRUE</code> , the rows of the incidence matrices C_Z and C_P are normalised to sum to 1, so that the mapping represents a weighted average; if <code>false</code> , no normalisation of the weights occurs (i.e., the mapping corresponds to a weighted sum) |
| <code>fs_model</code> | if <code>"ind"</code> then the fine-scale variation is independent at the <code>BAU</code> level. Only the independent model is allowed for now, future implementation will include <code>CAR/ICAR</code> (in development) |
| <code>vgm_model</code> | (applicable only if <code>response = "gaussian"</code>) an object of class <code>variogramModel</code> from the package <code>gstat</code> constructed using the function <code>vgm</code> . This object contains the variogram model that will be fit to the data. The nugget is taken as the measurement error when <code>est_error = TRUE</code> . If unspecified, the variogram used is <code>gstat::vgm(1, "Lin", d, 1)</code> , where <code>d</code> is approximately one third of the maximum distance between any two data points |
| <code>K_type</code> | the parameterisation used for the basis-function covariance matrix, K . If <code>method = "EM"</code> , <code>K_type</code> can be <code>"unstructured"</code> or <code>"block-exponential"</code> . If <code>method = "TMB"</code> , <code>K_type</code> can be <code>"precision"</code> or <code>"block-exponential"</code> . The default is <code>"block-exponential"</code> , however if <code>FRK()</code> is used and <code>method = "TMB"</code> , for computational reasons <code>K_type</code> is set to <code>"precision"</code> |
| <code>n_EM</code> | (applicable only if <code>method = "EM"</code>) maximum number of iterations for the EM algorithm |
| <code>tol</code> | (applicable only if <code>method = "EM"</code>) convergence tolerance for the EM algorithm |
| <code>method</code> | parameter estimation method to employ. Currently <code>"EM"</code> and <code>"TMB"</code> are supported |

| | |
|-----------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <code>lambda</code> | (applicable only if <code>K_type = "unstructured"</code>) ridge-regression regularisation parameter (0 by default). Can be a single number, or a vector (one parameter for each resolution) |
| <code>print_lik</code> | (applicable only if <code>method = "EM"</code>) flag indicating whether to plot log-likelihood vs. iteration after convergence of the EM estimation algorithm |
| <code>response</code> | string indicating the assumed distribution of the response variable. It can be "gaussian", "poisson", "negative-binomial", "binomial", "gamma", or "inverse-gaussian". If <code>method = "EM"</code> , only "gaussian" can be used. Two distributions considered in this framework, namely the binomial distribution and the negative-binomial distribution, have an assumed-known 'size' parameter and a 'probability of success' parameter; see the details below for the exact parameterisations used, and how to provide these 'size' parameters |
| <code>link</code> | string indicating the desired link function. Can be "log", "identity", "logit", "probit", "cloglog", "reciprocal", or "reciprocal-squared". Note that only sensible link-function and response-distribution combinations are permitted. If <code>method = "EM"</code> , only "identity" can be used |
| <code>optimiser</code> | (applicable only if <code>method = "TMB"</code>) the optimising function used for model fitting when <code>method = "TMB"</code> (default is <code>nlm</code>). Users may pass in a function object or a string corresponding to a named function. Optional parameters may be passed to <code>optimiser</code> via <code>...</code> . The only requirement of <code>optimiser</code> is that the first three arguments correspond to the initial parameters, the objective function, and the gradient, respectively (this may be achieved by simply constructing a wrapper function) |
| <code>fs_by_spatial_BAU</code> | (applicable only in a spatio-temporal setting and if <code>method = "TMB"</code>) if TRUE, then each spatial BAU is associated with its own fine-scale variance parameter; otherwise, a single fine-scale variance parameter is used |
| <code>known_sigma2fs</code> | known value of the fine-scale variance parameter. If NULL (the default), the fine-scale variance parameter is estimated as usual. If <code>known_sigma2fs</code> is not NULL, the fine-scale variance is fixed to the supplied value; this may be a scalar, or vector of length equal to the number of spatial BAUs (if <code>fs_by_spatial_BAU = TRUE</code>) |
| <code>taper</code> | positive numeric indicating the strength of the covariance/partial-correlation tapering. Only applicable if <code>K_type = "block-exponential"</code> , or if <code>K_type = "precision"</code> and the the basis-functions are irregular or the manifold is not the plane. If <code>taper</code> is NULL (default) and <code>method = "EM"</code> , no tapering is applied; if <code>method = "TMB"</code> , tapering must be applied (for computational reasons), and we set it to 3 if it is unspecified |
| <code>simple_kriging_fixed</code> | logical indicating whether one wishes to commit to simple kriging at the fitting stage: If TRUE, model fitting is faster, but the option to conduct universal kriging at the prediction stage is removed |
| <code>...</code> | other parameters passed on to <code>auto_basis()</code> and <code>auto_BAUs()</code> when calling <code>FRK()</code> , or the user specified function <code>optimiser()</code> when calling <code>FRK()</code> or <code>SRE.fit()</code> |
| <code>normalise_basis</code> | flag indicating whether to normalise the basis functions so that they reproduce a stochastic process with approximately constant variance spatially |

| | |
|-------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| include_fs | (applicable only if method = "TMB") flag indicating whether the fine-scale variation should be included in the model |
| object | object of class SRE returned from the constructor SRE() containing all the parameters and information on the SRE model. Note that prior to v2.x, loglik() and SRE.fit() took the now-defunct argument SRE_model instead of object |
| newdata | object of class SpatialPolygons, SpatialPoints, or STI, indicating the regions or points over which prediction will be carried out. The BAUs are used if this option is not specified. |
| obs_fs | flag indicating whether the fine-scale variation sits in the observation model (systematic error; indicated by obs_fs = TRUE) or in the process model (process fine-scale variation; indicated by obs_fs = FALSE, default). For non-Gaussian data models, and/or non-identity link functions, if obs_fs = TRUE, then the fine-scale variation is removed from the latent process Y ; however, they are re-introduced for prediction of the conditional mean μ and simulated data Z^* |
| pred_time | vector of time indices at which prediction will be carried out. All time points are used if this option is not specified |
| covariances | (applicable only for method = "EM") logical variable indicating whether prediction covariances should be returned or not. If set to TRUE, a maximum of 4000 prediction locations or polygons are allowed |
| n_MC | (applicable only if method = "TMB") a positive integer indicating the number of MC samples at each location |
| type | (applicable only if method = "TMB") vector of strings indicating the quantities for which inference is desired. If "link" is in type, inference on the latent Gaussian process $Y(\cdot)$ is included; if "mean" is in type, inference on the mean process $\mu(\cdot)$ is included (and the probability process, $\pi(\cdot)$, if applicable); if "response" is in type, inference on the noisy data Z^* is included |
| k | (applicable only if response is "binomial" or "negative-binomial") vector of size parameters at each BAU |
| percentiles | (applicable only if method = "TMB") a vector of scalars in (0, 100) specifying the desired percentiles of the posterior predictive distribution; if NULL, no percentiles are computed |
| kriging | (applicable only if method = "TMB") string indicating the kind of kriging: "simple" ignores uncertainty due to estimation of the fixed effects, while "universal" accounts for this source of uncertainty |

Details

The following details provide a summary of the model and basic workflow used in **FRK**. See Zammit-Mangion and Cressie (2021) and Sainsbury-Dale, Zammit-Mangion and Cressie (2021) for further details.

Model description

The hierarchical model implemented in **FRK** is a spatial generalised linear mixed model (GLMM), which may be summarised as

$$Z_j \mid \boldsymbol{\mu}_Z, \psi \sim EF(\mu_{Z_j}, \psi); \quad j = 1, \dots, m,$$

$$\begin{aligned}
\boldsymbol{\mu}_Z &= \mathbf{C}_Z \boldsymbol{\mu} \\
g(\boldsymbol{\mu}) &= \mathbf{Y} \\
\mathbf{Y} &= \mathbf{T}\boldsymbol{\alpha} + \mathbf{S}\boldsymbol{\eta} + \boldsymbol{\xi} \\
\boldsymbol{\alpha} \mid \boldsymbol{\vartheta} &\sim N(\mathbf{0}, \mathbf{K}) \\
\boldsymbol{\xi} \mid \sigma_\xi^2 &\sim N(\mathbf{0}, \boldsymbol{\Sigma}_\xi),
\end{aligned}$$

where Z_j denotes a datum, EF corresponds to a probability distribution in the exponential family with dispersion parameter ψ , $\boldsymbol{\mu}_Z$ is the vector containing the conditional expectations of each datum, \mathbf{C}_Z is a matrix which aggregates the BAU-level mean process over the observation supports, $\boldsymbol{\mu}$ is the mean process evaluated over the BAUs, g is a link function, \mathbf{Y} is a latent Gaussian process evaluated over the BAUs, the matrix \mathbf{T} contains regression covariates at the BAU level associated with the fixed effects $\boldsymbol{\alpha}$, the matrix \mathbf{S} contains basis function evaluations over the BAUs, $\boldsymbol{\eta}$ are the random coefficients associated with the basis functions, and $\boldsymbol{\xi}$ is a vector containing fine-scale variation at the BAU level.

The prior distribution of the basis-function coefficients, $\boldsymbol{\eta}$, are formulated using either a covariance matrix \mathbf{K} or precision matrix \mathbf{Q} , depending on the argument `K_type`; the parameters of these matrices, $\boldsymbol{\vartheta}$, are estimated during model fitting. The covariance matrix of $\boldsymbol{\xi}$, $\boldsymbol{\Sigma}_\xi$, is diagonal. By default, $\boldsymbol{\Sigma}_\xi = \sigma_\xi^2 \mathbf{V}$, where \mathbf{V} is a known, positive-definite diagonal matrix whose elements are provided in the field ‘fs’ in the BAUs; in the absence of problem specific fine-scale information, ‘fs’ can simply be set to 1, so that $\mathbf{V} = \mathbf{I}$. In a spatio-temporal setting, another model for $\boldsymbol{\Sigma}_\xi$ can be used by setting `fs_by_spatial_BAU = TRUE`, in which case each spatial BAU is associated with its own fine-scale variance parameter (see Section 2.6 of Sainsbury-Dale, Zammit-Mangion and Cressie (2021) for details). In either case, the fine-scale variance parameter(s) are either estimated during model fitting, or provided by the user via the argument `known_sigma2fs`.

Gaussian data model with an identity link function

When the data is Gaussian, and an identity link function is used, the preceding model simplifies considerably: Specifically,

$$\mathbf{Z} = \mathbf{C}_Z \mathbf{Y} + \mathbf{C}_Z \boldsymbol{\delta} + \mathbf{e},$$

where \mathbf{Z} is the data vector, $\boldsymbol{\delta}$ is systematic error at the BAU level, and \mathbf{e} represents independent measurement error.

Distributions with size parameters

Two distributions considered in this framework, namely the binomial distribution and the negative-binomial distribution, have an assumed-known ‘size’ parameter and a ‘probability of success’ parameter. Given the vector of size parameters associated with the data, \mathbf{k}_Z , the parameterisation used in **FRK** assumes that Z_j represents either the number of ‘successes’ from k_{Z_j} trials (binomial data model) or that it represents the number of failures before k_{Z_j} successes (negative-binomial data model).

When model fitting, the BAU-level size parameters \mathbf{k} are needed. The user must supply these size parameters either through the data or through the BAUs. How this is done depends on whether the data are areal or point-referenced, and whether they overlap common BAUs or not. The simplest case is when each observation is associated with a single BAU only and each BAU is associated with at most one observation support; then, it is straightforward to assign elements from \mathbf{k}_Z to elements of \mathbf{k} and vice-versa, and so the user may provide either \mathbf{k} or \mathbf{k}_Z . If each observation is associated

with exactly one BAU, but some BAUs are associated with multiple observations, the user must provide \mathbf{k}_Z , which is used to infer \mathbf{k} ; in particular, $k_i = \sum_{j \in a_i} k_{Z_j}$, $i = 1, \dots, N$, where a_i denotes the indices of the observations associated with BAU A_i . If one or more observations encompass multiple BAUs, \mathbf{k} must be provided with the BAUs, as we cannot meaningfully distribute k_{Z_j} over multiple BAUs associated with datum Z_j . In this case, we infer \mathbf{k}_Z using $k_{Z_j} = \sum_{i \in c_j} k_i$, $j = 1, \dots, m$, where c_j denotes the indices of the BAUs associated with observation Z_j .

Set-up

`SRE()` constructs a spatial random effects model from the user-defined formula, data object (a list of spatially-referenced data), basis functions and a set of Basic Areal Units (BAUs). It first takes each object in the list `data` and maps it to the BAUs – this entails binning point-referenced data into the BAUs (and averaging within the BAU if `average_in_BAU = TRUE`), and finding which BAUs are associated with observations. Following this, the incidence matrix, \mathbf{C}_Z , is constructed. All required matrices (\mathbf{S} , \mathbf{T} , \mathbf{C}_Z , etc.) are constructed within `SRE()` and returned as part of the `SRE` object. `SRE()` also initialises the parameters and random effects using sensible defaults. Please see [SRE-class](#) for more details. The functions `observed_BAUs()` and `unobserved_BAUs()` return the indices of the observed and unobserved BAUs, respectively.

Model fitting

`SRE.fit()` takes an object of class `SRE` and estimates all unknown parameters, namely the covariance matrix \mathbf{K} , the fine scale variance (σ_ξ^2 or σ_δ^2 , depending on whether Case 1 or Case 2 is chosen; see the vignette "FRK_intro") and the regression parameters α . There are two methods of model fitting currently implemented, both of which implement maximum likelihood estimation (MLE).

- MLE via the expectation maximisation (EM) algorithm. This method is implemented only for Gaussian data and an identity link function. The log-likelihood (given in Section 2.2 of the vignette) is evaluated at each iteration at the current parameter estimate. Optimisation continues until convergence is reached (when the log-likelihood stops changing by more than `tol`), or when the number of EM iterations reaches `n_EM`. The actual computations for the E-step and M-step are relatively straightforward. The E-step contains an inverse of an $r \times r$ matrix, where r is the number of basis functions which should not exceed 2000. The M-step first updates the matrix \mathbf{K} , which only depends on the sufficient statistics of the basis-function coefficients η . Then, the regression parameters α are updated and a simple optimisation routine (a line search) is used to update the fine-scale variance σ_δ^2 or σ_ξ^2 . If the fine-scale errors and measurement random errors are homoscedastic, then a closed-form solution is available for the update of σ_ξ^2 or σ_δ^2 . Irrespectively, since the updates of α , and σ_δ^2 or σ_ξ^2 , are dependent, these two updates are iterated until the change in σ^2 is no more than 0.1%.
- MLE via TMB. This method is implemented for all available data models and link functions offered by **FRK**. Furthermore, this method facilitates the inclusion of many more basis function than possible with the EM algorithm (in excess of 10,000). TMB applies the Laplace approximation to integrate out the latent random effects from the complete-data likelihood. The resulting approximation of the marginal log-likelihood, and its derivatives with respect to the parameters, are then called from within R using the optimising function `optimiser` (default `nlmnb()`).

`info_fit()` extracts information on the fitting (convergence, etc.), `coef()` extracts the estimated regression coefficients, and `loglik()` returns the final log-likelihood.

Wrapper for set-up and model fitting

The function `FRK()` acts as a wrapper for the functions `SRE()` and `SRE.fit()`. An added advantage of using `FRK()` directly is that it automatically generates BAUs and basis functions based on the data. Hence `FRK()` can be called using only a list of data objects and an R formula, although the R formula can only contain space or time as covariates when BAUs are not explicitly supplied with the covariate data.

Prediction

Once the parameters are estimated, the SRE object is passed onto the function `predict()` in order to carry out optimal predictions over the same BAUs used to construct the SRE model with `SRE()`. The first part of the prediction process is to construct the matrix S over the prediction polygons. This is made computationally efficient by treating the prediction over polygons as that of the prediction over a combination of BAUs. This will yield valid results only if the BAUs are relatively small. Once the matrix S is found, a standard Gaussian inversion (through conditioning) using the estimated parameters is used for prediction.

`predict()` returns the BAUs (or an object specified in `newdata`), which are of class `SpatialPixelsDataFrame`, `SpatialPolygonsDataFrame`, or `STFDF`, with predictions and uncertainty quantification added. If `method = "TMB"`, the returned object is a list, containing the previously described predictions, and a list of Monte Carlo samples. The predictions and uncertainties can be easily plotted using `plot` or `spplot` from the package `sp`.

References

Zammit-Mangion, A. and Cressie, N. (2021). FRK: An R package for spatial and spatio-temporal prediction with large datasets. *Journal of Statistical Software*, 98(4), 1-48. doi:10.18637/jss.v098.i04.

Sainsbury-Dale, M. and Zammit-Mangion, A. and Cressie, N. (2021) Modelling, Fitting, and Prediction with Non-Gaussian Spatial and Spatio-Temporal Data using FRK, arXiv:2110.02507

See Also

[SRE-class](#) for details on the SRE object internals, [auto_basis](#) for automatically constructing basis functions, and [auto_BAUs](#) for automatically constructing BAUs.

Examples

```
library("FRK")
library("sp")
## Generate process and data
m <- 250                                # Sample size
zdf <- data.frame(x = runif(m), y = runif(m)) # Generate random locs
zdf$Y <- 3 + sin(7 * zdf$x) + cos(9 * zdf$y) # Latent process
zdf$z <- rnorm(m, mean = zdf$Y)           # Simulate data
coordinates(zdf) = ~x+y                   # Turn into sp object

## Construct BAUs and basis functions
BAUs <- auto_BAUs(manifold = plane(), data = zdf,
                  nonconvex_hull = FALSE, cellsize = c(0.03, 0.03), type="grid")
BAUs$fs <- 1 # scalar fine-scale covariance matrix
basis <- auto_basis(manifold = plane(), data = zdf, nres = 2)

## Fit the SRE model
```

```

S <- SRE(f = z ~ 1, list(zdf), basis = basis, BAUs = BAUs)

## Compute observed and unobserved BAUs
observed_BAUs(S)
unobserved_BAUs(S)

## Fit with 2 EM iterations so to take as little time as possible
S <- SRE.fit(S, n_EM = 2, tol = 0.01, print_lik = TRUE)

## Check fit info, final log-likelihood, and estimated regression coefficients
info_fit(S)
loglik(S)
coef(S)

## Predict over BAUs
pred <- predict(S)

## Plot
## Not run:
plotlist <- plot(S, pred)
ggpubr::ggarrange(plotlist = plotlist, nrow = 1, align = "hv", legend = "top")
## End(Not run)

```

info_fit

Retrieve fit information for SRE model

Description

Takes an object of class SRE and returns a list containing all the relevant information on parameter estimation

Usage

```

info_fit(object)

## S4 method for signature 'SRE'
info_fit(object)

```

Arguments

object object of class SRE

See Also

See [FRK](#) for more information on the SRE model and available fitting methods.

Examples

```
# See example in the help file for FRK
```

```
initialize,manifold-method
      manifold
```

Description

Manifold initialisation. This function should not be called directly as manifold is a virtual class.

Usage

```
## S4 method for signature 'manifold'
initialize(.Object)
```

Arguments

.Object manifold object passed up from lower-level constructor

```
isea3h                    ISEA Aperture 3 Hexagon (ISEA3H) Discrete Global Grid
```

Description

The data used here were obtained from <https://webpages.sou.edu/~sahrk/dgg/isea.old/gen/isea3h.html> and represent ISEA discrete global grids (DGGRIDs) generated using the DGGRID software. The original .gen files were converted to a data frame using the function `dggrid_gen_to_df`, available with the `dggrids` package. Only resolutions 0–6 are supplied with FRK and note that resolution 0 of ISEA3H is equal to resolution 1 in FRK. For higher resolutions `dggrids` can be installed from <https://github.com/andrewzm/dggrids/> using devtools.

Usage

```
isea3h
```

Format

A data frame with 284,208 rows and 5 variables:

id grid identification number within the given resolution

lon longitude coordinate

lat latitude coordinate

res DGGRID resolution (0 – 6)

centroid A 0-1 variable, indicating whether the point describes the centroid of the polygon, or whether it is a boundary point of the polygon

References

Sahr, K. (2008). Location coding on icosahedral aperture 3 hexagon discrete global grids. *Computers, Environment and Urban Systems*, 32, 174–187.

| | |
|-------------|-------------------------------------------------|
| local_basis | <i>Construct a set of local basis functions</i> |
|-------------|-------------------------------------------------|

Description

Construct a set of local basis functions based on pre-specified location and scale parameters.

Usage

```
local_basis(
  manifold = sphere(),
  loc = matrix(c(1, 0), nrow = 1),
  scale = 1,
  type = c("bisquare", "Gaussian", "exp", "Matern32"),
  res = 1,
  regular = FALSE
)
```

```
radial_basis(
  manifold = sphere(),
  loc = matrix(c(1, 0), nrow = 1),
  scale = 1,
  type = c("bisquare", "Gaussian", "exp", "Matern32")
)
```

Arguments

| | |
|----------|----------------------------------------------------------------------------------------|
| manifold | object of class manifold, for example, sphere |
| loc | a matrix of size n by dimensions(manifold) indicating centres of basis functions |
| scale | vector of length n containing the scale parameters of the basis functions; see details |
| type | either “bisquare”, “Gaussian”, “exp”, or “Matern32” |
| res | vector of length n containing the resolutions of the basis functions |
| regular | logical indicating if the basis functions (of each resolution) are in a regular grid |

Details

This functions lays out local basis functions in a domain of interest based on pre-specified location and scale parameters. If type is “bisquare”, then

$$\phi(u) = \left(1 - \left(\frac{\|u\|}{R}\right)^2\right)^2 I(\|u\| < R),$$

and scale is given by R , the range of support of the bisquare function. If type is “Gaussian”, then

$$\phi(u) = \exp\left(-\frac{\|u\|^2}{2\sigma^2}\right),$$

and scale is given by σ , the standard deviation. If type is “exp”, then

$$\phi(u) = \exp\left(-\frac{\|u\|}{\tau}\right),$$

and scale is given by τ , the e-folding length. If type is “Matern32”, then

$$\phi(u) = \left(1 + \frac{\sqrt{3}\|u\|}{\kappa}\right) \exp\left(-\frac{\sqrt{3}\|u\|}{\kappa}\right),$$

and scale is given by κ , the function’s scale.

See Also

[auto_basis](#) for constructing basis functions automatically, and [show_basis](#) for visualising basis functions.

Examples

```
library(ggplot2)
G <- local_basis(manifold = real_line(),
                 loc=matrix(1:10,10,1),
                 scale=rep(2,10),
                 type="bisquare")
## Not run: show_basis(G)
```

loglik

Retrieve log-likelihood

Description

Takes an object of class SRE and returns the log-likelihood function.

Usage

```
loglik(object)

## S4 method for signature 'SRE'
loglik(object)
```

Arguments

object object of class SRE

See Also

[FRK](#) for more information on how to construct and fit an SRE model, and other available methods for an object of class SRE.

Examples

```
# See example in the help file for FRK
```

| | |
|----------|--------------------------|
| manifold | <i>Retrieve manifold</i> |
|----------|--------------------------|

Description

Retrieve manifold from FRK object.

Usage

```
manifold(.Object)

## S4 method for signature 'Basis'
manifold(.Object)

## S4 method for signature 'TensorP_Basis'
manifold(.Object)
```

Arguments

.Object FRK object

See Also

[real_line](#), [plane](#), [sphere](#), [STplane](#) and [STsphere](#) for constructing manifolds.

Examples

```
G <- local_basis(manifold = plane(),
                 loc=matrix(0,1,2),
                 scale=0.2,
                 type="bisquare")

manifold(G)
```

| | |
|----------------|-----------------|
| manifold-class | <i>manifold</i> |
|----------------|-----------------|

Description

The class `manifold` is virtual; other manifold classes inherit from this class.

Details

A manifold object is characterised by a character variable `type`, which contains a description of the manifold, and a variable `measure` of type `measure`. A typical measure is the Euclidean distance.

FRK supports five manifolds; the real line (in one dimension), instantiated by using `real_line()`; the 2D plane, instantiated by using `plane()`; the 2D-sphere surface `S2`, instantiated by using `sphere()`; the `R2` space-time manifold, instantiated by using `STplane()`, and the `S2` space-time manifold, instantiated by using `STsphere()`. User-specific manifolds can also be specified, however helper functions that are manifold specific, such as `auto_BAUs` and `auto_basis`, only work with the pre-configured manifolds. Importantly, one can change the distance function used on the manifold to synthesise anisotropy or heterogeneity. See the vignette for one such example.

See Also

[real_line](#), [plane](#), [sphere](#), [STplane](#) and [STsphere](#) for constructing manifolds.

| | |
|---------------|----------------|
| measure-class | <i>measure</i> |
|---------------|----------------|

Description

Measure class used for defining measures used to compute distances between points in objects constructed with the FRK package.

Details

An object of class `measure` contains a distance function and a variable `dim` with the dimensions of the Riemannian manifold over which the distance is computed.

See Also

[distance](#) for computing a distance and [distances](#) for a list of implemented distance functions.

| | |
|----------------|-------------------------|
| MODIS_cloud_df | <i>MODIS cloud data</i> |
|----------------|-------------------------|

Description

An image of a cloud taken by the Moderate Resolution Imaging Spectroradiometer (MODIS) instrument aboard the Aqua satellite (MODIS Characterization Support Team, 2015).

Usage

```
MODIS_cloud_df
```

Format

A data frame with 33,750 rows and 3 variables:

x x-coordinate

y y-coordinate

z binary dependent variable: 1 if cloud is present, 0 if no cloud. This variable has been thresholded from the original continuous measurement of radiance supplied by the MODIS instrument

z_unthresholded The original continuous measurement of radiance supplied by the MODIS instrument

References

MODIS Characterization Support Team (2015). MODIS 500m Calibrated Radiance Product. NASA MODIS Adaptive Processing System, Goddard Space Flight Center, USA.

| | |
|--------|----------------------------------|
| nbasis | <i>Number of basis functions</i> |
|--------|----------------------------------|

Description

Retrieve the number of basis functions from Basis or SRE object.

Usage

```
nbasis(.Object)
```

```
## S4 method for signature 'Basis_obj'
nbasis(.Object)
```

```
## S4 method for signature 'SRE'
nbasis(.Object)
```

Arguments

.Object object of class Basis or SRE

See Also

[auto_basis](#) for automatically constructing basis functions.

Examples

```
library(sp)
data(meuse)
coordinates(meuse) = ~x+y # change into an sp object
G <- auto_basis(manifold = plane(),
               data=meuse,
               nres = 2,
               regular=1,
               type = "Gaussian")
print(nbasis(G))
```

NOAA_df_1990

NOAA maximum temperature data for 1990–1993

Description

Maximum temperature data obtained from the National Oceanic and Atmospheric Administration (NOAA) for a part of the USA between 1990 and 1993 (inclusive). See <https://iridl.ldeo.columbia.edu/SOURCES/.NOAA/.NCDC/.DAILY/.FSOD/>.

Usage

```
NOAA_df_1990
```

Format

A data frame with 196,253 rows and 8 variables:

year year of retrieval

month month of retrieval

day day of retrieval

z dependent variable

proc variable name (Tmax)

id station id

lon longitude coordinate of measurement station

lat latitude coordinate of measurement station

References

National Climatic Data Center, March 1993: Local Climatological Data. Environmental Information summary (C-2), NOAA-NCDC, Asheville, NC.

| | |
|------|-----------------------------------------|
| nres | <i>Return the number of resolutions</i> |
|------|-----------------------------------------|

Description

Return the number of resolutions from a basis function object.

Usage

```
nres(b)

## S4 method for signature 'Basis'
nres(b)

## S4 method for signature 'TensorP_Basis'
nres(b)

## S4 method for signature 'SRE'
nres(b)
```

Arguments

b object of class Basis or SRE

See Also

[auto_basis](#) for automatically constructing basis functions and [show_basis](#) for visualising basis functions.

Examples

```
library(sp)
set.seed(1)
d <- data.frame(lon = runif(n=500,min = -179, max = 179),
                lat = runif(n=500,min = -90, max = 90),
                z = rnorm(500))
coordinates(d) <- ~lon + lat
proj4string(d)=CRS("+proj=longlat")

### Now create basis functions on sphere
G <- auto_basis(manifold = sphere(),data=d,
               nres = 2,prune=15,
               type = "bisquare",
               subsamp = 20000)

nres(G)
```

| | |
|---------------|--------------------------------------|
| observed_BAUs | <i>Observed (or unobserved) BAUs</i> |
|---------------|--------------------------------------|

Description

Computes the indices (a numeric vector) of the observed (or unobserved) BAUs

Usage

```
observed_BAUs(object)

unobserved_BAUs(object)

## S4 method for signature 'SRE'
observed_BAUs(object)

## S4 method for signature 'SRE'
unobserved_BAUs(object)
```

Arguments

object object of class SRE

See Also

See [FRK](#) for more information on the SRE model and available fitting methods.

Examples

```
# See example in the help file for FRK
```

| | |
|----------|--------------------|
| opts_FRK | <i>FRK options</i> |
|----------|--------------------|

Description

The main options list for the FRK package.

Usage

```
opts_FRK
```

Format

List of 2

- \$ set:function(opt,value)
- \$ get:function(opt)

Details

opts_FRK is a list containing two functions, set and get, which can be used to set options and retrieve options, respectively. Currently FRK uses three options:

- "progress": a flag indicating whether progress bars should be displayed or not
- "verbose": a flag indicating whether certain progress messages should be shown or not. Currently this is the only option applicable to method = "TMB"
- "parallel": an integer indicating the number of cores to use. A number 0 or 1 indicates no parallelism

Examples

```
opts_FRK$set("progress", 1L)
opts_FRK$get("parallel")
```

| | |
|-------|--------------|
| plane | <i>plane</i> |
|-------|--------------|

Description

Initialisation of a 2D plane.

Usage

```
plane(measure = Euclid_dist(dim = 2L))
```

Arguments

measure an object of class measure

Details

A 2D plane is initialised using a measure object. By default, the measure object (measure) is the Euclidean distance in 2 dimensions, [Euclid_dist](#).

Examples

```
P <- plane()
print(type(P))
print(sp::dimensions(P))
```

plot

Plot predictions from FRK analysis

Description

This function acts as a wrapper around `plot_spatial_or_ST`. It plots the fields of the `Spatial*DataFrame` or `STFDF` object corresponding to prediction and prediction uncertainty quantification. It also uses the `@data` slot of `SRE` object to plot the training data set(s), and generates informative, latex-style legend labels for each of the plots.

Usage

```
plot(x, y, ...)  
  
## S4 method for signature 'SRE,STFDF'  
plot(x, y, ...)  
  
## S4 method for signature 'SRE,SpatialPointsDataFrame'  
plot(x, y, ...)  
  
## S4 method for signature 'SRE,SpatialPixelsDataFrame'  
plot(x, y, ...)  
  
## S4 method for signature 'SRE,SpatialPolygonsDataFrame'  
plot(x, y, ...)
```

Arguments

| | |
|-----|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| x | object of class <code>SRE</code> |
| y | the <code>Spatial*DataFrame</code> or <code>STFDF</code> object resulting from the call <code>predict(x)</code> . Keep in mind that <code>predict()</code> returns a list when <code>method = "TMB"</code> ; the element <code>\$newdata</code> contains the required <code>Spatial/ST</code> object. If the list itself is passed, you will receive the error: "x" and "y" lengths differ. |
| ... | optional arguments passed on to <code>plot_spatial_or_ST</code> |

Value

A list of `ggplot` objects consisting of the observed data, predictions, and standard errors. This list can then be supplied to, for example, `ggpubr::ggarrange()`.

Examples

```
## See example in the help file for SRE
```

plotting-themes *Plotting themes*

Description

Formats a ggplot object for neat plotting.

Usage

```
LinePlotTheme()
```

```
EmptyTheme()
```

Details

LinePlotTheme() creates ggplot object with a white background, a relatively large font, and grid lines. EmptyTheme() on the other hand creates a ggplot object with no axes or legends.

Value

Object of class ggplot

Examples

```
## Not run:
X <- data.frame(x=runif(100),y = runif(100), z = runif(100))
LinePlotTheme() + geom_point(data=X,aes(x,y,colour=z))
EmptyTheme() + geom_point(data=X,aes(x,y,colour=z))
## End(Not run)
```

plot_spatial_or_ST *Plot a Spatial*DataFrame or STFDF object*

Description

Takes an object of class Spatial*DataFrame or STFDF, and plots requested data columns using ggplot2

Usage

```
plot_spatial_or_ST(
  newdata,
  column_names,
  map_layer = NULL,
  subset_time = NULL,
  palette = "Spectral",
```



```
    plot_over_world = FALSE,
    labels_from_coordnames = TRUE,
    ...
)

## S4 method for signature 'STFDF'
plot_spatial_or_ST(
  newdata,
  column_names,
  map_layer = NULL,
  subset_time = NULL,
  palette = "Spectral",
  plot_over_world = FALSE,
  labels_from_coordnames = TRUE,
  ...
)

## S4 method for signature 'SpatialPointsDataFrame'
plot_spatial_or_ST(
  newdata,
  column_names,
  map_layer = NULL,
  subset_time = NULL,
  palette = "Spectral",
  plot_over_world = FALSE,
  labels_from_coordnames = TRUE,
  ...
)

## S4 method for signature 'SpatialPixelsDataFrame'
plot_spatial_or_ST(
  newdata,
  column_names,
  map_layer = NULL,
  subset_time = NULL,
  palette = "Spectral",
  plot_over_world = FALSE,
  labels_from_coordnames = TRUE,
  ...
)

## S4 method for signature 'SpatialPolygonsDataFrame'
plot_spatial_or_ST(
  newdata,
  column_names,
  map_layer = NULL,
  subset_time = NULL,
  palette = "Spectral",
```

```

    plot_over_world = FALSE,
    labels_from_coordnames = TRUE,
    ...
  )

```

Arguments

| | |
|------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| newdata | an object of class <code>Spatial*DataFrame</code> or <code>STFDF</code> |
| column_names | a vector of strings indicating the columns of the data to plot |
| map_layer | (optional) a <code>ggplot</code> layer or object to add below the plotted layer, often a map |
| subset_time | (optional) a vector of times to be included; applicable only for <code>STFDF</code> objects |
| palette | the palette supplied to the argument <code>palette</code> of <code>scale_*_distiller()</code> . Alternatively, if <code>palette = "nasa"</code> , a vibrant colour palette is created using <code>scale_*_gradientn()</code> |
| plot_over_world | logical; if <code>TRUE</code> , <code>coord_map("mollweide")</code> and <code>draw_world</code> are used to plot over the world |
| labels_from_coordnames | logical; if <code>TRUE</code> , the coordinate names of <code>newdata</code> (i.e., <code>coordnames(newdata)</code>) are used as the horizontal- and vertical-axis labels. Otherwise, generic names, <code>s_1</code> and <code>s_2</code> , are used |
| ... | optional arguments passed on to whatever <code>geom</code> is appropriate for the <code>Spatial*DataFrame</code> or <code>STFDF</code> object (<code>geom_point</code> , <code>geom_tile</code> , <code>geom_raster</code> , or <code>geom_polygon</code>) |

Value

A list of `ggplot` objects corresponding to the provided `column_names`. This list can then be supplied to, for example, `ggpubr::ggarrange()`.

See Also

[plot](#)

Examples

```
## See example in the help file for FRK
```

real_line

real line

Description

Initialisation of the real-line (1D) manifold.

Usage

```
real_line(measure = Euclid_dist(dim = 1L))
```

Arguments

measure an object of class measure

Details

A real line is initialised using a measure object. By default, the measure object (measure) describes the distance between two points as the absolute difference between the two coordinates.

Examples

```
R <- real_line()
print(type(R))
print(sp::dimensions(R))
```

| | |
|--------------|--------------------------------|
| remove_basis | <i>Removes basis functions</i> |
|--------------|--------------------------------|

Description

Takes an object of class Basis and returns an object of class Basis with selected basis functions removed

Usage

```
remove_basis(Basis, rmidX)

## S4 method for signature 'Basis,ANY'
remove_basis(Basis, rmidX)

## S4 method for signature 'Basis,SpatialPolygons'
remove_basis(Basis, rmidX)
```

Arguments

Basis object of class Basis

rmidX indices of basis functions to remove. Or a SpatialPolygons object; basis functions overlapping this SpatialPolygons object will be *retained*

See Also

[auto_basis](#) for automatically constructing basis functions and [show_basis](#) for visualising basis functions

Examples

```

library(sp)
df <- data.frame(x = rnorm(10),
                 y = rnorm(10))
coordinates(df) <- ~x+y
G <- auto_basis(plane(),df,nres=1)
data.frame(G) # Print info on basis

## Removing basis functions by index
G_subset <- remove_basis(G, 1:(nbasis(G)-1))
data.frame(G_subset)

## Removing basis functions using SpatialPolygons
x <- 1
poly <- Polygon(rbind(c(-x, -x), c(-x, x), c(x, x), c(x, -x), c(-x, -x)))
polys <- Polygons(list(poly), "1")
spatpolys <- SpatialPolygons(list(polys))
G_subset <- remove_basis(G, spatpolys)
data.frame(G_subset)

```

show_basis

Show basis functions

Description

Generic plotting function for visualising the basis functions.

Usage

```

show_basis(basis, ...)

## S4 method for signature 'Basis'
show_basis(basis, g = ggplot() + theme_bw() + xlab("") + ylab(""))

## S4 method for signature 'TensorP_Basis'
show_basis(basis, g = ggplot())

```

Arguments

| | |
|-------|-------------------------------------------------------------------------------------------|
| basis | object of class Basis |
| ... | not in use |
| g | object of class gg (a ggplot object) over which to overlay the basis functions (optional) |

Details

The function `show_basis` adapts its behaviour to the manifold being used. With `real_line`, the 1D basis functions are plotted with colour distinguishing between the different resolutions. With `plane`, only local basis functions are supported (at present). Each basis function is shown as a circle with diameter equal to the `scale` parameter of the function. `Linetype` distinguishes the resolution. With `sphere`, the centres of the basis functions are shown as circles, with larger sizes corresponding to coarser resolutions. Space-time basis functions of subclass `TensorP_Basis` are visualised by showing the spatial basis functions and the temporal basis functions in two separate plots.

See Also

[auto_basis](#) for automatically constructing basis functions.

Examples

```
library(ggplot2)
library(sp)
data(meuse)
coordinates(meuse) = ~x+y # change into an sp object
G <- auto_basis(manifold = plane(), data=meuse, nres = 2, regular=2, prune=0.1, type = "bisquare")
## Not run: show_basis(G, ggplot()) + geom_point(data=data.frame(meuse), aes(x,y))
```

SpatialPolygonsDataFrame_to_df
SpatialPolygonsDataFrame to df

Description

Convert `SpatialPolygonsDataFrame` or `SpatialPixelsDataFrame` object to data frame.

Usage

```
SpatialPolygonsDataFrame_to_df(sp_polys, vars = names(sp_polys))
```

Arguments

| | |
|-----------------------|----------------------------------------------------------------------------------------------|
| <code>sp_polys</code> | object of class <code>SpatialPolygonsDataFrame</code> or <code>SpatialPixelsDataFrame</code> |
| <code>vars</code> | variables to put into data frame (by default all of them) |

Details

This function is mainly used for plotting `SpatialPolygonsDataFrame` objects with `ggplot` rather than `splot`. The coordinates of each polygon are extracted and concatenated into one long data frame. The attributes of each polygon are then attached to this data frame as variables that vary by polygon id (the rownames of the object).

Examples

```

library(sp)
library(ggplot2)
opts_FRK$set("parallel",0L)
df <- data.frame(id = c(rep(1,4),rep(2,4)),
                 x = c(0,1,0,0,2,3,2,2),
                 y=c(0,0,1,0,0,1,1,0))
pols <- df_to_SpatialPolygons(df,"id",c("x","y"),CRS())
polsdf <- SpatialPolygonsDataFrame(pols,data.frame(p = c(1,2),row.names=row.names(pols)))
df2 <- SpatialPolygonsDataFrame_to_df(polsdf)
## Not run: ggplot(df2,aes(x=x,y=y,group=id)) + geom_polygon()

```

 sphere

sphere

Description

Initialisation of the 2-sphere, S2.

Usage

```
sphere(radius = 6371)
```

Arguments

radius radius of sphere

Details

The 2D surface of a sphere is initialised using a radius parameter. The default value of the radius R is R=6371 km, Earth's radius, while the measure used to compute distances on the sphere is the great-circle distance on a sphere of radius R.

Examples

```

S <- sphere()
print(sp::dimensions(S))

```

SRE-class

*Spatial Random Effects class***Description**

This is the central class definition of the FRK package, containing the model and all other information required for estimation and prediction.

Details

The spatial random effects (SRE) model is the model employed in Fixed Rank Kriging, and the SRE object contains all information required for estimation and prediction from spatial data. Object slots contain both other objects (for example, an object of class `Basis`) and matrices derived from these objects (for example, the matrix S) in order to facilitate computations.

Slots

`f` formula used to define the SRE object. All covariates employed need to be specified in the object `BAUs`

`data` the original data from which the model's parameters are estimated

`basis` object of class `Basis` used to construct the matrix S

`BAUs` object of class `SpatialPolygonsDataFrame`, `SpatialPixelsDataFrame` of `STFDF` that contains the Basic Areal Units (BAUs) that are used to both (i) project the data onto a common discretisation if they are point-referenced and (ii) provide a BAU-to-data relationship if the data has a spatial footprint

`S` matrix constructed by evaluating the basis functions at all the data locations (of class `Matrix`)

`S0` matrix constructed by evaluating the basis functions at all BAUs (of class `Matrix`)

`D_basis` list of distance-matrices of class `Matrix`, one for each basis-function resolution

`Ve` measurement-error variance-covariance matrix (typically diagonal and of class `Matrix`)

`Vfs` fine-scale variance-covariance matrix at the data locations (typically diagonal and of class `Matrix`) up to a constant of proportionality estimated using the EM algorithm

`Vfs_BAUs` fine-scale variance-covariance matrix at the BAU centroids (typically diagonal and of class `Matrix`) up to a constant of proportionality estimated using the EM algorithm

`Qfs_BAUs` fine-scale precision matrix at the BAU centroids (typically diagonal and of class `Matrix`) up to a constant of proportionality estimated using the EM algorithm

`Z` vector of observations (of class `Matrix`)

`Cmat` incidence matrix mapping the observations to the BAUs

`X` matrix of covariates at all the data locations

`K_type` type of prior covariance matrix of random effects. Can be "block-exponential" (correlation between effects decays as a function of distance between the basis-function centroids), "unstructured" (all elements in K are unknown and need to be estimated), or "neighbour" (a sparse precision matrix is used, whereby only neighbouring basis functions have non-zero precision matrix elements).

`mu_eta` updated expectation of the basis function random effects (estimated)
`S_eta` updated covariance matrix of random effects (estimated)
`Q_eta` updated precision matrix of random effects (estimated)
`Khat` prior covariance matrix of random effects (estimated)
`Khat_inv` prior precision matrix of random effects (estimated)
`alphahat` fixed-effect regression coefficients (estimated)
`sigma2fshat` fine-scale variation scaling (estimated)
`fs_model` type of fine-scale variation (independent or CAR-based). Currently only "ind" is permitted
`info_fit` information on fitting (convergence etc.)
`response` A character string indicating the assumed distribution of the response variable
`link` A character string indicating the desired link function. Can be "log", "identity", "logit", "probit", "cloglog", "reciprocal", or "reciprocal-squared". Note that only sensible link-function and response-distribution combinations are permitted.
`mu_xi` updated expectation of the fine-scale random effects at all BAUs (estimated)
`Q_posterior` updated joint precision matrix of the basis function random effects and observed fine-scale random effects (estimated)
`log_likelihood` the log likelihood of the fitted model
`method` the fitting procedure used to fit the SRE model
`phi` the estimated dispersion parameter (assumed constant throughout the spatial domain)
`k_Z` vector of known size parameters at the data support (only applicable to binomial and negative-binomial response distributions)
`k_BAU` vector of known size parameters at the observed BAUs (only applicable to binomial and negative-binomial response distributions)
`include_fs` flag indicating whether the fine-scale variation should be included in the model
`normalise_wts` if TRUE, the rows of the incidence matrices C_Z and C_P are normalised to sum to 1, so that the mapping represents a weighted average; if false, no normalisation of the weights occurs (i.e., the mapping corresponds to a weighted sum)
`fs_by_spatial_BAU` if TRUE, then each BAU is associated with its own fine-scale variance parameter
`obsidx` indices of observed BAUs
`simple_kriging_fixed` logical indicating whether one wishes to commit to simple kriging at the fitting stage: If TRUE, model fitting is faster, but the option to conduct universal kriging at the prediction stage is removed

References

Zammit-Mangion, A. and Cressie, N. (2017). FRK: An R package for spatial and spatio-temporal prediction with large datasets. *Journal of Statistical Software*, 98(4), 1-48. doi:10.18637/jss.v098.i04.

See Also

[SRE](#) for details on how to construct and fit SRE models.

| | |
|-------------|-------------------------------------------------------|
| SRE.predict | <i>Deprecated: Please use predict</i> |
|-------------|-------------------------------------------------------|

Description

Deprecated: Please use [predict](#)

Usage

```
SRE.predict(...)
```

Arguments

... (Deprecated)

| | |
|---------|----------------------------|
| STplane | <i>plane in space-time</i> |
|---------|----------------------------|

Description

Initialisation of a 2D plane with a temporal dimension.

Usage

```
STplane(measure = Euclid_dist(dim = 3L))
```

Arguments

measure an object of class measure

Details

A 2D plane with a time component added is initialised using a measure object. By default, the measure object (measure) is the Euclidean distance in 3 dimensions, [Euclid_dist](#).

Examples

```
P <- STplane()
print(type(P))
print(sp::dimensions(P))
```

 STsphere

Space-time sphere

Description

Initialisation of a 2-sphere (S2) with a temporal dimension

Usage

```
STsphere(radius = 6371)
```

Arguments

radius radius of sphere

Details

As with the spatial-only sphere, the sphere surface is initialised using a radius parameter. The default value of the radius R is R=6371, which is the Earth's radius in km, while the measure used to compute distances on the sphere is the great-circle distance on a sphere of radius R. By default Euclidean geometry is used to factor in the time component, so that $\text{dist}((s1,t1),(s2,t2)) = \sqrt{\text{gc_dist}(s1,s2)^2 + (t1 - t2)^2}$. Frequently this distance can be used since separate correlation length scales for space and time are estimated in the EM algorithm (that effectively scale space and time separately).

Examples

```
S <- STsphere()
print(sp::dimensions(S))
```

 TensorP

Tensor product of basis functions

Description

Constructs a new set of basis functions by finding the tensor product of two sets of basis functions.

Usage

```
TensorP(Basis1, Basis2)
```

```
## S4 method for signature 'Basis,Basis'
TensorP(Basis1, Basis2)
```

Arguments

Basis1 first set of basis functions
 Basis2 second set of basis functions

See Also

[auto_basis](#) for automatically constructing basis functions and [show_basis](#) for visualising basis functions.

Examples

```
library(spacetime)
library(sp)
library(dplyr)
sim_data <- data.frame(lon = runif(20,-180,180),
                      lat = runif(20,-90,90),
                      t = 1:20,
                      z = rnorm(20),
                      std = 0.1)
time <- as.POSIXct("2003-05-01",tz="") + 3600*24*(sim_data$t-1)
space <- sim_data[,c("lon","lat")]
coordinates(space) = ~lon+lat # change into an sp object
proj4string(space)=CRS("+proj=longlat +ellps=sphere")
STobj <- STIDF(space,time,data=sim_data)
G_spatial <- auto_basis(manifold = sphere(),
                      data=as(STobj,"Spatial"),
                      nres = 1,
                      type = "bisphere",
                      subsamp = 20000)
G_temporal <- local_basis(manifold=real_line(),loc = matrix(c(1,3)),scale = rep(1,2))
G <- TensorP(G_spatial,G_temporal)
# show_basis(G_spatial)
# show_basis(G_temporal)
```

| | |
|------|-------------------------|
| type | <i>Type of manifold</i> |
|------|-------------------------|

Description

Retrieve slot type from object

Usage

```
type(.Object)

## S4 method for signature 'manifold'
type(.Object)
```

Arguments

`.Object` object of class `Basis` or `manifold`

See Also

[real_line](#), [plane](#), [sphere](#), [STplane](#) and [STsphere](#) for constructing manifolds.

Examples

```
S <- sphere()
print(type(S))
```

worldmap

World map

Description

This world map was extracted from the package `maps` v.3.0.1 by running `ggplot2::map_data("world")`. To reduce the data size, only every third point of this data frame is contained in `worldmap`.

Usage

```
worldmap
```

Format

A data frame with 33971 rows and 6 variables:

long longitude coordinate

lat latitude coordinate

group polygon (region) number

order order of point in polygon boundary

region region name

subregion subregion name

References

Original S code by Becker, R.A. and Wilks, R.A. This R version is by Brownrigg, R. Enhancements have been made by Minka, T.P. and Deckmyn, A. (2015) `maps`: Draw Geographical Maps, R package version 3.0.1.

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