J.O. Ramsay • Giles Hooker • Spencer Graves

Functional Data Analysis with R and MATLAB

Contents

1	Introduction to Functional Data Analysis	1
1.1	What Are Functional Data?	1
1.1.1	Data on the Growth of Girls	1
1.1.2	Data on US Manufacturing	3
1.1.3	Input/Output Data for an Oil Refinery	4
1.2	Multivariate Functional Data	5
1.2.1	Data on How Children Walk	5
1.2.2	Data on Handwriting	7
1.3	Functional Models for Nonfunctional Data	9
1.4	Some Functional Data Analyses	10
1.5	First Steps in a Functional Data Analysis	12
1.5.1	Data Representation: Smoothing and Interpolation	12
1.5.2	Data Registration or Feature Alignment	13
1.5.3	Graphing Functional Data	14
1.5.4	Plotting Pairs of Derivatives: Phase-Plane Plots	15
1.6	Exploring Variability in Functional Data	16
1.6.1	Functional Descriptive Statistics	16
1.6.2	Functional Principal Components Analysis	16
1.6.3	Functional Canonical Correlation	17
1.7	Functional Linear Models	17
1.8	Using Derivatives in Functional Data Analysis	18
1.9	Concluding Remarks	18
1.10	Some Things to Try	19
2	Essential Comparisons of the Matlab and R Languages	21
2.1	A Quick Comparison of Matlab and R Syntax	21
2.1.1	Minor Differences	21
2.1.2	Using Functions in the Two Languages	23
2.2	Singleton Index Issues	24
2.3	Classes and Objects in R and Matlab	24
2.4	More to Read	26

3	How to Specify Basis Systems for Building Functions	29
3.1	Basis Function Systems for Constructing Functions	29
3.2	Fourier Series for Periodic Data and Functions	32
3.3	Spline Series for Nonperiodic Data and Functions	33
3.3.1	Break Points and Knots	33
3.3.2	Order and Degree	34
3.3.3	Examples	34
3.3.4	B-Splines	35
3.3.5	Computational Issues Concerning the Range of t	38
3.4	Constant, Monomial and Other Bases	39
3.4.1	The Constant Basis	39
3.4.2	The Monomial Basis	39
3.4.3	Other Basis Systems	40
3.5	Methods for Functional Basis Objects	40
3.6	The Structure of the <code>basisfd</code> or <code>basis</code> Class	42
3.7	Some Things to Try	44
4	How to Build Functional Data Objects	45
4.1	Adding Coefficients to Bases to Define Functions	45
4.1.1	Coefficient Vectors, Matrices and Arrays	45
4.1.2	Labels for Functional Data Objects	46
4.2	Methods for Functional Data Objects	48
4.2.1	Illustration: Sinusoidal Coefficients	50
4.3	Smoothing Using Regression Analysis	51
4.3.1	Plotting the January Thaw	52
4.4	The Linear Differential Operator or <code>Lfd</code> Class	55
4.5	Bivariate Functional Data Objects: Functions of Two Arguments	56
4.6	The Structure of the <code>fd</code> and <code>Lfd</code> Classes	57
4.7	Some Things to Try	57
5	Smoothing: Computing Curves from Noisy Data	59
5.1	Regression Splines: Smoothing by Regression Analysis	59
5.2	Data Smoothing with Roughness Penalties	62
5.2.1	Choosing a Roughness Penalty	62
5.2.2	The Roughness Penalty Matrix $\mathbf{R}$	64
5.2.3	The Smoothing or “Hat” Matrix and Degrees of Freedom	65
5.2.4	Defining Smoothing by Functional Parameter Objects	66
5.2.5	Choosing Smoothing Parameter λ	66
5.3	Case Study: The Log Precipitation Data	67
5.4	Positive, Monotone, Density and Other Constrained Functions	70
5.4.1	Positive Smoothing	70
5.4.2	Monotone Smoothing	71
5.4.3	Probability Density Functions	74
5.5	Assessing the Fit to the Data	77
5.6	Details for the <code>fdPar</code> Class and <code>smooth.basis</code> Function	78

5.6.1	The <code>fdPar</code> class.....	78
5.6.2	The <code>smooth.basis</code> Function	80
5.7	Some Things to Try	81
5.8	More to Read	82
6	Descriptions of Functional Data.....	83
6.1	Some Functional Descriptive Statistics	83
6.1.1	The Bivariate Covariance Function $v(s, t)$	84
6.2	The Residual Variance-Covariance Matrix Σ_e	87
6.3	Functional Probes ρ_ξ	87
6.4	Phase-Plane Plots of Periodic Effects	88
6.4.1	Phase-Plane Plots Show Energy Transfer	88
6.4.2	The Nondurable Goods Cycles	90
6.4.3	Phase-Plane Plotting the Growth of Girls	91
6.5	Confidence Intervals for Curves and Their Derivatives	92
6.5.1	Two Linear Mappings Defining a Probe Value	93
6.5.2	Computing Confidence Limits for Probe Values	95
6.5.3	Confidence Limits for Prince Rupert's Log Precipitation ..	95
6.6	Some Things to Try	96
7	Exploring Variation: Functional Principal and Canonical Components Analysis.....	99
7.1	An Overview of Functional PCA	100
7.2	PCA with Function <code>pca.fd</code>	102
7.2.1	PCA of the Log Precipitation Data	103
7.2.2	PCA of Log Precipitation Residuals	106
7.3	More Functional PCA Features	106
7.4	PCA of Joint X-Y Variation in Handwriting	108
7.5	Exploring Functional Covariation with Canonical Correlation Analysis	110
7.6	Details for the <code>pca.fd</code> and <code>cca.fd</code> Functions	113
7.6.1	The <code>pca.fd</code> Function	113
7.6.2	The <code>cca.fd</code> Function	114
7.7	Some Things to Try	114
7.8	More to Read	115
8	Registration: Aligning Features for Samples of Curves	117
8.1	Amplitude and Phase Variation	117
8.2	Time-Warping Functions and Registration	119
8.3	Landmark Registration with Function <code>landmarkreg</code>	121
8.4	Continuous Registration with Function <code>register.fd</code>	122
8.5	A Decomposition into Amplitude and Phase Sums of Squares....	125
8.6	Registering the Chinese Handwriting Data	126
8.7	Details for Functions <code>landmarkreg</code> and <code>register.fd</code>	127
8.7.1	Function <code>landmarkreg</code>	127

	8.7.2	Function <code>register.fd</code>	128
8.8		Some Things to Try	129
8.9		More to Read	130
9		Functional Linear Models for Scalar Responses	131
9.1		Functional Linear Regression with a Scalar Response	131
9.2		A Scalar Response Model for Log Annual Precipitation	132
9.3		Setting Up the Functional Linear Model	132
9.4		Three Estimates of the Regression Coefficient Predicting Annual Precipitation	133
	9.4.1	Low-Dimensional Regression Coefficient Function β	134
	9.4.2	Coefficient β Estimate Using a Roughness Penalty	135
	9.4.3	Choosing Smoothing Parameters	138
	9.4.4	Confidence Intervals	140
	9.4.5	Scalar Response Models by Functional Principal Components	141
9.5		Statistical Tests	143
9.6		Some Things to Try	145
9.7		More to Read	146
10		Linear Models for Functional Responses	147
10.1		Functional Responses and an Analysis of Variance Model	147
	10.1.1	Climate Region Effects on Temperature	147
	10.1.2	Trends in Seabird Populations on Kodiak Island	149
	10.1.3	Choosing Smoothing Parameters	153
10.2		Functional Responses with Functional Predictors: The Concurrent Model	154
	10.2.1	Estimation for the Concurrent Model	155
	10.2.2	Confidence Intervals for Regression Functions	157
	10.2.3	Knee Angle Predicted from Hip Angle	158
10.3		Beyond the Concurrent Model	162
10.4		A Functional Linear Model for Swedish Mortality	163
10.5		Permutation Tests of Functional Hypotheses	165
	10.5.1	Functional t -Tests	166
	10.5.2	Functional F-Tests	168
10.6		Details for R Functions <code>fRegress</code> , <code>fRegress.CV</code> and <code>fRegress.stderr</code>	169
	10.6.1	Function <code>fRegress</code>	169
	10.6.2	Function <code>fRegress.CV</code>	173
	10.6.3	Function <code>fRegress.stderr</code>	173
10.7		Details for Function <code>plotbeta</code>	174
10.8		Details for Function <code>linmod</code>	174
10.9		Details for Functions <code>Fperm.fd</code> and <code>tperm.fd</code>	175
	10.9.1	Function <code>Fperm.fd</code>	175
	10.9.2	Function <code>tperm.fd</code>	176

10.10	Some Things to Try	177
10.11	More to Read	177
11	Functional Models and Dynamics	179
11.1	Introduction to Dynamics	179
11.1.1	An Example of First-Order Dynamics	180
11.1.2	Interpreting Second-Order Linear Dynamics	181
11.1.3	Higher-Dimensional Linear Systems	183
11.2	Principal Differential Analysis for Linear Dynamics	184
11.3	Principal Differential Analysis of the Lip Data	185
11.4	PDA of the Handwriting Data	187
11.5	Registration and PDA	190
11.6	Details for <code>pda.fd</code> , <code>eigen.pda</code> , <code>pda.overlay</code> and <code>register.newfd</code>	191
11.6.1	Function <code>pda.fd</code>	191
11.6.2	Function <code>eigen.pda</code>	192
11.6.3	Function <code>pda.overlay</code>	193
11.6.4	Function <code>register.newfd</code>	193
11.7	Some Things to Try	193
11.8	More to Read	194
	Symbol Table	197
	References	199
	Index	203