Package 'GauPro'

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Type Package

Title Gaussian Process Fitting

Version 0.2.13

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Description Fits a Gaussian process model to data. Gaussian processes
are commonly used in computer experiments to fit an interpolating model.
The model is stored as an 'R6' object and can be easily updated with new
data. There are options to run in parallel, and 'Rcpp'
has been used to speed up calculations.
For more info about Gaussian process software, see Erickson et al. (2018)
<doi:10.1016/j.ejor.2017.10.002>.

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LinkingTo Rcpp, RcppArmadillo

Imports ggplot2, Rcpp, R6, lbfgs

RoxygenNote 7.3.1

Depends mixopt (> 0.1.0), numDeriv, rmarkdown, tidyr

Suggests ContourFunctions, dplyr, ggrepel, gridExtra, knitr, lhs,
MASS, microbenchmark, rlang, splitfngr, testthat

VignetteBuilder knitr

URL https://github.com/CollinErickson/GauPro

BugReports https://github.com/CollinErickson/GauPro/issues

Encoding UTF-8

NeedsCompilation yes

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Repository CRAN

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Contents

`*.GauPro_kernel` *Kernel product*

Description

Kernel product

Usage

```
## S3 method for class 'GauPro_kernel'
k1 * k2
```

Arguments

k1	First kernel
k2	Second kernel

Value

Kernel which is product of two kernels

Examples

```
k1 <- Exponential$new(beta=1)
k2 <- Matern32$new(beta=0)
k <- k1 * k2
k$k(matrix(c(2,1), ncol=1))
```

+.GauPro_kernel *Kernel sum*

Description

Kernel sum

Usage

```
## S3 method for class 'GauPro_kernel'
k1 + k2
```

Arguments

k1	First kernel
k2	Second kernel

Value

Kernel which is sum of two kernels

Examples

```
k1 <- Exponential$new(beta=1)
k2 <- Matern32$new(beta=0)
k <- k1 + k2
k$k(matrix(c(2,1), ncol=1))
```

arma_mult_cube_vec *Cube multiply over first dimension*

Description

The result is transposed since that is what apply will give you

Usage

```
arma_mult_cube_vec(cub, v)
```

Arguments

cub	A cube (3D array)
v	A vector

Value

Transpose of multiplication over first dimension of cub time v

Examples

```
d1 <- 10
d2 <- 1e2
d3 <- 2e2
aa <- array(data = rnorm(d1*d2*d3), dim = c(d1, d2, d3))
bb <- rnorm(d3)
t1 <- apply(aa, 1, function(U) {U%*%bb})
t2 <- arma_mult_cube_vec(aa, bb)
dd <- t1 - t2

summary(dd)
image(dd)
table(dd)
# microbenchmark::microbenchmark(apply(aa, 1, function(U) {U%*%bb}),
#                                arma_mult_cube_vec(aa, bb))
```

---

corr_cubic_matrix_symC

Correlation Cubic matrix in C (symmetric)

Description

Correlation Cubic matrix in C (symmetric)

Usage

```
corr_cubic_matrix_symC(x, theta)
```

Arguments

x	Matrix x
theta	Theta vector

Value

Correlation matrix

Examples

```
corr_cubic_matrix_symC(matrix(c(1,0,0,1),2,2),c(1,1))
```

corr_exponential_matrix_symC *Correlation Gaussian matrix in C (symmetric)*

Description

Correlation Gaussian matrix in C (symmetric)

Usage

```
corr_exponential_matrix_symC(x, theta)
```

Arguments

x	Matrix x
theta	Theta vector

Value

Correlation matrix

Examples

```
corr_gauss_matrix_symC(matrix(c(1,0,0,1),2,2),c(1,1))
```

corr_gauss_dCdX *Correlation Gaussian matrix gradient in C using Armadillo*

Description

Correlation Gaussian matrix gradient in C using Armadillo

Usage

```
corr_gauss_dCdX(XX, X, theta, s2)
```

Arguments

XX	Matrix XX to get gradient for
X	Matrix X GP was fit to
theta	Theta vector
s2	Variance parameter

Value

3-dim array of correlation derivative

Examples

```
# corr_gauss_dCdX(matrix(c(1,0,0,1),2,2),c(1,1))
```

`corr_gauss_matrix` *Gaussian correlation*

Description

Gaussian correlation

Usage

```
corr_gauss_matrix(x, x2 = NULL, theta)
```

Arguments

`x`	First data matrix
`x2`	Second data matrix
`theta`	Correlation parameter

Value

Correlation matrix

Examples

```
corr_gauss_matrix(matrix(1:10,ncol=1), matrix(6:15,ncol=1), 1e-2)
```

`corr_gauss_matrixC` *Correlation Gaussian matrix in C using Rcpp*

Description

Correlation Gaussian matrix in C using Rcpp

Usage

```
corr_gauss_matrixC(x, y, theta)
```

Arguments

`x`	Matrix x
`y`	Matrix y, must have same number of columns as x
`theta`	Theta vector

Value

Correlation matrix

Examples

```
corr_gauss_matrixC(matrix(c(1,0,0,1),2,2), matrix(c(1,0,1,1),2,2), c(1,1))
```

`corr_gauss_matrix_armaC` *Correlation Gaussian matrix in C using Armadillo*

Description

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Usage

```
corr_gauss_matrix_armaC(x, y, theta, s2 = 1)
```

Arguments

`x`	Matrix x
`y`	Matrix y, must have same number of columns as x
`theta`	Theta vector
`s2`	Variance to multiply matrix by

Value

Correlation matrix

Examples

```
corr_gauss_matrix_armaC(matrix(c(1,0,0,1),2,2),matrix(c(1,0,1,1),2,2),c(1,1))

x1 <- matrix(runif(100*6), nrow=100, ncol=6)
x2 <- matrix(runif(1e4*6), ncol=6)
th <- runif(6)
t1 <- corr_gauss_matrixC(x1, x2, th)
t2 <- corr_gauss_matrix_armaC(x1, x2, th)
identical(t1, t2)
# microbenchmark::microbenchmark(corr_gauss_matrixC(x1, x2, th),
#                                corr_gauss_matrix_armaC(x1, x2, th))
```

`corr_gauss_matrix_symC` *Correlation Gaussian matrix in C (symmetric)*

Description

Correlation Gaussian matrix in C (symmetric)

Usage

```
corr_gauss_matrix_symC(x, theta)
```

Arguments

`x`	Matrix x
`theta`	Theta vector

Value

Correlation matrix

Examples

```
corr_gauss_matrix_symC(matrix(c(1,0,0,1),2,2),c(1,1))
```

`corr_gauss_matrix_sym_armaC` *Correlation Gaussian matrix in C using Armadillo (symmetric)*

Description

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Usage

```
corr_gauss_matrix_sym_armaC(x, theta)
```

Arguments

`x`	Matrix x
`theta`	Theta vector

Value

Correlation matrix

Examples

```
corr_gauss_matrix_sym_armaC(matrix(c(1,0,0,1),2,2),c(1,1))

x3 <- matrix(runif(1e3*6), ncol=6)
th <- runif(6)
t3 <- corr_gauss_matrix_symC(x3, th)
t4 <- corr_gauss_matrix_sym_armaC(x3, th)
identical(t3, t4)
# microbenchmark::microbenchmark(corr_gauss_matrix_symC(x3, th),
#                     corr_gauss_matrix_sym_armaC(x3, th), times=50)
```

---

corr_latentfactor_matrixmatrixC

Correlation Latent factor matrix in C (symmetric)

Description

Correlation Latent factor matrix in C (symmetric)

Usage

```
corr_latentfactor_matrixmatrixC(x, y, theta, xindex, latentdim, offdiagequal)
```

Arguments

x	Matrix x
y	Matrix y
theta	Theta vector
xindex	Index to use
latentdim	Number of latent dimensions
offdiagequal	What to set off-diagonal values with matching values to.

Value

Correlation matrix

Examples

```
corr_latentfactor_matrixmatrixC(matrix(c(1,.5, 2,1.6, 1,0),ncol=2,byrow=TRUE),
                                matrix(c(2,1.6, 1,0),ncol=2,byrow=TRUE),
                                c(1.5,1.8), 1, 1, 1-1e-6)
corr_latentfactor_matrixmatrixC(matrix(c(0,0,0,1,0,0,0,2,0,0,0,3,0,0,0,4),
                                  ncol=4, byrow=TRUE),
                                matrix(c(0,0,0,2,0,0,0,4,0,0,0,1),
                                  ncol=4, byrow=TRUE),
  c(0.101, -0.714, 0.114, -0.755, 0.117, -0.76, 0.116, -0.752),
  4, 2, 1-1e-6) * 6.85
```

corr_latentfactor_matrix_symC

Correlation Latent factor matrix in C (symmetric)

Description

Correlation Latent factor matrix in C (symmetric)

Usage

```
corr_latentfactor_matrix_symC(x, theta, xindex, latentdim, offdiagequal)
```

Arguments

x	Matrix x
theta	Theta vector
xindex	Index to use
latentdim	Number of latent dimensions
offdiagequal	What to set off-diagonal values with matching values to.

Value

Correlation matrix

Examples

```
corr_latentfactor_matrix_symC(matrix(c(1,.5, 2,1.6, 1,0),ncol=2,byrow=TRUE),
                              c(1.5,1.8), 1, 1, 1-1e-6)
corr_latentfactor_matrix_symC(matrix(c(0,0,0,1,0,0,0,2,0,0,0,3,0,0,0,4),
                                     ncol=4, byrow=TRUE),
  c(0.101, -0.714, 0.114, -0.755, 0.117, -0.76, 0.116, -0.752),
  4, 2, 1-1e-6) * 6.85
```

corr_matern32_matrix_symC

Correlation Matern 3/2 matrix in C (symmetric)

Description

Correlation Matern 3/2 matrix in C (symmetric)

Usage

```
corr_matern32_matrix_symC(x, theta)
```

Arguments

x	Matrix x
theta	Theta vector

Value

Correlation matrix

Examples

```
corr_gauss_matrix_symC(matrix(c(1,0,0,1),2,2),c(1,1))
```

---

corr_matern52_matrix_symC

Correlation Gaussian matrix in C (symmetric)

Description

Correlation Gaussian matrix in C (symmetric)

Usage

```
corr_matern52_matrix_symC(x, theta)
```

Arguments

x	Matrix x
theta	Theta vector

Value

Correlation matrix

Examples

```
corr_matern52_matrix_symC(matrix(c(1,0,0,1),2,2),c(1,1))
```

corr_orderedfactor_matrixmatrixC
Correlation ordered factor matrix in C (symmetric)

Description

Correlation ordered factor matrix in C (symmetric)

Usage

```
corr_orderedfactor_matrixmatrixC(x, y, theta, xindex, offdiagequal)
```

Arguments

x	Matrix x
y	Matrix y
theta	Theta vector
xindex	Index to use
offdiagequal	What to set off-diagonal values with matching values to.

Value

Correlation matrix

Examples

```
corr_orderedfactor_matrixmatrixC(matrix(c(1,.5, 2,1.6, 1,0),ncol=2,byrow=TRUE),
                                 matrix(c(2,1.6, 1,0),ncol=2,byrow=TRUE),
                                 c(1.5,1.8), 1, 1-1e-6)
corr_orderedfactor_matrixmatrixC(matrix(c(0,0,0,1,0,0,0,2,0,0,0,3,0,0,0,4),
                                   ncol=4, byrow=TRUE),
                                 matrix(c(0,0,0,2,0,0,0,4,0,0,0,1),
                                   ncol=4, byrow=TRUE),
  c(0.101, -0.714, 0.114, -0.755, 0.117, -0.76, 0.116, -0.752),
  4, 1-1e-6) * 6.85
```

corr_orderedfactor_matrix_symC
Correlation ordered factor matrix in C (symmetric)

Description

Correlation ordered factor matrix in C (symmetric)

Usage

```
corr_orderedfactor_matrix_symC(x, theta, xindex, offdiagequal)
```

Arguments

x	Matrix x
theta	Theta vector
xindex	Index to use
offdiagequal	What to set off-diagonal values with matching values to.

Value

Correlation matrix

Examples

```
corr_orderedfactor_matrix_symC(matrix(c(1,.5, 2,1.6, 1,0),ncol=2,byrow=TRUE),
                               c(1.5,1.8), 1, 1-1e-6)
corr_orderedfactor_matrix_symC(matrix(c(0,0,0,1,0,0,0,2,0,0,0,3,0,0,0,4),
                                      ncol=4, byrow=TRUE),
  c(0.101, -0.714, 0.114, -0.755, 0.117, -0.76, 0.116, -0.752),
  4, 1-1e-6) * 6.85
```

Cubic *Cubic Kernel R6 class*

Description

Cubic Kernel R6 class

Cubic Kernel R6 class

Usage

```
k_Cubic(
  beta,
  s2 = 1,
  D,
  beta_lower = -8,
  beta_upper = 6,
  beta_est = TRUE,
  s2_lower = 1e-08,
  s2_upper = 1e+08,
  s2_est = TRUE,
  useC = TRUE
)
```

Arguments

beta	Initial beta value
s2	Initial variance
D	Number of input dimensions of data
beta_lower	Lower bound for beta
beta_upper	Upper bound for beta
beta_est	Should beta be estimated?
s2_lower	Lower bound for s2
s2_upper	Upper bound for s2
s2_est	Should s2 be estimated?
useC	Should C code used? Much faster.

Format

R6Class object.

Value

Object of R6Class with methods for fitting GP model.

Super classes

GauPro::GauPro_kernel -> GauPro::GauPro_kernel_beta -> GauPro_kernel_Cubic

Methods

Public methods:

- Cubic$k()
- Cubic$kone()
- Cubic$dC_dparams()
- Cubic$dC_dx()
- Cubic$print()
- Cubic$clone()

Method k(): Calculate covariance between two points

Usage:

```
Cubic$k(x, y = NULL, beta = self$beta, s2 = self$s2, params = NULL)
```

Arguments:

x vector.

y vector, optional. If excluded, find correlation of x with itself.

beta Correlation parameters.

s2 Variance parameter.

params parameters to use instead of beta and s2.

Method `kone()`**:** Find covariance of two points

Usage:

```
Cubic$kone(x, y, beta, theta, s2)
```

Arguments:

`x` vector

`y` vector

`beta` correlation parameters on log scale

`theta` correlation parameters on regular scale

`s2` Variance parameter

Method `dC_dparams()`**:** Derivative of covariance with respect to parameters

Usage:

```
Cubic$dC_dparams(params = NULL, X, C_nonug, C, nug)
```

Arguments:

`params` Kernel parameters

`X` matrix of points in rows

`C_nonug` Covariance without nugget added to diagonal

`C` Covariance with nugget

`nug` Value of nugget

Method `dC_dx()`**:** Derivative of covariance with respect to X

Usage:

```
Cubic$dC_dx(XX, X, theta, beta = self$beta, s2 = self$s2)
```

Arguments:

`XX` matrix of points

`X` matrix of points to take derivative with respect to

`theta` Correlation parameters

`beta` log of theta

`s2` Variance parameter

Method `print()`**:** Print this object

Usage:

```
Cubic$print()
```

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
Cubic$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

Examples

```
k1 <- Cubic$new(beta=runif(6)-.5)
plot(k1)

n <- 12
x <- matrix(seq(0,1,length.out = n), ncol=1)
y <- sin(2*pi*x) + rnorm(n,0,1e-1)
gp <- GauPro_kernel_model$new(X=x, Z=y, kernel=Cubic$new(1),
                              parallel=FALSE, restarts=0)
gp$predict(.454)
```

Exponential *Exponential Kernel R6 class*

Description

Exponential Kernel R6 class

Exponential Kernel R6 class

Usage

```
k_Exponential(
  beta,
  s2 = 1,
  D,
  beta_lower = -8,
  beta_upper = 6,
  beta_est = TRUE,
  s2_lower = 1e-08,
  s2_upper = 1e+08,
  s2_est = TRUE,
  useC = TRUE
)
```

Arguments

beta	Initial beta value
s2	Initial variance
D	Number of input dimensions of data
beta_lower	Lower bound for beta
beta_upper	Upper bound for beta
beta_est	Should beta be estimated?
s2_lower	Lower bound for s2
s2_upper	Upper bound for s2
s2_est	Should s2 be estimated?
useC	Should C code used? Much faster.

Format

R6Class object.

Value

Object of R6Class with methods for fitting GP model.

Super classes

GauPro::GauPro_kernel -> GauPro::GauPro_kernel_beta -> GauPro_kernel_Exponential

Methods

Public methods:

- Exponential$k()
- Exponential$kone()
- Exponential$dC_dparams()
- Exponential$dC_dx()
- Exponential$print()
- Exponential$clone()

Method `k()`**:** Calculate covariance between two points

Usage:

```
Exponential$k(x, y = NULL, beta = self$beta, s2 = self$s2, params = NULL)
```

Arguments:

`x` vector.

`y` vector, optional. If excluded, find correlation of x with itself.

`beta` Correlation parameters.

`s2` Variance parameter.

`params` parameters to use instead of beta and s2.

Method `kone()`**:** Find covariance of two points

Usage:

```
Exponential$kone(x, y, beta, theta, s2)
```

Arguments:

`x` vector

`y` vector

`beta` correlation parameters on log scale

`theta` correlation parameters on regular scale

`s2` Variance parameter

Method `dC_dparams()`**:** Derivative of covariance with respect to parameters

Usage:

```
Exponential$dC_dparams(params = NULL, X, C_nonug, C, nug)
```

Arguments:

`params` Kernel parameters

`X` matrix of points in rows

`C_nonug` Covariance without nugget added to diagonal

`C` Covariance with nugget

`nug` Value of nugget

Method `dC_dx()`**:** Derivative of covariance with respect to X

Usage:

```
Exponential$dC_dx(XX, X, theta, beta = self$beta, s2 = self$s2)
```

Arguments:

`XX` matrix of points

`X` matrix of points to take derivative with respect to

`theta` Correlation parameters

`beta` log of theta

`s2` Variance parameter

Method `print()`**:** Print this object

Usage:

```
Exponential$print()
```

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
Exponential$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

Examples

```
k1 <- Exponential$new(beta=0)
```

`FactorKernel` *Factor Kernel R6 class*

Description

Initialize kernel object

Usage

```
k_FactorKernel(
  s2 = 1,
  D,
  nlevels,
  xindex,
  p_lower = 0,
  p_upper = 0.9,
  p_est = TRUE,
  s2_lower = 1e-08,
  s2_upper = 1e+08,
  s2_est = TRUE,
  p,
  useC = TRUE,
  offdiagequal = 1 - 1e-06
)
```

Arguments

s2	Initial variance
D	Number of input dimensions of data
nlevels	Number of levels for the factor
xindex	Index of the factor (which column of X)
p_lower	Lower bound for p
p_upper	Upper bound for p
p_est	Should p be estimated?
s2_lower	Lower bound for s2
s2_upper	Upper bound for s2
s2_est	Should s2 be estimated?
p	Vector of correlations
useC	Should C code used? Not implemented for FactorKernel yet.
offdiagequal	What should offdiagonal values be set to when the indices are the same? Use to avoid decomposition errors, similar to adding a nugget.

Format

R6Class object.

Details

For a factor that has been converted to its indices. Each factor will need a separate kernel.

Value

Object of R6Class with methods for fitting GP model.

Super class

GauPro::GauPro_kernel -> GauPro_kernel_FactorKernel

Public fields

p Parameter for correlation

p_est Should p be estimated?

p_lower Lower bound of p

p_upper Upper bound of p

p_length length of p

s2 variance

s2_est Is s2 estimated?

logs2 Log of s2

logs2_lower Lower bound of logs2

logs2_upper Upper bound of logs2

xindex Index of the factor (which column of X)

nlevels Number of levels for the factor

offdiagequal What should offdiagonal values be set to when the indices are the same? Use to avoid decomposition errors, similar to adding a nugget.

Methods

Public methods:

- FactorKernel$new()
- FactorKernel$k()
- FactorKernel$kone()
- FactorKernel$dC_dparams()
- FactorKernel$C_dC_dparams()
- FactorKernel$dC_dx()
- FactorKernel$param_optim_start()
- FactorKernel$param_optim_start0()
- FactorKernel$param_optim_lower()
- FactorKernel$param_optim_upper()
- FactorKernel$set_params_from_optim()
- FactorKernel$s2_from_params()
- FactorKernel$print()
- FactorKernel$clone()

Method new(): Initialize kernel object

Usage:

```
FactorKernel$new(
  s2 = 1,
  D,
  nlevels,
  xindex,
  p_lower = 0,
  p_upper = 0.9,
  p_est = TRUE,
  s2_lower = 1e-08,
  s2_upper = 1e+08,
  s2_est = TRUE,
  p,
  useC = TRUE,
  offdiagequal = 1 - 1e-06
)
```

Arguments:

`s2` Initial variance

`D` Number of input dimensions of data

`nlevels` Number of levels for the factor

`xindex` Index of the factor (which column of X)

`p_lower` Lower bound for p

`p_upper` Upper bound for p

`p_est` Should p be estimated?

`s2_lower` Lower bound for s2

`s2_upper` Upper bound for s2

`s2_est` Should s2 be estimated?

`p` Vector of correlations

`useC` Should C code used? Not implemented for FactorKernel yet.

`offdiagequal` What should offdiagonal values be set to when the indices are the same? Use to avoid decomposition errors, similar to adding a nugget.

Method `k()`**:** Calculate covariance between two points

Usage:

```
FactorKernel$k(x, y = NULL, p = self$p, s2 = self$s2, params = NULL)
```

Arguments:

`x` vector.

`y` vector, optional. If excluded, find correlation of x with itself.

`p` Correlation parameters.

`s2` Variance parameter.

`params` parameters to use instead of beta and s2.

Method `kone()`**:** Find covariance of two points

Usage:

```
FactorKernel$kone(x, y, p, s2, isdiag = TRUE, offdiagequal = self$offdiagequal)
```

Arguments:

`x` vector

`y` vector

`p` correlation parameters on regular scale

`s2` Variance parameter

`isdiag` Is this on the diagonal of the covariance?

`offdiagequal` What should offdiagonal values be set to when the indices are the same? Use to avoid decomposition errors, similar to adding a nugget.

Method `dC_dparams()`**:** Derivative of covariance with respect to parameters

Usage:

```
FactorKernel$dC_dparams(params = NULL, X, C_nonug, C, nug)
```

Arguments:

`params` Kernel parameters

`X` matrix of points in rows

`C_nonug` Covariance without nugget added to diagonal

`C` Covariance with nugget

`nug` Value of nugget

Method `C_dC_dparams()`**:** Calculate covariance matrix and its derivative with respect to parameters

Usage:

```
FactorKernel$C_dC_dparams(params = NULL, X, nug)
```

Arguments:

`params` Kernel parameters

`X` matrix of points in rows

`nug` Value of nugget

Method `dC_dx()`**:** Derivative of covariance with respect to X

Usage:

```
FactorKernel$dC_dx(XX, X, ...)
```

Arguments:

`XX` matrix of points

`X` matrix of points to take derivative with respect to

`...` Additional args, not used

Method `param_optim_start()`**:** Starting point for parameters for optimization

Usage:

```
FactorKernel$param_optim_start(
  jitter = F,
  y,
  p_est = self$p_est,
  s2_est = self$s2_est
)
```

Arguments:

`jitter` Should there be a jitter?

`y` Output

`p_est` Is p being estimated?

`s2_est` Is s2 being estimated?

Method `param_optim_start0()`**:** Starting point for parameters for optimization

Usage:

```
FactorKernel$param_optim_start0(
  jitter = F,
  y,
  p_est = self$p_est,
  s2_est = self$s2_est
)
```

Arguments:

`jitter` Should there be a jitter?

`y` Output

`p_est` Is p being estimated?

`s2_est` Is s2 being estimated?

Method `param_optim_lower()`**:** Lower bounds of parameters for optimization

Usage:

```
FactorKernel$param_optim_lower(p_est = self$p_est, s2_est = self$s2_est)
```

Arguments:

`p_est` Is p being estimated?

`s2_est` Is s2 being estimated?

Method `param_optim_upper()`**:** Upper bounds of parameters for optimization

Usage:

```
FactorKernel$param_optim_upper(p_est = self$p_est, s2_est = self$s2_est)
```

Arguments:

`p_est` Is p being estimated?

`s2_est` Is s2 being estimated?

Method `set_params_from_optim()`**:** Set parameters from optimization output

Usage:

```
FactorKernel$set_params_from_optim(
  optim_out,
  p_est = self$p_est,
  s2_est = self$s2_est
)
```

Arguments:

`optim_out` Output from optimization

p_est Is p being estimated?

s2_est Is s2 being estimated?

Method `s2_from_params()`**:** Get s2 from params vector

Usage:

```
FactorKernel$s2_from_params(params, s2_est = self$s2_est)
```

Arguments:

params parameter vector

s2_est Is s2 being estimated?

Method `print()`**:** Print this object

Usage:

```
FactorKernel$print()
```

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
FactorKernel$clone(deep = FALSE)
```

Arguments:

deep Whether to make a deep clone.

Examples

```
kk <- FactorKernel$new(D=1, nlevels=5, xindex=1)
kk$p <- (1:10)/100
kmat <- outer(1:5, 1:5, Vectorize(kk$k))
kmat
kk$plot()


# 2D, Gaussian on 1D, index on 2nd dim
if (requireNamespace("dplyr", quietly=TRUE)) {
library(dplyr)
n <- 20
X <- cbind(matrix(runif(n,2,6), ncol=1),
           matrix(sample(1:2, size=n, replace=TRUE), ncol=1))
X <- rbind(X, c(3.3,3))
n <- nrow(X)
Z <- X[,1] - (X[,2]-1.8)^2 + rnorm(n,0,.1)
tibble(X=X, Z) %>% arrange(X,Z)
k2a <- IgnoreIndsKernel$new(k=Gaussian$new(D=1), ignoreinds = 2)
k2b <- FactorKernel$new(D=2, nlevels=3, xind=2)
k2 <- k2a * k2b
k2b$p_upper <- .65*k2b$p_upper
gp <- GauPro_kernel_model$new(X=X, Z=Z, kernel = k2, verbose = 5,
                              nug.min=1e-2, restarts=0)
gp$kernel$k1$kernel$beta
gp$kernel$k2$p
gp$kernel$k(x = gp$X)
tibble(X=X, Z=Z, pred=gp$predict(X)) %>% arrange(X, Z)
```

```
tibble(X=X[,2], Z) %>% group_by(X) %>% summarize(n=n(), mean(Z))
curve(gp$pred(cbind(matrix(x,ncol=1),1)),2,6, ylim=c(min(Z), max(Z)))
points(X[X[,2]==1,1], Z[X[,2]==1])
curve(gp$pred(cbind(matrix(x,ncol=1),2)), add=TRUE, col=2)
points(X[X[,2]==2,1], Z[X[,2]==2], col=2)
curve(gp$pred(cbind(matrix(x,ncol=1),3)), add=TRUE, col=3)
points(X[X[,2]==3,1], Z[X[,2]==3], col=3)
legend(legend=1:3, fill=1:3, x="topleft")
# See which points affect (5.5, 3 themost)
data.frame(X, cov=gp$kernel$k(X, c(5.5,3))) %>% arrange(-cov)
plot(k2b)
}
```

GauPro *GauPro_selector*

Description

GauPro_selector

Usage

```
GauPro(..., type = "Gauss")
```

Arguments

...	Pass on
type	Type of Gaussian process, or the kind of correlation function.

Value

A GauPro object

Examples

```
n <- 12
x <- matrix(seq(0,1,length.out = n), ncol=1)
#y <- sin(2*pi*x) + rnorm(n,0,1e-1)
y <- (2*x) %%1
gp <- GauPro(X=x, Z=y, parallel=FALSE)
```

GauPro_base *Class providing object with methods for fitting a GP model*

Description

Class providing object with methods for fitting a GP model

Class providing object with methods for fitting a GP model

Format

R6Class object.

Value

Object of R6Class with methods for fitting GP model.

Methods

`new(X, Z, corr="Gauss", verbose=0, separable=T, useC=F,useGrad=T, parallel=T, nug.est=T, ...)`
: This method is used to create object of this class with `X` and `Z` as the data.

`update(Xnew=NULL, Znew=NULL, Xall=NULL, Zall=NULL, restarts = 5, param_update = T, nug.update = self$nug.`
: This method updates the model, adding new data if given, then running optimization again.

Public fields

`X` Design matrix

`Z` Responses

`N` Number of data points

`D` Dimension of data

`nug.min` Minimum value of nugget

`nug` Value of the nugget, is estimated unless told otherwise

`verbose` 0 means nothing printed, 1 prints some, 2 prints most.

`useGrad` Should grad be used?

`useC` Should C code be used?

`parallel` Should the code be run in parallel?

`parallel_cores` How many cores are there? It will self detect, do not set yourself.

`nug.est` Should the nugget be estimated?

`param.est` Should the parameters be estimated?

`mu_hat` Mean estimate

`s2_hat` Variance estimate

`K` Covariance matrix

`Kchol` Cholesky factorization of K

`Kinv` Inverse of K

Methods

Public methods:

- GauPro_base$corr_func()
- GauPro_base$new()
- GauPro_base$initialize_GauPr()
- GauPro_base$fit()
- GauPro_base$update_K_and_estimates()
- GauPro_base$predict()
- GauPro_base$pred()
- GauPro_base$pred_one_matrix()
- GauPro_base$pred_mean()
- GauPro_base$pred_meanC()
- GauPro_base$pred_var()
- GauPro_base$pred_LOO()
- GauPro_base$plot()
- GauPro_base$cool1Dplot()
- GauPro_base$plot1D()
- GauPro_base$plot2D()
- GauPro_base$loglikelihood()
- GauPro_base$optim()
- GauPro_base$optimRestart()
- GauPro_base$update()
- GauPro_base$update_data()
- GauPro_base$update_corrparams()
- GauPro_base$update_nugget()
- GauPro_base$deviance_searchnug()
- GauPro_base$nugget_update()
- GauPro_base$grad_norm()
- GauPro_base$sample()
- GauPro_base$print()
- GauPro_base$clone()

Method `corr_func()`**:** Correlation function

Usage:

```
GauPro_base$corr_func(...)
```

Arguments:

... Does nothing

Method `new()`**:** Create GauPro object

Usage:

```
GauPro_base$new(
  X,
  Z,
  verbose = 0,
  useC = F,
  useGrad = T,
  parallel = FALSE,
  nug = 1e-06,
  nug.min = 1e-08,
  nug.est = T,
  param.est = TRUE,
  ...
)
```

Arguments:

`X` Matrix whose rows are the input points

`Z` Output points corresponding to X

`verbose` Amount of stuff to print. 0 is little, 2 is a lot.

`useC` Should C code be used when possible? Should be faster.

`useGrad` Should the gradient be used?

`parallel` Should code be run in parallel? Make optimization faster but uses more computer resources.

`nug` Value for the nugget. The starting value if estimating it.

`nug.min` Minimum allowable value for the nugget.

`nug.est` Should the nugget be estimated?

`param.est` Should the kernel parameters be estimated?

`...` Not used

Method `initialize_GauPr()`**:** Not used

Usage:

```
GauPro_base$initialize_GauPr()
```

Method `fit()`**:** Fit the model, never use this function

Usage:

```
GauPro_base$fit(X, Z)
```

Arguments:

`X` Not used

`Z` Not used

Method `update_K_and_estimates()`**:** Update Covariance matrix and estimated parameters

Usage:

```
GauPro_base$update_K_and_estimates()
```

Method `predict()`**:** Predict mean and se for given matrix

Usage:

```
GauPro_base$predict(XX, se.fit = F, covmat = F, split_speed = T)
```

Arguments:

`XX` Points to predict at

`se.fit` Should the se be returned?

`covmat` Should the covariance matrix be returned?

`split_speed` Should the predictions be split up for speed

Method `pred()`**:** Predict mean and se for given matrix

Usage:

```
GauPro_base$pred(XX, se.fit = F, covmat = F, split_speed = T)
```

Arguments:

`XX` Points to predict at

`se.fit` Should the se be returned?

`covmat` Should the covariance matrix be returned?

`split_speed` Should the predictions be split up for speed

Method `pred_one_matrix()`**:** Predict mean and se for given matrix

Usage:

```
GauPro_base$pred_one_matrix(XX, se.fit = F, covmat = F)
```

Arguments:

`XX` Points to predict at

`se.fit` Should the se be returned?

`covmat` Should the covariance matrix be returned?

Method `pred_mean()`**:** Predict mean

Usage:

```
GauPro_base$pred_mean(XX, kx.xx)
```

Arguments:

`XX` Points to predict at

`kx.xx` Covariance matrix between X and XX

Method `pred_meanC()`**:** Predict mean using C code

Usage:

```
GauPro_base$pred_meanC(XX, kx.xx)
```

Arguments:

`XX` Points to predict at

`kx.xx` Covariance matrix between X and XX

Method `pred_var()`**:** Predict variance

Usage:

```
GauPro_base$pred_var(XX, kxx, kx.xx, covmat = F)
```

Arguments:

`XX` Points to predict at

kxx Covariance matrix of XX with itself

kx.xx Covariance matrix between X and XX

covmat Not used

Method `pred_LOO()`**:** Predict at X using leave-one-out. Can use for diagnostics.

Usage:

```
GauPro_base$pred_LOO(se.fit = FALSE)
```

Arguments:

se.fit Should the standard error and t values be returned?

Method `plot()`**:** Plot the object

Usage:

```
GauPro_base$plot(...)
```

Arguments:

... Parameters passed to cool1Dplot(), plot2D(), or plotmarginal()

Method `cool1Dplot()`**:** Make cool 1D plot

Usage:

```
GauPro_base$cool1Dplot(
  n2 = 20,
  nn = 201,
  col2 = "gray",
  xlab = "x",
  ylab = "y",
  xmin = NULL,
  xmax = NULL,
  ymin = NULL,
  ymax = NULL
)
```

Arguments:

n2 Number of things to plot

nn Number of things to plot

col2 color

xlab x label

ylab y label

xmin xmin

xmax xmax

ymin ymin

ymax ymax

Method `plot1D()`**:** Make 1D plot

Usage:

```
GauPro_base$plot1D(
  n2 = 20,
  nn = 201,
  col2 = 2,
  xlab = "x",
  ylab = "y",
  xmin = NULL,
  xmax = NULL,
  ymin = NULL,
  ymax = NULL
)
```

Arguments:

`n2` Number of things to plot

`nn` Number of things to plot

`col2` Color of the prediction interval

`xlab` x label

`ylab` y label

`xmin` xmin

`xmax` xmax

`ymin` ymin

`ymax` ymax

Method `plot2D()`**:** Make 2D plot

Usage:

```
GauPro_base$plot2D()
```

Method `loglikelihood()`**:** Calculate the log likelihood, don't use this

Usage:

```
GauPro_base$loglikelihood(mu = self$mu_hat, s2 = self$s2_hat)
```

Arguments:

`mu` Mean vector

`s2` s2 param

Method `optim()`**:** Optimize parameters

Usage:

```
GauPro_base$optim(
  restarts = 5,
  param_update = T,
  nug.update = self$nug.est,
  parallel = self$parallel,
  parallel_cores = self$parallel_cores
)
```

Arguments:

`restarts` Number of restarts to do

`param_update` Should parameters be updated?

`nug.update` Should nugget be updated?

`parallel` Should restarts be done in parallel?

`parallel_cores` If running parallel, how many cores should be used?

Method `optimRestart()`**:** Run a single optimization restart.

Usage:

```
GauPro_base$optimRestart(
  start.par,
  start.par0,
  param_update,
  nug.update,
  optim.func,
  optim.grad,
  optim.fngr,
  lower,
  upper,
  jit = T
)
```

Arguments:

`start.par` Starting parameters

`start.par0` Starting parameters

`param_update` Should parameters be updated?

`nug.update` Should nugget be updated?

`optim.func` Function to optimize.

`optim.grad` Gradient of function to optimize.

`optim.fngr` Function that returns the function value and its gradient.

`lower` Lower bounds for optimization

`upper` Upper bounds for optimization

`jit` Is jitter being used?

Method `update()`**:** Update the model, can be data and parameters

Usage:

```
GauPro_base$update(
  Xnew = NULL,
  Znew = NULL,
  Xall = NULL,
  Zall = NULL,
  restarts = 5,
  param_update = self$param.est,
  nug.update = self$nug.est,
  no_update = FALSE
)
```

Arguments:

`Xnew` New X matrix

`Znew` New Z values
`Xall` Matrix with all X values
`Zall` All Z values
`restarts` Number of optimization restarts
`param_update` Should the parameters be updated?
`nug.update` Should the nugget be updated?
`no_update` Should none of the parameters/nugget be updated?

Method `update_data()`**:** Update the data

Usage:

```
GauPro_base$update_data(Xnew = NULL, Znew = NULL, Xall = NULL, Zall = NULL)
```

Arguments:

`Xnew` New X matrix
`Znew` New Z values
`Xall` Matrix with all X values
`Zall` All Z values

Method `update_corrparams()`**:** Update the correlation parameters

Usage:

```
GauPro_base$update_corrparams(...)
```

Arguments:

`...` Args passed to update

Method `update_nugget()`**:** Update the nugget

Usage:

```
GauPro_base$update_nugget(...)
```

Arguments:

`...` Args passed to update

Method `deviance_searchnug()`**:** Optimize deviance for nugget

Usage:

```
GauPro_base$deviance_searchnug()
```

Method `nugget_update()`**:** Update the nugget

Usage:

```
GauPro_base$nugget_update()
```

Method `grad_norm()`**:** Calculate the norm of the gradient at XX

Usage:

```
GauPro_base$grad_norm(XX)
```

Arguments:

`XX` Points to calculate at

Method `sample()`**:** Sample at XX

Usage:

```
GauPro_base$sample(XX, n = 1)
```

Arguments:

`XX` Input points to sample at

`n` Number of samples

Method `print()`**:** Print object

Usage:

```
GauPro_base$print()
```

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
GauPro_base$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

Examples

```
#n <- 12
#x <- matrix(seq(0,1,length.out = n), ncol=1)
#y <- sin(2*pi*x) + rnorm(n,0,1e-1)
#gp <- GauPro(X=x, Z=y, parallel=FALSE)
```

`GauPro_Gauss` *Corr Gauss GP using inherited optim*

Description

Corr Gauss GP using inherited optim

Corr Gauss GP using inherited optim

Format

`R6Class` object.

Value

Object of `R6Class` with methods for fitting GP model.

Super class

`GauPro::GauPro` -> `GauPro_Gauss`

Public fields

`corr` Name of correlation

`theta` Correlation parameters

`theta_length` Length of theta

`theta_map` Map for theta

`theta_short` Short vector for theta

`separable` Are the dimensions separable?

Methods

Public methods:

- `GauPro_Gauss$new()`
- `GauPro_Gauss$corr_func()`
- `GauPro_Gauss$deviance_theta()`
- `GauPro_Gauss$deviance_theta_log()`
- `GauPro_Gauss$deviance()`
- `GauPro_Gauss$deviance_grad()`
- `GauPro_Gauss$deviance_fngr()`
- `GauPro_Gauss$deviance_log()`
- `GauPro_Gauss$deviance_log2()`
- `GauPro_Gauss$deviance_log_grad()`
- `GauPro_Gauss$deviance_log2_grad()`
- `GauPro_Gauss$deviance_log2_fngr()`
- `GauPro_Gauss$get_optim_functions()`
- `GauPro_Gauss$param_optim_lower()`
- `GauPro_Gauss$param_optim_upper()`
- `GauPro_Gauss$param_optim_start()`
- `GauPro_Gauss$param_optim_start0()`
- `GauPro_Gauss$param_optim_jitter()`
- `GauPro_Gauss$update_params()`
- `GauPro_Gauss$grad()`
- `GauPro_Gauss$grad_dist()`
- `GauPro_Gauss$hessian()`
- `GauPro_Gauss$print()`
- `GauPro_Gauss$clone()`

Method `new()`**:** Create GauPro object

Usage:

```
GauPro_Gauss$new(
  X,
  Z,
  verbose = 0,
```

```
  separable = T,
  useC = F,
  useGrad = T,
  parallel = FALSE,
  nug = 1e-06,
  nug.min = 1e-08,
  nug.est = T,
  param.est = T,
  theta = NULL,
  theta_short = NULL,
  theta_map = NULL,
  ...
)
```

Arguments:

`X` Matrix whose rows are the input points

`Z` Output points corresponding to X

`verbose` Amount of stuff to print. 0 is little, 2 is a lot.

`separable` Are dimensions separable?

`useC` Should C code be used when possible? Should be faster.

`useGrad` Should the gradient be used?

`parallel` Should code be run in parallel? Make optimization faster but uses more computer resources.

`nug` Value for the nugget. The starting value if estimating it.

`nug.min` Minimum allowable value for the nugget.

`nug.est` Should the nugget be estimated?

`param.est` Should the kernel parameters be estimated?

`theta` Correlation parameters

`theta_short` Correlation parameters, not recommended

`theta_map` Correlation parameters, not recommended

`...` Not used

Method `corr_func()`**:** Correlation function

Usage:

```
GauPro_Gauss$corr_func(x, x2 = NULL, theta = self$theta)
```

Arguments:

`x` First point

`x2` Second point

`theta` Correlation parameter

Method `deviance_theta()`**:** Calculate deviance

Usage:

```
GauPro_Gauss$deviance_theta(theta)
```

Arguments:

`theta` Correlation parameter

Method `deviance_theta_log()`**:** Calculate deviance

Usage:

```
GauPro_Gauss$deviance_theta_log(beta)
```

Arguments:

`beta` Correlation parameter on log scale

Method `deviance()`**:** Calculate deviance

Usage:

```
GauPro_Gauss$deviance(theta = self$theta, nug = self$nug)
```

Arguments:

`theta` Correlation parameter

`nug` Nugget

Method `deviance_grad()`**:** Calculate deviance gradient

Usage:

```
GauPro_Gauss$deviance_grad(
  theta = NULL,
  nug = self$nug,
  joint = NULL,
  overwhat = if (self$nug.est) "joint" else "theta"
)
```

Arguments:

`theta` Correlation parameter

`nug` Nugget

`joint` Calculate over theta and nug at same time?

`overwhat` Calculate over theta and nug at same time?

Method `deviance_fngr()`**:** Calculate deviance and gradient at same time

Usage:

```
GauPro_Gauss$deviance_fngr(
  theta = NULL,
  nug = NULL,
  overwhat = if (self$nug.est) "joint" else "theta"
)
```

Arguments:

`theta` Correlation parameter

`nug` Nugget

`overwhat` Calculate over theta and nug at same time?

`joint` Calculate over theta and nug at same time?

Method `deviance_log()`**:** Calculate deviance gradient

Usage:

```
GauPro_Gauss$deviance_log(beta = NULL, nug = self$nug, joint = NULL)
```

Arguments:

`beta` Correlation parameter on log scale

`nug` Nugget

`joint` Calculate over theta and nug at same time?

Method `deviance_log2()`**:** Calculate deviance on log scale

Usage:

```
GauPro_Gauss$deviance_log2(beta = NULL, lognug = NULL, joint = NULL)
```

Arguments:

`beta` Correlation parameter on log scale

`lognug` Log of nugget

`joint` Calculate over theta and nug at same time?

Method `deviance_log_grad()`**:** Calculate deviance gradient on log scale

Usage:

```
GauPro_Gauss$deviance_log_grad(
  beta = NULL,
  nug = self$nug,
  joint = NULL,
  overwhat = if (self$nug.est) "joint" else "theta"
)
```

Arguments:

`beta` Correlation parameter

`nug` Nugget

`joint` Calculate over theta and nug at same time?

`overwhat` Calculate over theta and nug at same time?

Method `deviance_log2_grad()`**:** Calculate deviance gradient on log scale

Usage:

```
GauPro_Gauss$deviance_log2_grad(
  beta = NULL,
  lognug = NULL,
  joint = NULL,
  overwhat = if (self$nug.est) "joint" else "theta"
)
```

Arguments:

`beta` Correlation parameter

`lognug` Log of nugget

`joint` Calculate over theta and nug at same time?

`overwhat` Calculate over theta and nug at same time?

Method `deviance_log2_fngr()`**:** Calculate deviance and gradient on log scale

Usage:

```
GauPro_Gauss$deviance_log2_fngr(
  beta = NULL,
  lognug = NULL,
  joint = NULL,
  overwhat = if (self$nug.est) "joint" else "theta"
)
```

Arguments:

`beta` Correlation parameter

`lognug` Log of nugget

`joint` Calculate over theta and nug at same time?

`overwhat` Calculate over theta and nug at same time?

Method `get_optim_functions()`**:** Get optimization functions

Usage:

```
GauPro_Gauss$get_optim_functions(param_update, nug.update)
```

Arguments:

`param_update` Should the parameters be updated?

`nug.update` Should the nugget be updated?

Method `param_optim_lower()`**:** Lower bound of params

Usage:

```
GauPro_Gauss$param_optim_lower()
```

Method `param_optim_upper()`**:** Upper bound of params

Usage:

```
GauPro_Gauss$param_optim_upper()
```

Method `param_optim_start()`**:** Start value of params for optim

Usage:

```
GauPro_Gauss$param_optim_start()
```

Method `param_optim_start0()`**:** Start value of params for optim

Usage:

```
GauPro_Gauss$param_optim_start0()
```

Method `param_optim_jitter()`**:** Jitter value of params for optim

Usage:

```
GauPro_Gauss$param_optim_jitter(param_value)
```

Arguments:

`param_value` param value to add jitter to

Method `update_params()`**:** Update value of params after optim

Usage:

```
GauPro_Gauss$update_params(restarts, param_update, nug.update)
```

Arguments:

`restarts` Number of restarts

`param_update` Are the params being updated?

`nug.update` Is the nugget being updated?

Method `grad()`**:** Calculate the gradient

Usage:

```
GauPro_Gauss$grad(XX)
```

Arguments:

`XX` Points to calculate grad at

Method `grad_dist()`**:** Calculate the gradient distribution

Usage:

```
GauPro_Gauss$grad_dist(XX)
```

Arguments:

`XX` Points to calculate grad at

Method `hessian()`**:** Calculate the hessian

Usage:

```
GauPro_Gauss$hessian(XX, useC = self$useC)
```

Arguments:

`XX` Points to calculate grad at

`useC` Should C code be used to speed up?

Method `print()`**:** Print this object

Usage:

```
GauPro_Gauss$print()
```

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
GauPro_Gauss$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

Examples

```
n <- 12
x <- matrix(seq(0,1,length.out = n), ncol=1)
y <- sin(2*pi*x) + rnorm(n,0,1e-1)
gp <- GauPro_Gauss$new(X=x, Z=y, parallel=FALSE)
```

GauPro_Gauss_LOO *Corr Gauss GP using inherited optim*

Description

Corr Gauss GP using inherited optim

Corr Gauss GP using inherited optim

Format

R6Class object.

Value

Object of R6Class with methods for fitting GP model.

Super classes

GauPro::GauPro -> GauPro::GauPro_Gauss -> GauPro_Gauss_LOO

Public fields

use_LOO Should the leave-one-out correction be used?

tmod Second GP model fit to the t-values of leave-one-out predictions

Methods

Public methods:

- GauPro_Gauss_LOO$update()
- GauPro_Gauss_LOO$pred_one_matrix()
- GauPro_Gauss_LOO$print()
- GauPro_Gauss_LOO$clone()

Method update(): Update the model, can be data and parameters

Usage:

```
GauPro_Gauss_LOO$update(
  Xnew = NULL,
  Znew = NULL,
  Xall = NULL,
  Zall = NULL,
  restarts = 5,
  param_update = self$param.est,
  nug.update = self$nug.est,
  no_update = FALSE
)
```

Arguments:

`Xnew` New X matrix

`Znew` New Z values

`Xall` Matrix with all X values

`Zall` All Z values

`restarts` Number of optimization restarts

`param_update` Should the parameters be updated?

`nug.update` Should the nugget be updated?

`no_update` Should none of the parameters/nugget be updated?

Method `pred_one_matrix()`**:** Predict mean and se for given matrix

Usage:

```
GauPro_Gauss_LOO$pred_one_matrix(XX, se.fit = F, covmat = F)
```

Arguments:

`XX` Points to predict at

`se.fit` Should the se be returned?

`covmat` Should the covariance matrix be returned?

Method `print()`**:** Print this object

Usage:

```
GauPro_Gauss_LOO$print()
```

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
GauPro_Gauss_LOO$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

Examples

```
n <- 12
x <- matrix(seq(0,1,length.out = n), ncol=1)
y <- sin(2*pi*x) + rnorm(n,0,1e-1)
gp <- GauPro_Gauss_LOO$new(X=x, Z=y, parallel=FALSE)
```

`GauPro_kernel` *Kernel R6 class*

Description

Kernel R6 class

Kernel R6 class

Format

R6Class object.

Value

Object of R6Class with methods for fitting GP model.

Public fields

D Number of input dimensions of data

useC Should C code be used when possible? Can be much faster.

Methods

Public methods:

- GauPro_kernel$plot()
- GauPro_kernel$print()
- GauPro_kernel$clone()

Method plot(): Plot kernel decay.

Usage:

```
GauPro_kernel$plot(X = NULL)
```

Arguments:

X Matrix of points the kernel is used with. Some will be used to demonstrate how the covariance changes.

Method print(): Print this object

Usage:

```
GauPro_kernel$print()
```

Method clone(): The objects of this class are cloneable with this method.

Usage:

```
GauPro_kernel$clone(deep = FALSE)
```

Arguments:

deep Whether to make a deep clone.

Examples

```
#k <- GauPro_kernel$new()
```

GauPro_kernel_beta *Beta Kernel R6 class*

Description

Beta Kernel R6 class

Beta Kernel R6 class

Format

R6Class object.

Details

This is the base structure for a kernel that uses beta = log10(theta) for the lengthscale parameter. It standardizes the params because they all use the same underlying structure. Kernels that inherit this only need to implement kone and dC_dparams.

Value

Object of R6Class with methods for fitting GP model.

Super class

GauPro::GauPro_kernel -> GauPro_kernel_beta

Public fields

`beta` Parameter for correlation. Log of theta.

`beta_est` Should beta be estimated?

`beta_lower` Lower bound of beta

`beta_upper` Upper bound of beta

`beta_length` length of beta

`s2` variance

`logs2` Log of s2

`logs2_lower` Lower bound of logs2

`logs2_upper` Upper bound of logs2

`s2_est` Should s2 be estimated?

`useC` Should C code used? Much faster.

Methods

Public methods:

- GauPro_kernel_beta$new()
- GauPro_kernel_beta$k()
- GauPro_kernel_beta$kone()
- GauPro_kernel_beta$param_optim_start()
- GauPro_kernel_beta$param_optim_start0()
- GauPro_kernel_beta$param_optim_lower()
- GauPro_kernel_beta$param_optim_upper()
- GauPro_kernel_beta$set_params_from_optim()
- GauPro_kernel_beta$C_dC_dparams()
- GauPro_kernel_beta$s2_from_params()
- GauPro_kernel_beta$clone()

Method `new()`**:** Initialize kernel object

Usage:

```
GauPro_kernel_beta$new(
  beta,
  s2 = 1,
  D,
  beta_lower = -8,
  beta_upper = 6,
  beta_est = TRUE,
  s2_lower = 1e-08,
  s2_upper = 1e+08,
  s2_est = TRUE,
  useC = TRUE
)
```

Arguments:

`beta` Initial beta value

`s2` Initial variance

`D` Number of input dimensions of data

`beta_lower` Lower bound for beta

`beta_upper` Upper bound for beta

`beta_est` Should beta be estimated?

`s2_lower` Lower bound for s2

`s2_upper` Upper bound for s2

`s2_est` Should s2 be estimated?

`useC` Should C code used? Much faster.

Method `k()`**:** Calculate covariance between two points

Usage:

```
GauPro_kernel_beta$k(
  x,
  y = NULL,
  beta = self$beta,
  s2 = self$s2,
  params = NULL
)
```

Arguments:

`x` vector.

`y` vector, optional. If excluded, find correlation of x with itself.

`beta` Correlation parameters. Log of theta.

`s2` Variance parameter.

`params` parameters to use instead of beta and s2.

Method `kone()`**:** Calculate covariance between two points

Usage:

```
GauPro_kernel_beta$kone(x, y, beta, theta, s2)
```

Arguments:

`x` vector.

`y` vector.

`beta` Correlation parameters. Log of theta.

`theta` Correlation parameters.

`s2` Variance parameter.

Method `param_optim_start()`**:** Starting point for parameters for optimization

Usage:

```
GauPro_kernel_beta$param_optim_start(
  jitter = F,
  y,
  beta_est = self$beta_est,
  s2_est = self$s2_est
)
```

Arguments:

`jitter` Should there be a jitter?

`y` Output

`beta_est` Is beta being estimated?

`s2_est` Is s2 being estimated?

Method `param_optim_start0()`**:** Starting point for parameters for optimization

Usage:

```
GauPro_kernel_beta$param_optim_start0(
  jitter = F,
  y,
  beta_est = self$beta_est,
  s2_est = self$s2_est
)
```

Arguments:

`jitter` Should there be a jitter?

`y` Output

`beta_est` Is beta being estimated?

`s2_est` Is s2 being estimated?

Method `param_optim_lower()`**:** Upper bounds of parameters for optimization

Usage:

```
GauPro_kernel_beta$param_optim_lower(
  beta_est = self$beta_est,
  s2_est = self$s2_est
)
```

Arguments:

`beta_est` Is beta being estimated?

`s2_est` Is s2 being estimated?

`p_est` Is p being estimated?

Method `param_optim_upper()`**:** Upper bounds of parameters for optimization

Usage:

```
GauPro_kernel_beta$param_optim_upper(
  beta_est = self$beta_est,
  s2_est = self$s2_est
)
```

Arguments:

`beta_est` Is beta being estimated?

`s2_est` Is s2 being estimated?

`p_est` Is p being estimated?

Method `set_params_from_optim()`**:** Set parameters from optimization output

Usage:

```
GauPro_kernel_beta$set_params_from_optim(
  optim_out,
  beta_est = self$beta_est,
  s2_est = self$s2_est
)
```

Arguments:

`optim_out` Output from optimization

`beta_est` Is beta being estimated?

`s2_est` Is s2 being estimated?

Method `C_dC_dparams()`**:** Calculate covariance matrix and its derivative with respect to parameters

Usage:

```
GauPro_kernel_beta$C_dC_dparams(params = NULL, X, nug)
```

Arguments:

`params` Kernel parameters

`X` matrix of points in rows

`nug` Value of nugget

Method `s2_from_params()`**:** Get s2 from params vector

Usage:

```
GauPro_kernel_beta$s2_from_params(params, s2_est = self$s2_est)
```

Arguments:

`params` parameter vector

`s2_est` Is s2 being estimated?

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
GauPro_kernel_beta$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

Examples

```
#k1 <- Matern52$new(beta=0)
```

`GauPro_kernel_model` *Gaussian process model with kernel*

Description

Class providing object with methods for fitting a GP model. Allows for different kernel and trend functions to be used. The object is an R6 object with many methods that can be called.

'gpkm()' is equivalent to 'GauPro_kernel_model$new()', but is easier to type and gives parameter autocomplete suggestions.

Format

`R6Class` object.

Value

Object of `R6Class` with methods for fitting GP model.

Methods

`new(X, Z, corr="Gauss", verbose=0, separable=T, useC=F, useGrad=T, parallel=T, nug.est=T, ...)`
This method is used to create object of this class with `X` and `Z` as the data.

`update(Xnew=NULL, Znew=NULL, Xall=NULL, Zall=NULL, restarts = 0, param_update = T, nug.update = self$nug.`
This method updates the model, adding new data if given, then running optimization again.

Public fields

`X` Design matrix

`Z` Responses

`N` Number of data points

`D` Dimension of data

`nug.min` Minimum value of nugget

`nug.max` Maximum value of the nugget.

`nug.est` Should the nugget be estimated?

`nug` Value of the nugget, is estimated unless told otherwise

`param.est` Should the kernel parameters be estimated?

`verbose` 0 means nothing printed, 1 prints some, 2 prints most.

`useGrad` Should grad be used?

`useC` Should C code be used?

`parallel` Should the code be run in parallel?

`parallel_cores` How many cores are there? By default it detects.

`kernel` The kernel to determine the correlations.

`trend` The trend.

`mu_hatX` Predicted trend value for each point in X.

`s2_hat` Variance parameter estimate

`K` Covariance matrix

`Kchol` Cholesky factorization of K

`Kinv` Inverse of K

`Kinv_Z_minus_mu_hatX` K inverse times Z minus the predicted trend at X.

`restarts` Number of optimization restarts to do when updating.

`normalize` Should the inputs be normalized?

`normalize_mean` If using normalize, the mean of each column.

`normalize_sd` If using normalize, the standard deviation of each column.

`optimizer` What algorithm should be used to optimize the parameters.

`track_optim` Should it track the parameters evaluated while optimizing?

`track_optim_inputs` If track_optim is TRUE, this will keep a list of parameters evaluated. View them with plot_track_optim.

`track_optim_dev` If track_optim is TRUE, this will keep a vector of the deviance values calculated while optimizing parameters. View them with plot_track_optim.

`formula` Formula

`convert_formula_data` List for storing data to convert data using the formula

Methods

Public methods:

- GauPro_kernel_model$new()
- GauPro_kernel_model$fit()
- GauPro_kernel_model$update_K_and_estimates()
- GauPro_kernel_model$predict()
- GauPro_kernel_model$pred()
- GauPro_kernel_model$pred_one_matrix()
- GauPro_kernel_model$pred_mean()
- GauPro_kernel_model$pred_meanC()
- GauPro_kernel_model$pred_var()
- GauPro_kernel_model$pred_LOO()
- GauPro_kernel_model$pred_var_after_adding_points()
- GauPro_kernel_model$pred_var_after_adding_points_sep()
- GauPro_kernel_model$pred_var_reduction()
- GauPro_kernel_model$pred_var_reductions()
- GauPro_kernel_model$plot()
- GauPro_kernel_model$cool1Dplot()
- GauPro_kernel_model$plot1D()
- GauPro_kernel_model$plot2D()
- GauPro_kernel_model$plotmarginal()
- GauPro_kernel_model$plotmarginalrandom()
- GauPro_kernel_model$plotkernel()
- GauPro_kernel_model$plotLOO()
- GauPro_kernel_model$plot_track_optim()
- GauPro_kernel_model$loglikelihood()
- GauPro_kernel_model$AIC()
- GauPro_kernel_model$get_optim_functions()
- GauPro_kernel_model$param_optim_lower()
- GauPro_kernel_model$param_optim_upper()
- GauPro_kernel_model$param_optim_start()
- GauPro_kernel_model$param_optim_start0()
- GauPro_kernel_model$param_optim_start_mat()
- GauPro_kernel_model$optim()
- GauPro_kernel_model$optimRestart()
- GauPro_kernel_model$update()
- GauPro_kernel_model$update_fast()
- GauPro_kernel_model$update_params()
- GauPro_kernel_model$update_data()
- GauPro_kernel_model$update_corrparams()
- GauPro_kernel_model$update_nugget()
- GauPro_kernel_model$deviance()

- GauPro_kernel_model$deviance_grad()
- GauPro_kernel_model$deviance_fngr()
- GauPro_kernel_model$grad()
- GauPro_kernel_model$grad_norm()
- GauPro_kernel_model$grad_dist()
- GauPro_kernel_model$grad_sample()
- GauPro_kernel_model$grad_norm2_mean()
- GauPro_kernel_model$grad_norm2_dist()
- GauPro_kernel_model$grad_norm2_sample()
- GauPro_kernel_model$hessian()
- GauPro_kernel_model$gradpredvar()
- GauPro_kernel_model$sample()
- GauPro_kernel_model$optimize_fn()
- GauPro_kernel_model$EI()
- GauPro_kernel_model$maxEI()
- GauPro_kernel_model$maxqEI()
- GauPro_kernel_model$KG()
- GauPro_kernel_model$AugmentedEI()
- GauPro_kernel_model$CorrectedEI()
- GauPro_kernel_model$importance()
- GauPro_kernel_model$print()
- GauPro_kernel_model$summary()
- GauPro_kernel_model$clone()

Method `new()`**:** Create kernel_model object

Usage:

```
GauPro_kernel_model$new(
  X,
  Z,
  kernel,
  trend,
  verbose = 0,
  useC = TRUE,
  useGrad = TRUE,
  parallel = FALSE,
  parallel_cores = "detect",
  nug = 1e-06,
  nug.min = 1e-08,
  nug.max = 100,
  nug.est = TRUE,
  param.est = TRUE,
  restarts = 0,
  normalize = FALSE,
  optimizer = "L-BFGS-B",
  track_optim = FALSE,
```

```
  formula,
  data,
  ...
)
```

Arguments:

`X` Matrix whose rows are the input points

`Z` Output points corresponding to X

`kernel` The kernel to use. E.g., Gaussian$new().

`trend` Trend to use. E.g., trend_constant$new().

`verbose` Amount of stuff to print. 0 is little, 2 is a lot.

`useC` Should C code be used when possible? Should be faster.

`useGrad` Should the gradient be used?

`parallel` Should code be run in parallel? Make optimization faster but uses more computer resources.

`parallel_cores` When using parallel, how many cores should be used?

`nug` Value for the nugget. The starting value if estimating it.

`nug.min` Minimum allowable value for the nugget.

`nug.max` Maximum allowable value for the nugget.

`nug.est` Should the nugget be estimated?

`param.est` Should the kernel parameters be estimated?

`restarts` How many optimization restarts should be used when estimating parameters?

`normalize` Should the data be normalized?

`optimizer` What algorithm should be used to optimize the parameters.

`track_optim` Should it track the parameters evaluated while optimizing?

`formula` Formula for the data if giving in a data frame.

`data` Data frame of data. Use in conjunction with formula.

`...` Not used

Method `fit()`**:** Fit model

Usage:

```
GauPro_kernel_model$fit(X, Z)
```

Arguments:

`X` Inputs

`Z` Outputs

Method `update_K_and_estimates()`**:** Update covariance matrix and estimates

Usage:

```
GauPro_kernel_model$update_K_and_estimates()
```

Method `predict()`**:** Predict for a matrix of points

Usage:

```
GauPro_kernel_model$predict(
  XX,
  se.fit = F,
  covmat = F,
  split_speed = F,
  mean_dist = FALSE,
  return_df = TRUE
)
```

Arguments:

`XX` points to predict at

`se.fit` Should standard error be returned?

`covmat` Should covariance matrix be returned?

`split_speed` Should the matrix be split for faster predictions?

`mean_dist` Should the error be for the distribution of the mean?

`return_df` When returning se.fit, should it be returned in a data frame? Otherwise it will be a list, which is faster.

Method `pred()`**:** Predict for a matrix of points

Usage:

```
GauPro_kernel_model$pred(
  XX,
  se.fit = F,
  covmat = F,
  split_speed = F,
  mean_dist = FALSE,
  return_df = TRUE
)
```

Arguments:

`XX` points to predict at

`se.fit` Should standard error be returned?

`covmat` Should covariance matrix be returned?

`split_speed` Should the matrix be split for faster predictions?

`mean_dist` Should the error be for the distribution of the mean?

`return_df` When returning se.fit, should it be returned in a data frame? Otherwise it will be a list, which is faster.

Method `pred_one_matrix()`**:** Predict for a matrix of points

Usage:

```
GauPro_kernel_model$pred_one_matrix(
  XX,
  se.fit = F,
  covmat = F,
  return_df = FALSE,
  mean_dist = FALSE
)
```

Arguments:

`XX` points to predict at

`se.fit` Should standard error be returned?

`covmat` Should covariance matrix be returned?

`return_df` When returning se.fit, should it be returned in a data frame? Otherwise it will be a list, which is faster.

`mean_dist` Should the error be for the distribution of the mean?

Method `pred_mean()`**:** Predict mean

Usage:

```
GauPro_kernel_model$pred_mean(XX, kx.xx)
```

Arguments:

`XX` points to predict at

`kx.xx` Covariance of X with XX

Method `pred_meanC()`**:** Predict mean using C

Usage:

```
GauPro_kernel_model$pred_meanC(XX, kx.xx)
```

Arguments:

`XX` points to predict at

`kx.xx` Covariance of X with XX

Method `pred_var()`**:** Predict variance

Usage:

```
GauPro_kernel_model$pred_var(XX, kxx, kx.xx, covmat = F)
```

Arguments:

`XX` points to predict at

`kxx` Covariance of XX with itself

`kx.xx` Covariance of X with XX

`covmat` Should the covariance matrix be returned?

Method `pred_LOO()`**:** leave one out predictions

Usage:

```
GauPro_kernel_model$pred_LOO(se.fit = FALSE)
```

Arguments:

`se.fit` Should standard errors be included?

Method `pred_var_after_adding_points()`**:** Predict variance after adding points

Usage:

```
GauPro_kernel_model$pred_var_after_adding_points(add_points, pred_points)
```

Arguments:

`add_points` Points to add

`pred_points` Points to predict at

Method `pred_var_after_adding_points_sep()`: Predict variance reductions after adding each point separately

Usage:

```
GauPro_kernel_model$pred_var_after_adding_points_sep(add_points, pred_points)
```

Arguments:

`add_points` Points to add

`pred_points` Points to predict at

Method `pred_var_reduction()`: Predict variance reduction for a single point

Usage:

```
GauPro_kernel_model$pred_var_reduction(add_point, pred_points)
```

Arguments:

`add_point` Point to add

`pred_points` Points to predict at

Method `pred_var_reductions()`: Predict variance reductions

Usage:

```
GauPro_kernel_model$pred_var_reductions(add_points, pred_points)
```

Arguments:

`add_points` Points to add

`pred_points` Points to predict at

Method `plot()`: Plot the object

Usage:

```
GauPro_kernel_model$plot(...)
```

Arguments:

`...` Parameters passed to cool1Dplot(), plot2D(), or plotmarginal()

Method `cool1Dplot()`: Make cool 1D plot

Usage:

```
GauPro_kernel_model$cool1Dplot(
  n2 = 20,
  nn = 201,
  col2 = "green",
  xlab = "x",
  ylab = "y",
  xmin = NULL,
  xmax = NULL,
  ymin = NULL,
  ymax = NULL,
  gg = TRUE
)
```

Arguments:

`n2` Number of things to plot

`nn` Number of things to plot

`col2` color

`xlab` x label

`ylab` y label

`xmin` xmin

`xmax` xmax

`ymin` ymin

`ymax` ymax

`gg` Should ggplot2 be used to make plot?

Method `plot1D()`**:** Make 1D plot

Usage:

```
GauPro_kernel_model$plot1D(
  n2 = 20,
  nn = 201,
  col2 = 2,
  col3 = 3,
  xlab = "x",
  ylab = "y",
  xmin = NULL,
  xmax = NULL,
  ymin = NULL,
  ymax = NULL,
  gg = TRUE
)
```

Arguments:

`n2` Number of things to plot

`nn` Number of things to plot

`col2` Color of the prediction interval

`col3` Color of the interval for the mean

`xlab` x label

`ylab` y label

`xmin` xmin

`xmax` xmax

`ymin` ymin

`ymax` ymax

`gg` Should ggplot2 be used to make plot?

Method `plot2D()`**:** Make 2D plot

Usage:

```
GauPro_kernel_model$plot2D(se = FALSE, mean = TRUE, horizontal = TRUE, n = 50)
```

Arguments:

`se` Should the standard error of prediction be plotted?

`mean` Should the mean be plotted?

`horizontal` If plotting mean and se, should they be next to each other?

`n` Number of points along each dimension

Method `plotmarginal()`**:** Plot marginal. For each input, hold all others at a constant value and adjust it along it's range to see how the prediction changes.

Usage:

```
GauPro_kernel_model$plotmarginal(npt = 5, ncol = NULL)
```

Arguments:

`npt` Number of lines to make. Each line represents changing a single variable while holding the others at the same values.

`ncol` Number of columnsfor the plot

Method `plotmarginalrandom()`**:** Plot marginal prediction for random sample of inputs

Usage:

```
GauPro_kernel_model$plotmarginalrandom(npt = 100, ncol = NULL)
```

Arguments:

`npt` Number of random points to evaluate

`ncol` Number of columns in the plot

Method `plotkernel()`**:** Plot the kernel

Usage:

```
GauPro_kernel_model$plotkernel(X = self$X)
```

Arguments:

`X` X matrix for kernel plot

Method `plotLOO()`**:** Plot leave one out predictions for design points

Usage:

```
GauPro_kernel_model$plotLOO()
```

Method `plot_track_optim()`**:** If track_optim, this will plot the parameters in the order they were evaluated.

Usage:

```
GauPro_kernel_model$plot_track_optim(minindex = NULL)
```

Arguments:

`minindex` Minimum index to plot.

Method `loglikelihood()`**:** Calculate loglikelihood of parameters

Usage:

```
GauPro_kernel_model$loglikelihood(mu = self$mu_hatX, s2 = self$s2_hat)
```

Arguments:

`mu` Mean parameters

s2 Variance parameter

Method `AIC()`: AIC (Akaike information criterion)

Usage:

```
GauPro_kernel_model$AIC()
```

Method `get_optim_functions()`: Get optimization functions

Usage:

```
GauPro_kernel_model$get_optim_functions(param_update, nug.update)
```

Arguments:

`param_update` Should parameters be updated?

`nug.update` Should nugget be updated?

Method `param_optim_lower()`: Lower bounds of parameters for optimization

Usage:

```
GauPro_kernel_model$param_optim_lower(nug.update)
```

Arguments:

`nug.update` Is the nugget being updated?

Method `param_optim_upper()`: Upper bounds of parameters for optimization

Usage:

```
GauPro_kernel_model$param_optim_upper(nug.update)
```

Arguments:

`nug.update` Is the nugget being updated?

Method `param_optim_start()`: Starting point for parameters for optimization

Usage:

```
GauPro_kernel_model$param_optim_start(nug.update, jitter)
```

Arguments:

`nug.update` Is nugget being updated?

`jitter` Should there be a jitter?

Method `param_optim_start0()`: Starting point for parameters for optimization

Usage:

```
GauPro_kernel_model$param_optim_start0(nug.update, jitter)
```

Arguments:

`nug.update` Is nugget being updated?

`jitter` Should there be a jitter?

Method `param_optim_start_mat()`: Get matrix for starting points of optimization

Usage:

```
GauPro_kernel_model$param_optim_start_mat(restarts, nug.update, l)
```

Arguments:

`restarts` Number of restarts to use

`nug.update` Is nugget being updated?

`l` Not used

Method `optim()`**:** Optimize parameters

Usage:

```
GauPro_kernel_model$optim(
  restarts = self$restarts,
  n0 = 5 * self$D,
  param_update = T,
  nug.update = self$nug.est,
  parallel = self$parallel,
  parallel_cores = self$parallel_cores
)
```

Arguments:

`restarts` Number of restarts to do

`n0` This many starting parameters are chosen and evaluated. The best ones are used as the starting points for optimization.

`param_update` Should parameters be updated?

`nug.update` Should nugget be updated?

`parallel` Should restarts be done in parallel?

`parallel_cores` If running parallel, how many cores should be used?

Method `optimRestart()`**:** Run a single optimization restart.

Usage:

```
GauPro_kernel_model$optimRestart(
  start.par,
  start.par0,
  param_update,
  nug.update,
  optim.func,
  optim.grad,
  optim.fngr,
  lower,
  upper,
  jit = T,
  start.par.i
)
```

Arguments:

`start.par` Starting parameters

`start.par0` Starting parameters

`param_update` Should parameters be updated?

`nug.update` Should nugget be updated?

`optim.func` Function to optimize.

`optim.grad` Gradient of function to optimize.

`optim.fngr` Function that returns the function value and its gradient.

`lower` Lower bounds for optimization

`upper` Upper bounds for optimization

`jit` Is jitter being used?

`start.par.i` Starting parameters for this restart

Method `update()`**:** Update the model. Should only give in (Xnew and Znew) or (Xall and Zall).

Usage:

```
GauPro_kernel_model$update(
  Xnew = NULL,
  Znew = NULL,
  Xall = NULL,
  Zall = NULL,
  restarts = self$restarts,
  param_update = self$param.est,
  nug.update = self$nug.est,
  no_update = FALSE
)
```

Arguments:

`Xnew` New X values to add.

`Znew` New Z values to add.

`Xall` All X values to be used. Will replace existing X.

`Zall` All Z values to be used. Will replace existing Z.

`restarts` Number of optimization restarts.

`param_update` Are the parameters being updated?

`nug.update` Is the nugget being updated?

`no_update` Are no parameters being updated?

Method `update_fast()`**:** Fast update when adding new data.

Usage:

```
GauPro_kernel_model$update_fast(Xnew = NULL, Znew = NULL)
```

Arguments:

`Xnew` New X values to add.

`Znew` New Z values to add.

Method `update_params()`**:** Update the parameters.

Usage:

```
GauPro_kernel_model$update_params(..., nug.update)
```

Arguments:

`...` Passed to optim.

`nug.update` Is the nugget being updated?

Method `update_data()`**:** Update the data. Should only give in (Xnew and Znew) or (Xall and Zall).

Usage:

```
GauPro_kernel_model$update_data(
  Xnew = NULL,
  Znew = NULL,
  Xall = NULL,
  Zall = NULL
)
```

Arguments:

`Xnew` New X values to add.

`Znew` New Z values to add.

`Xall` All X values to be used. Will replace existing X.

`Zall` All Z values to be used. Will replace existing Z.

Method `update_corrparams()`**:** Update correlation parameters. Not the nugget.

Usage:

```
GauPro_kernel_model$update_corrparams(...)
```

Arguments:

`...` Passed to self$update()

Method `update_nugget()`**:** Update nugget Not the correlation parameters.

Usage:

```
GauPro_kernel_model$update_nugget(...)
```

Arguments:

`...` Passed to self$update()

Method `deviance()`**:** Calculate the deviance.

Usage:

```
GauPro_kernel_model$deviance(
  params = NULL,
  nug = self$nug,
  nuglog,
  trend_params = NULL
)
```

Arguments:

`params` Kernel parameters

`nug` Nugget

`nuglog` Log of nugget. Only give in nug or nuglog.

`trend_params` Parameters for the trend.

Method `deviance_grad()`**:** Calculate the gradient of the deviance.

Usage:

```
GauPro_kernel_model$deviance_grad(
  params = NULL,
  kernel_update = TRUE,
  X = self$X,
  nug = self$nug,
  nug.update,
  nuglog,
  trend_params = NULL,
  trend_update = TRUE
)
```

Arguments:

`params` Kernel parameters

`kernel_update` Is the kernel being updated? If yes, it's part of the gradient.

`X` Input matrix

`nug` Nugget

`nug.update` Is the nugget being updated? If yes, it's part of the gradient.

`nuglog` Log of the nugget.

`trend_params` Trend parameters

`trend_update` Is the trend being updated? If yes, it's part of the gradient.

Method `deviance_fngr()`**:** Calculate the deviance along with its gradient.

Usage:

```
GauPro_kernel_model$deviance_fngr(
  params = NULL,
  kernel_update = TRUE,
  X = self$X,
  nug = self$nug,
  nug.update,
  nuglog,
  trend_params = NULL,
  trend_update = TRUE
)
```

Arguments:

`params` Kernel parameters

`kernel_update` Is the kernel being updated? If yes, it's part of the gradient.

`X` Input matrix

`nug` Nugget

`nug.update` Is the nugget being updated? If yes, it's part of the gradient.

`nuglog` Log of the nugget.

`trend_params` Trend parameters

`trend_update` Is the trend being updated? If yes, it's part of the gradient.

Method `grad()`**:** Calculate gradient

Usage:

```
GauPro_kernel_model$grad(XX, X = self$X, Z = self$Z)
```

Arguments:

`XX` points to calculate at

`X` X points

`Z` output points

Method `grad_norm()`**:** Calculate norm of gradient

Usage:

```
GauPro_kernel_model$grad_norm(XX)
```

Arguments:

`XX` points to calculate at

Method `grad_dist()`**:** Calculate distribution of gradient

Usage:

```
GauPro_kernel_model$grad_dist(XX)
```

Arguments:

`XX` points to calculate at

Method `grad_sample()`**:** Sample gradient at points

Usage:

```
GauPro_kernel_model$grad_sample(XX, n)
```

Arguments:

`XX` points to calculate at

`n` Number of samples

Method `grad_norm2_mean()`**:** Calculate mean of gradient norm squared

Usage:

```
GauPro_kernel_model$grad_norm2_mean(XX)
```

Arguments:

`XX` points to calculate at

Method `grad_norm2_dist()`**:** Calculate distribution of gradient norm squared

Usage:

```
GauPro_kernel_model$grad_norm2_dist(XX)
```

Arguments:

`XX` points to calculate at

Method `grad_norm2_sample()`**:** Get samples of squared norm of gradient

Usage:

```
GauPro_kernel_model$grad_norm2_sample(XX, n)
```

Arguments:

`XX` points to sample at

`n` Number of samples

Method `hessian()`**:** Calculate Hessian

Usage:

```
GauPro_kernel_model$hessian(XX, as_array = FALSE)
```

Arguments:

`XX` Points to calculate Hessian at

`as_array` Should result be an array?

Method `gradpredvar()`**:** Calculate gradient of the predictive variance

Usage:

```
GauPro_kernel_model$gradpredvar(XX)
```

Arguments:

`XX` points to calculate at

Method `sample()`**:** Sample at rows of XX

Usage:

```
GauPro_kernel_model$sample(XX, n = 1)
```

Arguments:

`XX` Input matrix

`n` Number of samples

Method `optimize_fn()`**:** Optimize any function of the GP prediction over the valid input space. If there are inputs that should only be optimized over a discrete set of values, specify 'mopar' for all parameters. Factor inputs will be handled automatically.

Usage:

```
GauPro_kernel_model$optimize_fn(
  fn = NULL,
  lower = apply(self$X, 2, min),
  upper = apply(self$X, 2, max),
  n0 = 100,
  minimize = FALSE,
  fn_args = NULL,
  gr = NULL,
  fngr = NULL,
  mopar = NULL,
  groupeval = FALSE
)
```

Arguments:

`fn` Function to optimize

`lower` Lower bounds to search within

`upper` Upper bounds to search within

`n0` Number of points to evaluate in initial stage

`minimize` Are you trying to minimize the output?

`fn_args` Arguments to pass to the function fn.

`gr` Gradient of function to optimize.

`fngr` Function that returns list with names elements "fn" for the function value and "gr" for the gradient. Useful when it is slow to evaluate and fn/gr would duplicate calculations if done separately.

`mopar` List of parameters using mixopt

`groupeval` Can a matrix of points be evaluated? Otherwise just a single point at a time.

Method `EI()`**:** Calculate expected improvement

Usage:

```
GauPro_kernel_model$EI(x, minimize = FALSE, eps = 0, return_grad = FALSE, ...)
```

Arguments:

`x` Vector to calculate EI of, or matrix for whose rows it should be calculated

`minimize` Are you trying to minimize the output?

`eps` Exploration parameter

`return_grad` Should the gradient be returned?

`...` Additional args

Method `maxEI()`**:** Find the point that maximizes the expected improvement. If there are inputs that should only be optimized over a discrete set of values, specify 'mopar' for all parameters.

Usage:

```
GauPro_kernel_model$maxEI(
  lower = apply(self$X, 2, min),
  upper = apply(self$X, 2, max),
  n0 = 100,
  minimize = FALSE,
  eps = 0,
  dontconvertback = FALSE,
  EItype = "corrected",
  mopar = NULL,
  usegrad = FALSE
)
```

Arguments:

`lower` Lower bounds to search within

`upper` Upper bounds to search within

`n0` Number of points to evaluate in initial stage

`minimize` Are you trying to minimize the output?

`eps` Exploration parameter

`dontconvertback` If data was given in with a formula, should it converted back to the original scale?

`EItype` Type of EI to calculate. One of "EI", "Augmented", or "Corrected"

`mopar` List of parameters using mixopt

`usegrad` Should the gradient be used when optimizing? Can make it faster.

Method `maxqEI()`**:** Find the multiple points that maximize the expected improvement. Currently only implements the constant liar method.

Usage:

```
GauPro_kernel_model$maxqEI(
  npoints,
  method = "pred",
  lower = apply(self$X, 2, min),
  upper = apply(self$X, 2, max),
  n0 = 100,
  minimize = FALSE,
  eps = 0,
  EItype = "corrected",
  dontconvertback = FALSE,
  mopar = NULL
)
```

Arguments:

`npoints` Number of points to add

`method` Method to use for setting the output value for the points chosen as a placeholder. Can be one of: "CL" for constant liar, which uses the best value seen yet; or "pred", which uses the predicted value, also called the Believer method in literature.

`lower` Lower bounds to search within

`upper` Upper bounds to search within

`n0` Number of points to evaluate in initial stage

`minimize` Are you trying to minimize the output?

`eps` Exploration parameter

`EItype` Type of EI to calculate. One of "EI", "Augmented", or "Corrected"

`dontconvertback` If data was given in with a formula, should it converted back to the original scale?

`mopar` List of parameters using mixopt

Method `KG()`**:** Calculate Knowledge Gradient

Usage:

```
GauPro_kernel_model$KG(x, minimize = FALSE, eps = 0, current_extreme = NULL)
```

Arguments:

`x` Point to calculate at

`minimize` Is the objective to minimize?

`eps` Exploration parameter

`current_extreme` Used for recursive solving

Method `AugmentedEI()`**:** Calculated Augmented EI

Usage:

```
GauPro_kernel_model$AugmentedEI(
  x,
  minimize = FALSE,
  eps = 0,
  return_grad = F,
  ...
)
```

Arguments:

`x` Vector to calculate EI of, or matrix for whose rows it should be calculated

`minimize` Are you trying to minimize the output?

`eps` Exploration parameter

`return_grad` Should the gradient be returned?

`...` Additional args

`f` The reference max, user shouldn't change this.

Method `CorrectedEI()`**:** Calculated Augmented EI

Usage:

```
GauPro_kernel_model$CorrectedEI(
  x,
  minimize = FALSE,
  eps = 0,
  return_grad = F,
  ...
)
```

Arguments:

`x` Vector to calculate EI of, or matrix for whose rows it should be calculated

`minimize` Are you trying to minimize the output?

`eps` Exploration parameter

`return_grad` Should the gradient be returned?

`...` Additional args

Method `importance()`**:** Feature importance

Usage:

```
GauPro_kernel_model$importance(plot = TRUE, print_bars = TRUE)
```

Arguments:

`plot` Should the plot be made?

`print_bars` Should the importances be printed as bars?

Method `print()`**:** Print this object

Usage:

```
GauPro_kernel_model$print()
```

Method `summary()`**:** Summary

Usage:

```
GauPro_kernel_model$summary(...)
```

Arguments:

`...` Additional arguments

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
GauPro_kernel_model$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

References

https://scikit-learn.org/stable/modules/permutation_importance.html#id2

Examples

```
n <- 12
x <- matrix(seq(0,1,length.out = n), ncol=1)
y <- sin(2*pi*x) + rnorm(n,0,1e-1)
gp <- GauPro_kernel_model$new(X=x, Z=y, kernel="gauss")
gp$predict(.454)
gp$plot1D()
gp$cool1Dplot()

n <- 200
d <- 7
x <- matrix(runif(n*d), ncol=d)
f <- function(x) {x[1]*x[2] + cos(x[3]) + x[4]^2}
y <- apply(x, 1, f)
gp <- GauPro_kernel_model$new(X=x, Z=y, kernel=Gaussian)
```

GauPro_kernel_model_LOO

Corr Gauss GP using inherited optim

Description

Corr Gauss GP using inherited optim

Corr Gauss GP using inherited optim

Format

R6Class object.

Value

Object of R6Class with methods for fitting GP model.

Super class

GauPro::GauPro -> GauPro_kernel_model_LOO

Public fields

`tmod` A second GP model for the t-values of leave-one-out predictions

`use_LOO` Should the leave-one-out error corrections be used?

Methods

Public methods:

- GauPro_kernel_model_LOO$new()
- GauPro_kernel_model_LOO$update()
- GauPro_kernel_model_LOO$pred_one_matrix()
- GauPro_kernel_model_LOO$clone()

Method `new()`**:** Create a kernel model that uses a leave-one-out GP model to fix the standard error predictions.

Usage:

```
GauPro_kernel_model_LOO$new(..., LOO_kernel, LOO_options = list())
```

Arguments:

`...` Passed to super$initialize.

`LOO_kernel` The kernel that should be used for the leave-one-out model. Shouldn't be too smooth.

`LOO_options` Options passed to the leave-one-out model.

Method `update()`**:** Update the model. Should only give in (Xnew and Znew) or (Xall and Zall).

Usage:

```
GauPro_kernel_model_LOO$update(
  Xnew = NULL,
  Znew = NULL,
  Xall = NULL,
  Zall = NULL,
  restarts = 5,
  param_update = self$param.est,
  nug.update = self$nug.est,
  no_update = FALSE
)
```

Arguments:

`Xnew` New X values to add.

`Znew` New Z values to add.

`Xall` All X values to be used. Will replace existing X.

`Zall` All Z values to be used. Will replace existing Z.

`restarts` Number of optimization restarts.

`param_update` Are the parameters being updated?

`nug.update` Is the nugget being updated?

`no_update` Are no parameters being updated?

Method `pred_one_matrix()`**:** Predict for a matrix of points

Usage:

```
GauPro_kernel_model_LOO$pred_one_matrix(
  XX,
  se.fit = F,
  covmat = F,
  return_df = FALSE,
  mean_dist = FALSE
)
```

Arguments:

`XX` points to predict at

`se.fit` Should standard error be returned?

`covmat` Should covariance matrix be returned?

`return_df` When returning se.fit, should it be returned in a data frame?

`mean_dist` Should mean distribution be returned?

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
GauPro_kernel_model_LOO$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

Examples

```
n <- 12
x <- matrix(seq(0,1,length.out = n), ncol=1)
y <- sin(2*pi*x) + rnorm(n,0,1e-1)
gp <- GauPro_kernel_model_LOO$new(X=x, Z=y, kernel=Gaussian)
y <- x^2 * sin(2*pi*x) + rnorm(n,0,1e-3)
gp <- GauPro_kernel_model_LOO$new(X=x, Z=y, kernel=Matern52)
y <- exp(-1.4*x)*cos(7*pi*x/2)
gp <- GauPro_kernel_model_LOO$new(X=x, Z=y, kernel=Matern52)
```

`GauPro_trend` *Trend R6 class*

Description

Trend R6 class

Trend R6 class

Format

`R6Class` object.

Value

Object of `R6Class` with methods for fitting GP model.

Public fields

`D` Number of input dimensions of data

Methods

Public methods:

- `GauPro_trend$clone()`

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
GauPro_trend$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

Examples

```
#k <- GauPro_trend$new()
```

`Gaussian` *Gaussian Kernel R6 class*

Description

Gaussian Kernel R6 class

Gaussian Kernel R6 class

Usage

```
k_Gaussian(
  beta,
  s2 = 1,
  D,
  beta_lower = -8,
  beta_upper = 6,
  beta_est = TRUE,
  s2_lower = 1e-08,
  s2_upper = 1e+08,
  s2_est = TRUE,
  useC = TRUE
)
```

Arguments

beta	Initial beta value
s2	Initial variance
D	Number of input dimensions of data
beta_lower	Lower bound for beta
beta_upper	Upper bound for beta
beta_est	Should beta be estimated?
s2_lower	Lower bound for s2
s2_upper	Upper bound for s2
s2_est	Should s2 be estimated?
useC	Should C code used? Much faster.

Format

R6Class object.

Value

Object of R6Class with methods for fitting GP model.

Super classes

GauPro::GauPro_kernel -> GauPro::GauPro_kernel_beta -> GauPro_kernel_Gaussian

Methods

Public methods:

- Gaussian$k()
- Gaussian$kone()
- Gaussian$dC_dparams()
- Gaussian$C_dC_dparams()
- Gaussian$dC_dx()
- Gaussian$d2C_dx2()
- Gaussian$d2C_dudv()
- Gaussian$d2C_dudv_ueqvrows()
- Gaussian$print()
- Gaussian$clone()

Method `k()`**:** Calculate covariance between two points

Usage:

```
Gaussian$k(x, y = NULL, beta = self$beta, s2 = self$s2, params = NULL)
```

Arguments:

x vector.

`y` vector, optional. If excluded, find correlation of x with itself.

`beta` Correlation parameters.

`s2` Variance parameter.

`params` parameters to use instead of beta and s2.

Method `kone()`**:** Find covariance of two points

Usage:

```
Gaussian$kone(x, y, beta, theta, s2)
```

Arguments:

`x` vector

`y` vector

`beta` correlation parameters on log scale

`theta` correlation parameters on regular scale

`s2` Variance parameter

Method `dC_dparams()`**:** Derivative of covariance with respect to parameters

Usage:

```
Gaussian$dC_dparams(params = NULL, X, C_nonug, C, nug)
```

Arguments:

`params` Kernel parameters

`X` matrix of points in rows

`C_nonug` Covariance without nugget added to diagonal

`C` Covariance with nugget

`nug` Value of nugget

Method `C_dC_dparams()`**:** Calculate covariance matrix and its derivative with respect to parameters

Usage:

```
Gaussian$C_dC_dparams(params = NULL, X, nug)
```

Arguments:

`params` Kernel parameters

`X` matrix of points in rows

`nug` Value of nugget

Method `dC_dx()`**:** Derivative of covariance with respect to X

Usage:

```
Gaussian$dC_dx(XX, X, theta, beta = self$beta, s2 = self$s2)
```

Arguments:

`XX` matrix of points

`X` matrix of points to take derivative with respect to

`theta` Correlation parameters

`beta` log of theta

`s2` Variance parameter

Method `d2C_dx2()`**:** Second derivative of covariance with respect to X

Usage:

```
Gaussian$d2C_dx2(XX, X, theta, beta = self$beta, s2 = self$s2)
```

Arguments:

`XX` matrix of points

`X` matrix of points to take derivative with respect to

`theta` Correlation parameters

`beta` log of theta

`s2` Variance parameter

Method `d2C_dudv()`**:** Second derivative of covariance with respect to X and XX each once.

Usage:

```
Gaussian$d2C_dudv(XX, X, theta, beta = self$beta, s2 = self$s2)
```

Arguments:

`XX` matrix of points

`X` matrix of points to take derivative with respect to

`theta` Correlation parameters

`beta` log of theta

`s2` Variance parameter

Method `d2C_dudv_ueqvrows()`**:** Second derivative of covariance with respect to X and XX when they equal the same value

Usage:

```
Gaussian$d2C_dudv_ueqvrows(XX, theta, beta = self$beta, s2 = self$s2)
```

Arguments:

`XX` matrix of points

`theta` Correlation parameters

`beta` log of theta

`s2` Variance parameter

Method `print()`**:** Print this object

Usage:

```
Gaussian$print()
```

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
Gaussian$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

Examples

```
k1 <- Gaussian$new(beta=0)
plot(k1)
k1 <- Gaussian$new(beta=c(0,-1, 1))
plot(k1)


n <- 12
x <- matrix(seq(0,1,length.out = n), ncol=1)
y <- sin(2*pi*x) + rnorm(n,0,1e-1)
gp <- GauPro_kernel_model$new(X=x, Z=y, kernel=Gaussian$new(1),
                              parallel=FALSE)
gp$predict(.454)
gp$plot1D()
gp$cool1Dplot()
```

Gaussian_devianceC *Calculate the Gaussian deviance in C*

Description

Calculate the Gaussian deviance in C

Usage

```
Gaussian_devianceC(theta, nug, X, Z)
```

Arguments

theta	Theta vector
nug	Nugget
X	Matrix X
Z	Matrix Z

Value

Correlation matrix

Examples

```
Gaussian_devianceC(c(1,1), 1e-8, matrix(c(1,0,0,1),2,2), matrix(c(1,0),2,1))
```

Gaussian_hessianC *Calculate Hessian for a GP with Gaussian correlation*

Description

Calculate Hessian for a GP with Gaussian correlation

Usage

```
Gaussian_hessianC(XX, X, Z, Kinv, mu_hat, theta)
```

Arguments

XX	The vector at which to calculate the Hessian
X	The input points
Z	The output values
Kinv	The inverse of the correlation matrix
mu_hat	Estimate of mu
theta	Theta parameters for the correlation

Value

Matrix, the Hessian at XX

Examples

```
set.seed(0)
n <- 40
x <- matrix(runif(n*2), ncol=2)
f1 <- function(a) {sin(2*pi*a[1]) + sin(6*pi*a[2])}
y <- apply(x,1,f1) + rnorm(n,0,.01)
gp <- GauPro(x,y, verbose=2, parallel=FALSE);gp$theta
gp$hessian(c(.2,.75), useC=TRUE) # Should be -38.3, -5.96, -5.96, -389.4 as 2x2 matrix
```

Gaussian_hessianCC *Gaussian hessian in C*

Description

Gaussian hessian in C

Usage

```
Gaussian_hessianCC(XX, X, Z, Kinv, mu_hat, theta)
```

Arguments

XX	point to find Hessian at
X	matrix of data points
Z	matrix of output
Kinv	inverse of correlation matrix
mu_hat	mean estimate
theta	correlation parameters

Value

Hessian matrix

Gaussian_hessianR *Calculate Hessian for a GP with Gaussian correlation*

Description

Calculate Hessian for a GP with Gaussian correlation

Usage

```
Gaussian_hessianR(XX, X, Z, Kinv, mu_hat, theta)
```

Arguments

XX	The vector at which to calculate the Hessian
X	The input points
Z	The output values
Kinv	The inverse of the correlation matrix
mu_hat	Estimate of mu
theta	Theta parameters for the correlation

Value

Matrix, the Hessian at XX

Examples

```
set.seed(0)
n <- 40
x <- matrix(runif(n*2), ncol=2)
f1 <- function(a) {sin(2*pi*a[1]) + sin(6*pi*a[2])}
y <- apply(x,1,f1) + rnorm(n,0,.01)
gp <- GauPro(x,y, verbose=2, parallel=FALSE);gp$theta
gp$hessian(c(.2,.75), useC=FALSE) # Should be -38.3, -5.96, -5.96, -389.4 as 2x2 matrix
```

`GowerFactorKernel` *Gower factor Kernel R6 class*

Description

Gower factor Kernel R6 class

Gower factor Kernel R6 class

Usage

```
k_GowerFactorKernel(
  s2 = 1,
  D,
  nlevels,
  xindex,
  p_lower = 0,
  p_upper = 0.9,
  p_est = TRUE,
  s2_lower = 1e-08,
  s2_upper = 1e+08,
  s2_est = TRUE,
  p,
  useC = TRUE,
  offdiagequal = 1 - 1e-06
)
```

Arguments

`s2`	Initial variance
`D`	Number of input dimensions of data
`nlevels`	Number of levels for the factor
`xindex`	Index of the factor (which column of X)
`p_lower`	Lower bound for p
`p_upper`	Upper bound for p
`p_est`	Should p be estimated?
`s2_lower`	Lower bound for s2
`s2_upper`	Upper bound for s2
`s2_est`	Should s2 be estimated?
`p`	Vector of correlations
`useC`	Should C code used? Not implemented for FactorKernel yet.
`offdiagequal`	What should offdiagonal values be set to when the indices are the same? Use to avoid decomposition errors, similar to adding a nugget.

Format

R6Class object.

Details

For a factor that has been converted to its indices. Each factor will need a separate kernel.

Value

Object of R6Class with methods for fitting GP model.

Super class

GauPro::GauPro_kernel -> GauPro_kernel_GowerFactorKernel

Public fields

p Parameter for correlation

p_est Should p be estimated?

p_lower Lower bound of p

p_upper Upper bound of p

s2 variance

s2_est Is s2 estimated?

logs2 Log of s2

logs2_lower Lower bound of logs2

logs2_upper Upper bound of logs2

xindex Index of the factor (which column of X)

nlevels Number of levels for the factor

offdiagequal What should offdiagonal values be set to when the indices are the same? Use to avoid decomposition errors, similar to adding a nugget.

Methods

Public methods:

- GowerFactorKernel$new()
- GowerFactorKernel$k()
- GowerFactorKernel$kone()
- GowerFactorKernel$dC_dparams()
- GowerFactorKernel$C_dC_dparams()
- GowerFactorKernel$dC_dx()
- GowerFactorKernel$param_optim_start()
- GowerFactorKernel$param_optim_start0()
- GowerFactorKernel$param_optim_lower()
- GowerFactorKernel$param_optim_upper()

- GowerFactorKernel$set_params_from_optim()
- GowerFactorKernel$s2_from_params()
- GowerFactorKernel$print()
- GowerFactorKernel$clone()

Method `new()`**:** Initialize kernel object

Usage:

```
GowerFactorKernel$new(
  s2 = 1,
  D,
  nlevels,
  xindex,
  p_lower = 0,
  p_upper = 0.9,
  p_est = TRUE,
  s2_lower = 1e-08,
  s2_upper = 1e+08,
  s2_est = TRUE,
  p,
  useC = TRUE,
  offdiagequal = 1 - 1e-06
)
```

Arguments:

`s2` Initial variance

`D` Number of input dimensions of data

`nlevels` Number of levels for the factor

`xindex` Index of the factor (which column of X)

`p_lower` Lower bound for p

`p_upper` Upper bound for p

`p_est` Should p be estimated?

`s2_lower` Lower bound for s2

`s2_upper` Upper bound for s2

`s2_est` Should s2 be estimated?

`p` Vector of correlations

`useC` Should C code used? Not implemented for FactorKernel yet.

`offdiagequal` What should offdiagonal values be set to when the indices are the same? Use to avoid decomposition errors, similar to adding a nugget.

Method `k()`**:** Calculate covariance between two points

Usage:

```
GowerFactorKernel$k(x, y = NULL, p = self$p, s2 = self$s2, params = NULL)
```

Arguments:

`x` vector.

`y` vector, optional. If excluded, find correlation of x with itself.

p Correlation parameters.

s2 Variance parameter.

params parameters to use instead of beta and s2.

Method `kone()`**:** Find covariance of two points

Usage:

```
GowerFactorKernel$kone(
  x,
  y,
  p,
  s2,
  isdiag = TRUE,
  offdiagequal = self$offdiagequal
)
```

Arguments:

x vector

y vector

p correlation parameters on regular scale

s2 Variance parameter

isdiag Is this on the diagonal of the covariance?

offdiagequal What should offdiagonal values be set to when the indices are the same? Use to avoid decomposition errors, similar to adding a nugget.

Method `dC_dparams()`**:** Derivative of covariance with respect to parameters

Usage:

```
GowerFactorKernel$dC_dparams(params = NULL, X, C_nonug, C, nug)
```

Arguments:

params Kernel parameters

X matrix of points in rows

C_nonug Covariance without nugget added to diagonal

C Covariance with nugget

nug Value of nugget

Method `C_dC_dparams()`**:** Calculate covariance matrix and its derivative with respect to parameters

Usage:

```
GowerFactorKernel$C_dC_dparams(params = NULL, X, nug)
```

Arguments:

params Kernel parameters

X matrix of points in rows

nug Value of nugget

Method `dC_dx()`**:** Derivative of covariance with respect to X

Usage:

```
GowerFactorKernel$dC_dx(XX, X, ...)
```

Arguments:

`XX` matrix of points

`X` matrix of points to take derivative with respect to

`...` Additional args, not used

Method `param_optim_start()`**:** Starting point for parameters for optimization

Usage:

```
GowerFactorKernel$param_optim_start(
  jitter = F,
  y,
  p_est = self$p_est,
  s2_est = self$s2_est
)
```

Arguments:

`jitter` Should there be a jitter?

`y` Output

`p_est` Is p being estimated?

`s2_est` Is s2 being estimated?

`alpha_est` Is alpha being estimated?

Method `param_optim_start0()`**:** Starting point for parameters for optimization

Usage:

```
GowerFactorKernel$param_optim_start0(
  jitter = F,
  y,
  p_est = self$p_est,
  s2_est = self$s2_est
)
```

Arguments:

`jitter` Should there be a jitter?

`y` Output

`p_est` Is p being estimated?

`s2_est` Is s2 being estimated?

`alpha_est` Is alpha being estimated?

Method `param_optim_lower()`**:** Lower bounds of parameters for optimization

Usage:

```
GowerFactorKernel$param_optim_lower(p_est = self$p_est, s2_est = self$s2_est)
```

Arguments:

`p_est` Is p being estimated?

`s2_est` Is s2 being estimated?

`alpha_est` Is alpha being estimated?

Method `param_optim_upper()`**:** Upper bounds of parameters for optimization

Usage:

```
GowerFactorKernel$param_optim_upper(p_est = self$p_est, s2_est = self$s2_est)
```

Arguments:

`p_est` Is p being estimated?

`s2_est` Is s2 being estimated?

`alpha_est` Is alpha being estimated?

Method `set_params_from_optim()`**:** Set parameters from optimization output

Usage:

```
GowerFactorKernel$set_params_from_optim(
  optim_out,
  p_est = self$p_est,
  s2_est = self$s2_est
)
```

Arguments:

`optim_out` Output from optimization

`p_est` Is p being estimated?

`s2_est` Is s2 being estimated?

`alpha_est` Is alpha being estimated?

Method `s2_from_params()`**:** Get s2 from params vector

Usage:

```
GowerFactorKernel$s2_from_params(params, s2_est = self$s2_est)
```

Arguments:

`params` parameter vector

`s2_est` Is s2 being estimated?

Method `print()`**:** Print this object

Usage:

```
GowerFactorKernel$print()
```

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
GowerFactorKernel$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

Examples

```
kk <- GowerFactorKernel$new(D=1, nlevels=5, xindex=1, p=.2)
kmat <- outer(1:5, 1:5, Vectorize(kk$k))
kmat
kk$plot()


# 2D, Gaussian on 1D, index on 2nd dim
if (requireNamespace("dplyr", quietly=TRUE)) {
library(dplyr)
n <- 20
X <- cbind(matrix(runif(n,2,6), ncol=1),
           matrix(sample(1:2, size=n, replace=TRUE), ncol=1))
X <- rbind(X, c(3.3,3))
n <- nrow(X)
Z <- X[,1] - (X[,2]-1.8)^2 + rnorm(n,0,.1)
tibble(X=X, Z) %>% arrange(X,Z)
k2a <- IgnoreIndsKernel$new(k=Gaussian$new(D=1), ignoreinds = 2)
k2b <- GowerFactorKernel$new(D=2, nlevels=3, xind=2)
k2 <- k2a * k2b
k2b$p_upper <- .65*k2b$p_upper
gp <- GauPro_kernel_model$new(X=X, Z=Z, kernel = k2, verbose = 5,
                              nug.min=1e-2, restarts=0)
gp$kernel$k1$kernel$beta
gp$kernel$k2$p
gp$kernel$k(x = gp$X)
tibble(X=X, Z=Z, pred=gp$predict(X)) %>% arrange(X, Z)
tibble(X=X[,2], Z) %>% group_by(X) %>% summarize(n=n(), mean(Z))
curve(gp$pred(cbind(matrix(x,ncol=1),1)),2,6, ylim=c(min(Z), max(Z)))
points(X[X[,2]==1,1], Z[X[,2]==1])
curve(gp$pred(cbind(matrix(x,ncol=1),2)), add=TRUE, col=2)
points(X[X[,2]==2,1], Z[X[,2]==2], col=2)
curve(gp$pred(cbind(matrix(x,ncol=1),3)), add=TRUE, col=3)
points(X[X[,2]==3,1], Z[X[,2]==3], col=3)
legend(legend=1:3, fill=1:3, x="topleft")
# See which points affect (5.5, 3 themost)
data.frame(X, cov=gp$kernel$k(X, c(5.5,3))) %>% arrange(-cov)
plot(k2b)
}
```

---

gpkm *Gaussian process regression model*

Description

Fits a Gaussian process regression model to data.

An R6 object is returned with many methods.

'gpkm()' is an alias for 'GauPro_kernel_model$new()'. For full documentation, see documentation for 'GauPro_kernel_model'.

Standard methods that work include 'plot()', 'summary()', and 'predict()'.

Usage

```
gpkm(
  X,
  Z,
  kernel,
  trend,
  verbose = 0,
  useC = TRUE,
  useGrad = TRUE,
  parallel = FALSE,
  parallel_cores = "detect",
  nug = 1e-06,
  nug.min = 1e-08,
  nug.max = 100,
  nug.est = TRUE,
  param.est = TRUE,
  restarts = 0,
  normalize = FALSE,
  optimizer = "L-BFGS-B",
  track_optim = FALSE,
  formula,
  data,
  ...
)
```

Arguments

X	Matrix whose rows are the input points
Z	Output points corresponding to X
kernel	The kernel to use. E.g., Gaussian$new().
trend	Trend to use. E.g., trend_constant$new().
verbose	Amount of stuff to print. 0 is little, 2 is a lot.
useC	Should C code be used when possible? Should be faster.
useGrad	Should the gradient be used?
parallel	Should code be run in parallel? Make optimization faster but uses more computer resources.
parallel_cores	When using parallel, how many cores should be used?
nug	Value for the nugget. The starting value if estimating it.
nug.min	Minimum allowable value for the nugget.
nug.max	Maximum allowable value for the nugget.

nug.est	Should the nugget be estimated?
param.est	Should the kernel parameters be estimated?
restarts	How many optimization restarts should be used when estimating parameters?
normalize	Should the data be normalized?
optimizer	What algorithm should be used to optimize the parameters.
track_optim	Should it track the parameters evaluated while optimizing?
formula	Formula for the data if giving in a data frame.
data	Data frame of data. Use in conjunction with formula.
...	Not used

Details

The default kernel is a Matern 5/2 kernel, but factor/character inputs will be given factor kernels.

`gradfuncarray` *Calculate gradfunc in optimization to speed up. NEEDS TO APERM dC_dparams Doesn't need to be exported, should only be useful in functions.*

Description

Calculate gradfunc in optimization to speed up. NEEDS TO APERM dC_dparams Doesn't need to be exported, should only be useful in functions.

Usage

```
gradfuncarray(dC_dparams, Cinv, Cinv_yminusmu)
```

Arguments

dC_dparams	Derivative matrix for covariance function wrt kernel parameters
Cinv	Inverse of covariance matrix
Cinv_yminusmu	Vector that is the inverse of C times y minus the mean.

Value

Vector, one value for each parameter

Examples

```
gradfuncarray(array(dim=c(2,4,4), data=rnorm(32)), matrix(rnorm(16),4,4), rnorm(4))
```

`gradfuncarrayR` *Calculate gradfunc in optimization to speed up. NEEDS TO APERM dC_dparams Doesn't need to be exported, should only be useful in functions.*

Description

Calculate gradfunc in optimization to speed up. NEEDS TO APERM dC_dparams Doesn't need to be exported, should only be useful in functions.

Usage

```
gradfuncarrayR(dC_dparams, Cinv, Cinv_yminusmu)
```

Arguments

`dC_dparams`	Derivative matrix for covariance function wrt kernel parameters
`Cinv`	Inverse of covariance matrix
`Cinv_yminusmu`	Vector that is the inverse of C times y minus the mean.

Value

Vector, one value for each parameter

Examples

```
a1 <- array(dim=c(2,4,4), data=rnorm(32))
a2 <- matrix(rnorm(16),4,4)
a3 <- rnorm(4)
#gradfuncarray(a1, a2, a3)
#gradfuncarrayR(a1, a2, a3)
```

`IgnoreIndsKernel` *Kernel R6 class*

Description

Kernel R6 class

Kernel R6 class

Usage

```
k_IgnoreIndsKernel(k, ignoreinds, useC = TRUE)
```

Arguments

k	Kernel to use on the non-ignored indices
ignoreinds	Indices of columns of X to ignore.
useC	Should C code used? Not implemented for IgnoreInds.

Format

R6Class object.

Value

Object of R6Class with methods for fitting GP model.

Super class

GauPro::GauPro_kernel -> GauPro_kernel_IgnoreInds

Public fields

D Number of input dimensions of data

kernel Kernel to use on indices that aren't ignored

ignoreinds Indices to ignore. For a matrix X, these are the columns to ignore. For example, when those dimensions will be given a different kernel, such as for factors.

Active bindings

s2_est Is s2 being estimated?

s2 Value of s2 (variance)

Methods

Public methods:

- IgnoreIndsKernel$new()
- IgnoreIndsKernel$k()
- IgnoreIndsKernel$kone()
- IgnoreIndsKernel$dC_dparams()
- IgnoreIndsKernel$C_dC_dparams()
- IgnoreIndsKernel$dC_dx()
- IgnoreIndsKernel$param_optim_start()
- IgnoreIndsKernel$param_optim_start0()
- IgnoreIndsKernel$param_optim_lower()
- IgnoreIndsKernel$param_optim_upper()
- IgnoreIndsKernel$set_params_from_optim()
- IgnoreIndsKernel$s2_from_params()
- IgnoreIndsKernel$print()

- IgnoreIndsKernel$clone()

Method `new()`**:** Initialize kernel object

Usage:

```
IgnoreIndsKernel$new(k, ignoreinds, useC = TRUE)
```

Arguments:

`k` Kernel to use on the non-ignored indices

`ignoreinds` Indices of columns of X to ignore.

`useC` Should C code used? Not implemented for IgnoreInds.

Method `k()`**:** Calculate covariance between two points

Usage:

```
IgnoreIndsKernel$k(x, y = NULL, ...)
```

Arguments:

`x` vector.

`y` vector, optional. If excluded, find correlation of x with itself.

`...` Passed to kernel

Method `kone()`**:** Find covariance of two points

Usage:

```
IgnoreIndsKernel$kone(x, y, ...)
```

Arguments:

`x` vector

`y` vector

`...` Passed to kernel

Method `dC_dparams()`**:** Derivative of covariance with respect to parameters

Usage:

```
IgnoreIndsKernel$dC_dparams(params = NULL, X, ...)
```

Arguments:

`params` Kernel parameters

`X` matrix of points in rows

`...` Passed to kernel

Method `C_dC_dparams()`**:** Calculate covariance matrix and its derivative with respect to parameters

Usage:

```
IgnoreIndsKernel$C_dC_dparams(params = NULL, X, nug)
```

Arguments:

`params` Kernel parameters

`X` matrix of points in rows

`nug` Value of nugget

Method `dC_dx()`**:** Derivative of covariance with respect to X

Usage:

```
IgnoreIndsKernel$dC_dx(XX, X, ...)
```

Arguments:

`XX` matrix of points

`X` matrix of points to take derivative with respect to

`...` Additional arguments passed on to the kernel

Method `param_optim_start()`**:** Starting point for parameters for optimization

Usage:

```
IgnoreIndsKernel$param_optim_start(...)
```

Arguments:

`...` Passed to kernel

Method `param_optim_start0()`**:** Starting point for parameters for optimization

Usage:

```
IgnoreIndsKernel$param_optim_start0(...)
```

Arguments:

`...` Passed to kernel

Method `param_optim_lower()`**:** Lower bounds of parameters for optimization

Usage:

```
IgnoreIndsKernel$param_optim_lower(...)
```

Arguments:

`...` Passed to kernel

Method `param_optim_upper()`**:** Upper bounds of parameters for optimization

Usage:

```
IgnoreIndsKernel$param_optim_upper(...)
```

Arguments:

`...` Passed to kernel

Method `set_params_from_optim()`**:** Set parameters from optimization output

Usage:

```
IgnoreIndsKernel$set_params_from_optim(...)
```

Arguments:

`...` Passed to kernel

Method `s2_from_params()`**:** Get s2 from params vector

Usage:

```
IgnoreIndsKernel$s2_from_params(...)
```

Arguments:

... Passed to kernel

Method `print()`**:** Print this object

Usage:

```
IgnoreIndsKernel$print()
```

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
IgnoreIndsKernel$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

Examples

```
kg <- Gaussian$new(D=3)
kig <- GauPro::IgnoreIndsKernel$new(k = Gaussian$new(D=3), ignoreinds = 2)
Xtmp <- as.matrix(expand.grid(1:2, 1:2, 1:2))
cbind(Xtmp, kig$k(Xtmp))
cbind(Xtmp, kg$k(Xtmp))
```

`kernel_cubic_dC` *Derivative of cubic kernel covariance matrix in C*

Description

Derivative of cubic kernel covariance matrix in C

Usage

```
kernel_cubic_dC(x, theta, C_nonug, s2_est, beta_est, lenparams_D, s2_nug, s2)
```

Arguments

`x`	Matrix x
`theta`	Theta vector
`C_nonug`	cov mat without nugget
`s2_est`	whether s2 is being estimated
`beta_est`	Whether theta/beta is being estimated
`lenparams_D`	Number of parameters the derivative is being calculated for
`s2_nug`	s2 times the nug
`s2`	s2

Value

Correlation matrix

`kernel_exponential_dC` *Derivative of Matern 5/2 kernel covariance matrix in C*

Description

Derivative of Matern 5/2 kernel covariance matrix in C

Usage

```
kernel_exponential_dC(
  x,
  theta,
  C_nonug,
  s2_est,
  beta_est,
  lenparams_D,
  s2_nug,
  s2
)
```

Arguments

`x`	Matrix x
`theta`	Theta vector
`C_nonug`	cov mat without nugget
`s2_est`	whether s2 is being estimated
`beta_est`	Whether theta/beta is being estimated
`lenparams_D`	Number of parameters the derivative is being calculated for
`s2_nug`	s2 times the nug
`s2`	s2 parameter

Value

Correlation matrix

kernel_gauss_dC *Derivative of Gaussian kernel covariance matrix in C*

Description

Derivative of Gaussian kernel covariance matrix in C

Usage

```
kernel_gauss_dC(x, theta, C_nonug, s2_est, beta_est, lenparams_D, s2_nug)
```

Arguments

x	Matrix x
theta	Theta vector
C_nonug	cov mat without nugget
s2_est	whether s2 is being estimated
beta_est	Whether theta/beta is being estimated
lenparams_D	Number of parameters the derivative is being calculated for
s2_nug	s2 times the nug

Value

Correlation matrix

kernel_latentFactor_dC *Derivative of covariance matrix of X with respect to kernel parameters for the Latent Factor Kernel*

Description

Derivative of covariance matrix of X with respect to kernel parameters for the Latent Factor Kernel

Usage

```
kernel_latentFactor_dC(
  x,
  pf,
  C_nonug,
  s2_est,
  p_est,
  lenparams_D,
  s2_nug,
```

```
  latentdim,
  xindex,
  nlevels,
  s2
)
```

Arguments

x	Matrix x
pf	pf vector
C_nonug	cov mat without nugget
s2_est	whether s2 is being estimated
p_est	Whether theta/beta is being estimated
lenparams_D	Number of parameters the derivative is being calculated for
s2_nug	s2 times the nug
latentdim	Number of latent dimensions
xindex	Which column of x is the indexing variable
nlevels	Number of levels
s2	Value of s2

Value

Correlation matrix

---

kernel_matern32_dC *Derivative of Matern 5/2 kernel covariance matrix in C*

Description

Derivative of Matern 5/2 kernel covariance matrix in C

Usage

```
kernel_matern32_dC(x, theta, C_nonug, s2_est, beta_est, lenparams_D, s2_nug)
```

Arguments

x	Matrix x
theta	Theta vector
C_nonug	cov mat without nugget
s2_est	whether s2 is being estimated
beta_est	Whether theta/beta is being estimated
lenparams_D	Number of parameters the derivative is being calculated for
s2_nug	s2 times the nug

Value

Correlation matrix

`kernel_matern52_dC` *Derivative of Matern 5/2 kernel covariance matrix in C*

Description

Derivative of Matern 5/2 kernel covariance matrix in C

Usage

```
kernel_matern52_dC(x, theta, C_nonug, s2_est, beta_est, lenparams_D, s2_nug)
```

Arguments

`x`	Matrix x
`theta`	Theta vector
`C_nonug`	cov mat without nugget
`s2_est`	whether s2 is being estimated
`beta_est`	Whether theta/beta is being estimated
`lenparams_D`	Number of parameters the derivative is being calculated for
`s2_nug`	s2 times the nug

Value

Correlation matrix

`kernel_orderedFactor_dC` *Derivative of covariance matrix of X with respect to kernel parameters for the Ordered Factor Kernel*

Description

Derivative of covariance matrix of X with respect to kernel parameters for the Ordered Factor Kernel

Usage

```
kernel_orderedFactor_dC(
  x,
  pf,
  C_nonug,
  s2_est,
  p_est,
  lenparams_D,
  s2_nug,
  xindex,
  nlevels,
  s2
)
```

Arguments

x	Matrix x
pf	pf vector
C_nonug	cov mat without nugget
s2_est	whether s2 is being estimated
p_est	Whether theta/beta is being estimated
lenparams_D	Number of parameters the derivative is being calculated for
s2_nug	s2 times the nug
xindex	Which column of x is the indexing variable
nlevels	Number of levels
s2	Value of s2

Value

Correlation matrix

---

kernel_product *Gaussian Kernel R6 class*

Description

Gaussian Kernel R6 class

Gaussian Kernel R6 class

Format

R6Class object.

Value

Object of R6Class with methods for fitting GP model.

Super class

GauPro::GauPro_kernel -> GauPro_kernel_product

Public fields

k1 kernel 1

k2 kernel 2

s2 Variance

Active bindings

k1pl param length of kernel 1

k2pl param length of kernel 2

s2_est Is s2 being estimated?

Methods

Public methods:

- kernel_product$new()
- kernel_product$k()
- kernel_product$param_optim_start()
- kernel_product$param_optim_start0()
- kernel_product$param_optim_lower()
- kernel_product$param_optim_upper()
- kernel_product$set_params_from_optim()
- kernel_product$dC_dparams()
- kernel_product$C_dC_dparams()
- kernel_product$dC_dx()
- kernel_product$s2_from_params()
- kernel_product$print()
- kernel_product$clone()

Method new(): Is s2 being estimated?
Length of the parameters of k1
Length of the parameters of k2
Initialize kernel

Usage:

```
kernel_product$new(k1, k2, useC = TRUE)
```

Arguments:

k1 Kernel 1

k2 Kernel 2

useC Should C code used? Not applicable for kernel product.

Method k(): Calculate covariance between two points

Usage:

```
kernel_product$k(x, y = NULL, params, ...)
```

Arguments:

x vector.

y vector, optional. If excluded, find correlation of x with itself.

params parameters to use instead of beta and s2.

... Not used

Method param_optim_start(): Starting point for parameters for optimization

Usage:

```
kernel_product$param_optim_start(jitter = F, y)
```

Arguments:

jitter Should there be a jitter?

y Output

Method param_optim_start0(): Starting point for parameters for optimization

Usage:

```
kernel_product$param_optim_start0(jitter = F, y)
```

Arguments:

jitter Should there be a jitter?

y Output

Method param_optim_lower(): Lower bounds of parameters for optimization

Usage:

```
kernel_product$param_optim_lower()
```

Method param_optim_upper(): Upper bounds of parameters for optimization

Usage:

```
kernel_product$param_optim_upper()
```

Method set_params_from_optim(): Set parameters from optimization output

Usage:

```
kernel_product$set_params_from_optim(optim_out)
```

Arguments:

optim_out Output from optimization

Method dC_dparams(): Derivative of covariance with respect to parameters

Usage:

```
kernel_product$dC_dparams(params = NULL, C, X, C_nonug, nug)
```

Arguments:

`params` Kernel parameters

`C` Covariance with nugget

`X` matrix of points in rows

`C_nonug` Covariance without nugget added to diagonal

`nug` Value of nugget

Method `C_dC_dparams()`**:** Calculate covariance matrix and its derivative with respect to parameters

Usage:

```
kernel_product$C_dC_dparams(params = NULL, X, nug)
```

Arguments:

`params` Kernel parameters

`X` matrix of points in rows

`nug` Value of nugget

Method `dC_dx()`**:** Derivative of covariance with respect to X

Usage:

```
kernel_product$dC_dx(XX, X)
```

Arguments:

`XX` matrix of points

`X` matrix of points to take derivative with respect to

Method `s2_from_params()`**:** Get s2 from params vector

Usage:

```
kernel_product$s2_from_params(params, s2_est = self$s2_est)
```

Arguments:

`params` parameter vector

`s2_est` Is s2 being estimated?

Method `print()`**:** Print this object

Usage:

```
kernel_product$print()
```

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
kernel_product$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

Examples

```
k1 <- Exponential$new(beta=1)
k2 <- Matern32$new(beta=2)
k <- k1 * k2
k$k(matrix(c(2,1), ncol=1))
```

kernel_sum *Gaussian Kernel R6 class*

Description

Gaussian Kernel R6 class

Gaussian Kernel R6 class

Format

`R6Class` object.

Value

Object of `R6Class` with methods for fitting GP model.

Super class

`GauPro::GauPro_kernel` -> `GauPro_kernel_sum`

Public fields

`k1` kernel 1

`k2` kernel 2

`k1_param_length` param length of kernel 1

`k2_param_length` param length of kernel 2

`k1pl` param length of kernel 1

`k2pl` param length of kernel 2

`s2` variance

`s2_est` Is s2 being estimated?

Methods

Public methods:

- `kernel_sum$new()`
- `kernel_sum$k()`
- `kernel_sum$param_optim_start()`
- `kernel_sum$param_optim_start0()`
- `kernel_sum$param_optim_lower()`
- `kernel_sum$param_optim_upper()`
- `kernel_sum$set_params_from_optim()`
- `kernel_sum$dC_dparams()`
- `kernel_sum$C_dC_dparams()`

- kernel_sum$dC_dx()
- kernel_sum$s2_from_params()
- kernel_sum$print()
- kernel_sum$clone()

Method `new()`**:** Initialize kernel

Usage:

```
kernel_sum$new(k1, k2, useC = TRUE)
```

Arguments:

`k1` Kernel 1

`k2` Kernel 2

`useC` Should C code used? Not applicable for kernel sum.

Method `k()`**:** Calculate covariance between two points

Usage:

```
kernel_sum$k(x, y = NULL, params, ...)
```

Arguments:

`x` vector.

`y` vector, optional. If excluded, find correlation of x with itself.

`params` parameters to use instead of beta and s2.

`...` Not used

Method `param_optim_start()`**:** Starting point for parameters for optimization

Usage:

```
kernel_sum$param_optim_start(jitter = F, y)
```

Arguments:

`jitter` Should there be a jitter?

`y` Output

Method `param_optim_start0()`**:** Starting point for parameters for optimization

Usage:

```
kernel_sum$param_optim_start0(jitter = F, y)
```

Arguments:

`jitter` Should there be a jitter?

`y` Output

Method `param_optim_lower()`**:** Lower bounds of parameters for optimization

Usage:

```
kernel_sum$param_optim_lower()
```

Method `param_optim_upper()`**:** Upper bounds of parameters for optimization

Usage:

```
kernel_sum$param_optim_upper()
```

Method `set_params_from_optim()`**:** Set parameters from optimization output

Usage:

```
kernel_sum$set_params_from_optim(optim_out)
```

Arguments:

`optim_out` Output from optimization

Method `dC_dparams()`**:** Derivative of covariance with respect to parameters

Usage:

```
kernel_sum$dC_dparams(params = NULL, C, X, C_nonug, nug)
```

Arguments:

`params` Kernel parameters

`C` Covariance with nugget

`X` matrix of points in rows

`C_nonug` Covariance without nugget added to diagonal

`nug` Value of nugget

Method `C_dC_dparams()`**:** Calculate covariance matrix and its derivative with respect to parameters

Usage:

```
kernel_sum$C_dC_dparams(params = NULL, X, nug)
```

Arguments:

`params` Kernel parameters

`X` matrix of points in rows

`nug` Value of nugget

Method `dC_dx()`**:** Derivative of covariance with respect to X

Usage:

```
kernel_sum$dC_dx(XX, X)
```

Arguments:

`XX` matrix of points

`X` matrix of points to take derivative with respect to

Method `s2_from_params()`**:** Get s2 from params vector

Usage:

```
kernel_sum$s2_from_params(params)
```

Arguments:

`params` parameter vector

`s2_est` Is s2 being estimated?

Method `print()`**:** Print this object

Usage:

```
kernel_sum$print()
```

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
kernel_sum$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

Examples

```
k1 <- Exponential$new(beta=1)
k2 <- Matern32$new(beta=2)
k <- k1 + k2
k$k(matrix(c(2,1), ncol=1))
```

`LatentFactorKernel` *Latent Factor Kernel R6 class*

Description

Latent Factor Kernel R6 class

Latent Factor Kernel R6 class

Usage

```
k_LatentFactorKernel(
  s2 = 1,
  D,
  nlevels,
  xindex,
  latentdim,
  p_lower = 0,
  p_upper = 1,
  p_est = TRUE,
  s2_lower = 1e-08,
  s2_upper = 1e+08,
  s2_est = TRUE,
  useC = TRUE,
  offdiagequal = 1 - 1e-06
)
```

Arguments

`s2`	Initial variance
`D`	Number of input dimensions of data
`nlevels`	Number of levels for the factor
`xindex`	Index of X to use the kernel on

latentdim	Dimension of embedding space
p_lower	Lower bound for p
p_upper	Upper bound for p
p_est	Should p be estimated?
s2_lower	Lower bound for s2
s2_upper	Upper bound for s2
s2_est	Should s2 be estimated?
useC	Should C code used? Much faster.
offdiagequal	What should offdiagonal values be set to when the indices are the same? Use to avoid decomposition errors, similar to adding a nugget.

Format

R6Class object.

Details

Used for factor variables, a single dimension. Each level of the factor gets mapped into a latent space, then the distances in that space determine their correlations.

Value

Object of R6Class with methods for fitting GP model.

Super class

GauPro::GauPro_kernel -> GauPro_kernel_LatentFactorKernel

Public fields

p Parameter for correlation

p_est Should p be estimated?

p_lower Lower bound of p

p_upper Upper bound of p

p_length length of p

s2 variance

s2_est Is s2 estimated?

logs2 Log of s2

logs2_lower Lower bound of logs2

logs2_upper Upper bound of logs2

xindex Index of the factor (which column of X)

nlevels Number of levels for the factor

latentdim Dimension of embedding space

`pf_to_p_log` Logical vector used to convert pf to p

`p_to_pf_inds` Vector of indexes used to convert p to pf

`offdiagequal` What should offdiagonal values be set to when the indices are the same? Use to avoid decomposition errors, similar to adding a nugget.

Methods

Public methods:

- `LatentFactorKernel$new()`
- `LatentFactorKernel$k()`
- `LatentFactorKernel$kone()`
- `LatentFactorKernel$dC_dparams()`
- `LatentFactorKernel$C_dC_dparams()`
- `LatentFactorKernel$dC_dx()`
- `LatentFactorKernel$param_optim_start()`
- `LatentFactorKernel$param_optim_start0()`
- `LatentFactorKernel$param_optim_lower()`
- `LatentFactorKernel$param_optim_upper()`
- `LatentFactorKernel$set_params_from_optim()`
- `LatentFactorKernel$p_to_pf()`
- `LatentFactorKernel$s2_from_params()`
- `LatentFactorKernel$plotLatent()`
- `LatentFactorKernel$print()`
- `LatentFactorKernel$clone()`

Method `new()`**:** Initialize kernel object

Usage:

```
LatentFactorKernel$new(
  s2 = 1,
  D,
  nlevels,
  xindex,
  latentdim,
  p_lower = 0,
  p_upper = 1,
  p_est = TRUE,
  s2_lower = 1e-08,
  s2_upper = 1e+08,
  s2_est = TRUE,
  useC = TRUE,
  offdiagequal = 1 - 1e-06
)
```

Arguments:

`s2` Initial variance

`D` Number of input dimensions of data

`nlevels` Number of levels for the factor

`xindex` Index of X to use the kernel on

`latentdim` Dimension of embedding space

`p_lower` Lower bound for p

`p_upper` Upper bound for p

`p_est` Should p be estimated?

`s2_lower` Lower bound for s2

`s2_upper` Upper bound for s2

`s2_est` Should s2 be estimated?

`useC` Should C code used? Much faster.

`offdiagequal` What should offdiagonal values be set to when the indices are the same? Use to avoid decomposition errors, similar to adding a nugget.

Method `k()`**:** Calculate covariance between two points

Usage:

```
LatentFactorKernel$k(x, y = NULL, p = self$p, s2 = self$s2, params = NULL)
```

Arguments:

`x` vector.

`y` vector, optional. If excluded, find correlation of x with itself.

`p` Correlation parameters.

`s2` Variance parameter.

`params` parameters to use instead of beta and s2.

Method `kone()`**:** Find covariance of two points

Usage:

```
LatentFactorKernel$kone(
  x,
  y,
  pf,
  s2,
  isdiag = TRUE,
  offdiagequal = self$offdiagequal
)
```

Arguments:

`x` vector

`y` vector

`pf` correlation parameters on regular scale, includes zeroes for first level.

`s2` Variance parameter

`isdiag` Is this on the diagonal of the covariance?

`offdiagequal` What should offdiagonal values be set to when the indices are the same? Use to avoid decomposition errors, similar to adding a nugget.

Method `dC_dparams()`**:** Derivative of covariance with respect to parameters

Usage:

```
LatentFactorKernel$dC_dparams(params = NULL, X, C_nonug, C, nug)
```

Arguments:

`params` Kernel parameters

`X` matrix of points in rows

`C_nonug` Covariance without nugget added to diagonal

`C` Covariance with nugget

`nug` Value of nugget

Method `C_dC_dparams()`**:** Calculate covariance matrix and its derivative with respect to parameters

Usage:

```
LatentFactorKernel$C_dC_dparams(params = NULL, X, nug)
```

Arguments:

`params` Kernel parameters

`X` matrix of points in rows

`nug` Value of nugget

Method `dC_dx()`**:** Derivative of covariance with respect to X

Usage:

```
LatentFactorKernel$dC_dx(XX, X, ...)
```

Arguments:

`XX` matrix of points

`X` matrix of points to take derivative with respect to

`...` Additional args, not used

Method `param_optim_start()`**:** Starting point for parameters for optimization

Usage:

```
LatentFactorKernel$param_optim_start(
  jitter = F,
  y,
  p_est = self$p_est,
  s2_est = self$s2_est
)
```

Arguments:

`jitter` Should there be a jitter?

`y` Output

`p_est` Is p being estimated?

`s2_est` Is s2 being estimated?

Method `param_optim_start0()`**:** Starting point for parameters for optimization

Usage:

```
LatentFactorKernel$param_optim_start0(
  jitter = F,
  y,
  p_est = self$p_est,
  s2_est = self$s2_est
)
```

Arguments:

`jitter` Should there be a jitter?

`y` Output

`p_est` Is p being estimated?

`s2_est` Is s2 being estimated?

Method `param_optim_lower()`**:** Lower bounds of parameters for optimization

Usage:

```
LatentFactorKernel$param_optim_lower(p_est = self$p_est, s2_est = self$s2_est)
```

Arguments:

`p_est` Is p being estimated?

`s2_est` Is s2 being estimated?

Method `param_optim_upper()`**:** Upper bounds of parameters for optimization

Usage:

```
LatentFactorKernel$param_optim_upper(p_est = self$p_est, s2_est = self$s2_est)
```

Arguments:

`p_est` Is p being estimated?

`s2_est` Is s2 being estimated?

Method `set_params_from_optim()`**:** Set parameters from optimization output

Usage:

```
LatentFactorKernel$set_params_from_optim(
  optim_out,
  p_est = self$p_est,
  s2_est = self$s2_est
)
```

Arguments:

`optim_out` Output from optimization

`p_est` Is p being estimated?

`s2_est` Is s2 being estimated?

Method `p_to_pf()`**:** Convert p (short parameter vector) to pf (long parameter vector with zeros).

Usage:

```
LatentFactorKernel$p_to_pf(p)
```

Arguments:

`p` Parameter vector

Method `s2_from_params()`**:** Get s2 from params vector

Usage:

```
LatentFactorKernel$s2_from_params(params, s2_est = self$s2_est)
```

Arguments:

`params` parameter vector

`s2_est` Is s2 being estimated?

Method `plotLatent()`**:** Plot the points in the latent space

Usage:

```
LatentFactorKernel$plotLatent()
```

Method `print()`**:** Print this object

Usage:

```
LatentFactorKernel$print()
```

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
LatentFactorKernel$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

References

https://stackoverflow.com/questions/27086195/linear-index-upper-triangular-matrix

Examples

```
# Create a new kernel for a single factor with 5 levels,
#  mapped into two latent dimensions.
kk <- LatentFactorKernel$new(D=1, nlevels=5, xindex=1, latentdim=2)
# Random initial parameter values
kk$p
# Plots to understand
kk$plotLatent()
kk$plot()


# 5 levels, 1/4 are similar and 2/3/5 are similar
n <- 30
x <- matrix(sample(1:5, n, TRUE))
y <- c(ifelse(x == 1 | x == 4, 4, -3) + rnorm(n,0,.1))
plot(c(x), y)
m5 <- GauPro_kernel_model$new(
  X=x, Z=y,
  kernel=LatentFactorKernel$new(D=1, nlevels = 5, xindex = 1, latentdim = 2))
m5$kernel$p
# We should see 1/4 and 2/3/4 in separate clusters
m5$kernel$plotLatent()
```

```
if (requireNamespace("dplyr", quietly=TRUE)) {
library(dplyr)
n <- 20
X <- cbind(matrix(runif(n,2,6), ncol=1),
           matrix(sample(1:2, size=n, replace=TRUE), ncol=1))
X <- rbind(X, c(3.3,3), c(3.7,3))
n <- nrow(X)
Z <- X[,1] - (4-X[,2])^2 + rnorm(n,0,.1)
plot(X[,1], Z, col=X[,2])
tibble(X=X, Z) %>% arrange(X,Z)
k2a <- IgnoreIndsKernel$new(k=Gaussian$new(D=1), ignoreinds = 2)
k2b <- LatentFactorKernel$new(D=2, nlevels=3, xind=2, latentdim=2)
k2 <- k2a * k2b
k2b$p_upper <- .65*k2b$p_upper
gp <- GauPro_kernel_model$new(X=X, Z=Z, kernel = k2, verbose = 5,
  nug.min=1e-2, restarts=1)
gp$kernel$k1$kernel$beta
gp$kernel$k2$p
gp$kernel$k(x = gp$X)
tibble(X=X, Z=Z, pred=gp$predict(X)) %>% arrange(X, Z)
tibble(X=X[,2], Z) %>% group_by(X) %>% summarize(n=n(), mean(Z))
curve(gp$pred(cbind(matrix(x,ncol=1),1)),2,6, ylim=c(min(Z), max(Z)))
points(X[X[,2]==1,1], Z[X[,2]==1])
curve(gp$pred(cbind(matrix(x,ncol=1),2)), add=TRUE, col=2)
points(X[X[,2]==2,1], Z[X[,2]==2], col=2)
curve(gp$pred(cbind(matrix(x,ncol=1),3)), add=TRUE, col=3)
points(X[X[,2]==3,1], Z[X[,2]==3], col=3)
legend(legend=1:3, fill=1:3, x="topleft")
# See which points affect (5.5, 3 themost)
data.frame(X, cov=gp$kernel$k(X, c(5.5,3))) %>% arrange(-cov)
plot(k2b)
}
```

`Matern32` *Matern 3/2 Kernel R6 class*

Description

Matern 3/2 Kernel R6 class

Matern 3/2 Kernel R6 class

Usage

```
k_Matern32(
  beta,
  s2 = 1,
  D,
  beta_lower = -8,
```

```
  beta_upper = 6,
  beta_est = TRUE,
  s2_lower = 1e-08,
  s2_upper = 1e+08,
  s2_est = TRUE,
  useC = TRUE
)
```

Arguments

beta	Initial beta value
s2	Initial variance
D	Number of input dimensions of data
beta_lower	Lower bound for beta
beta_upper	Upper bound for beta
beta_est	Should beta be estimated?
s2_lower	Lower bound for s2
s2_upper	Upper bound for s2
s2_est	Should s2 be estimated?
useC	Should C code used? Much faster.

Format

R6Class object.

Value

Object of R6Class with methods for fitting GP model.

Super classes

GauPro::GauPro_kernel -> GauPro::GauPro_kernel_beta -> GauPro_kernel_Matern32

Public fields

sqrt3 Saved value of square root of 3

Methods

Public methods:

- Matern32$k()
- Matern32$kone()
- Matern32$dC_dparams()
- Matern32$dC_dx()
- Matern32$print()
- Matern32$clone()

Method `k()`: Calculate covariance between two points

Usage:

```
Matern32$k(x, y = NULL, beta = self$beta, s2 = self$s2, params = NULL)
```

Arguments:

`x` vector.

`y` vector, optional. If excluded, find correlation of x with itself.

`beta` Correlation parameters.

`s2` Variance parameter.

`params` parameters to use instead of beta and s2.

Method `kone()`: Find covariance of two points

Usage:

```
Matern32$kone(x, y, beta, theta, s2)
```

Arguments:

`x` vector

`y` vector

`beta` correlation parameters on log scale

`theta` correlation parameters on regular scale

`s2` Variance parameter

Method `dC_dparams()`: Derivative of covariance with respect to parameters

Usage:

```
Matern32$dC_dparams(params = NULL, X, C_nonug, C, nug)
```

Arguments:

`params` Kernel parameters

`X` matrix of points in rows

`C_nonug` Covariance without nugget added to diagonal

`C` Covariance with nugget

`nug` Value of nugget

Method `dC_dx()`: Derivative of covariance with respect to X

Usage:

```
Matern32$dC_dx(XX, X, theta, beta = self$beta, s2 = self$s2)
```

Arguments:

`XX` matrix of points

`X` matrix of points to take derivative with respect to

`theta` Correlation parameters

`beta` log of theta

`s2` Variance parameter

Method `print()`: Print this object

Usage:

```
Matern32$print()
```

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
Matern32$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

Examples

```
k1 <- Matern32$new(beta=0)
plot(k1)

n <- 12
x <- matrix(seq(0,1,length.out = n), ncol=1)
y <- sin(2*pi*x) + rnorm(n,0,1e-1)
gp <- GauPro_kernel_model$new(X=x, Z=y, kernel=Matern32$new(1),
                              parallel=FALSE)
gp$predict(.454)
gp$plot1D()
gp$cool1Dplot()
```

`Matern52` *Matern 5/2 Kernel R6 class*

Description

Matern 5/2 Kernel R6 class

Matern 5/2 Kernel R6 class

Usage

```
k_Matern52(
  beta,
  s2 = 1,
  D,
  beta_lower = -8,
  beta_upper = 6,
  beta_est = TRUE,
  s2_lower = 1e-08,
  s2_upper = 1e+08,
  s2_est = TRUE,
  useC = TRUE
)
```

Arguments

beta	Initial beta value
s2	Initial variance
D	Number of input dimensions of data
beta_lower	Lower bound for beta
beta_upper	Upper bound for beta
beta_est	Should beta be estimated?
s2_lower	Lower bound for s2
s2_upper	Upper bound for s2
s2_est	Should s2 be estimated?
useC	Should C code used? Much faster.

Format

R6Class object.

Details

$k(x, y) = s2 * (1 + t1 + t1^2/3) * exp(-t1)$ where $t1 = sqrt(5) * sqrt(sum(theta * (x - y)^2))$

Value

Object of R6Class with methods for fitting GP model.

Super classes

GauPro::GauPro_kernel -> GauPro::GauPro_kernel_beta -> GauPro_kernel_Matern52

Public fields

sqrt5 Saved value of square root of 5

Methods

Public methods:

- Matern52$k()
- Matern52$kone()
- Matern52$dC_dparams()
- Matern52$dC_dx()
- Matern52$print()
- Matern52$clone()

Method k(): Calculate covariance between two points

Usage:

```
Matern52$k(x, y = NULL, beta = self$beta, s2 = self$s2, params = NULL)
```

Arguments:

`x` vector.

`y` vector, optional. If excluded, find correlation of x with itself.

`beta` Correlation parameters.

`s2` Variance parameter.

`params` parameters to use instead of beta and s2.

Method `kone()`**:** Find covariance of two points

Usage:

```
Matern52$kone(x, y, beta, theta, s2)
```

Arguments:

`x` vector

`y` vector

`beta` correlation parameters on log scale

`theta` correlation parameters on regular scale

`s2` Variance parameter

Method `dC_dparams()`**:** Derivative of covariance with respect to parameters

Usage:

```
Matern52$dC_dparams(params = NULL, X, C_nonug, C, nug)
```

Arguments:

`params` Kernel parameters

`X` matrix of points in rows

`C_nonug` Covariance without nugget added to diagonal

`C` Covariance with nugget

`nug` Value of nugget

Method `dC_dx()`**:** Derivative of covariance with respect to X

Usage:

```
Matern52$dC_dx(XX, X, theta, beta = self$beta, s2 = self$s2)
```

Arguments:

`XX` matrix of points

`X` matrix of points to take derivative with respect to

`theta` Correlation parameters

`beta` log of theta

`s2` Variance parameter

Method `print()`**:** Print this object

Usage:

```
Matern52$print()
```

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
Matern52$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

Examples

```
k1 <- Matern52$new(beta=0)
plot(k1)

n <- 12
x <- matrix(seq(0,1,length.out = n), ncol=1)
y <- sin(2*pi*x) + rnorm(n,0,1e-1)
gp <- GauPro_kernel_model$new(X=x, Z=y, kernel=Matern52$new(1),
                              parallel=FALSE)
gp$predict(.454)
gp$plot1D()
gp$cool1Dplot()
```

OrderedFactorKernel *Ordered Factor Kernel R6 class*

Description

Ordered Factor Kernel R6 class

Ordered Factor Kernel R6 class

Usage

```
k_OrderedFactorKernel(
  s2 = 1,
  D,
  nlevels,
  xindex,
  p_lower = 1e-08,
  p_upper = 5,
  p_est = TRUE,
  s2_lower = 1e-08,
  s2_upper = 1e+08,
  s2_est = TRUE,
  useC = TRUE,
  offdiagequal = 1 - 1e-06
)
```

Arguments

s2	Initial variance
D	Number of input dimensions of data
nlevels	Number of levels for the factor
xindex	Index of the factor (which column of X)
p_lower	Lower bound for p
p_upper	Upper bound for p

p_est	Should p be estimated?
s2_lower	Lower bound for s2
s2_upper	Upper bound for s2
s2_est	Should s2 be estimated?
useC	Should C code used? Not implemented for FactorKernel yet.
offdiagequal	What should offdiagonal values be set to when the indices are the same? Use to avoid decomposition errors, similar to adding a nugget.

Format

R6Class object.

Details

Use for factor inputs that are considered to have an ordering

Value

Object of R6Class with methods for fitting GP model.

Super class

GauPro::GauPro_kernel -> GauPro_kernel_OrderedFactorKernel

Public fields

p Parameter for correlation

p_est Should p be estimated?

p_lower Lower bound of p

p_upper Upper bound of p

p_length length of p

s2 variance

s2_est Is s2 estimated?

logs2 Log of s2

logs2_lower Lower bound of logs2

logs2_upper Upper bound of logs2

xindex Index of the factor (which column of X)

nlevels Number of levels for the factor

offdiagequal What should offdiagonal values be set to when the indices are the same? Use to avoid decomposition errors, similar to adding a nugget.

Methods

Public methods:

- OrderedFactorKernel$new()
- OrderedFactorKernel$k()
- OrderedFactorKernel$kone()
- OrderedFactorKernel$dC_dparams()
- OrderedFactorKernel$C_dC_dparams()
- OrderedFactorKernel$dC_dx()
- OrderedFactorKernel$param_optim_start()
- OrderedFactorKernel$param_optim_start0()
- OrderedFactorKernel$param_optim_lower()
- OrderedFactorKernel$param_optim_upper()
- OrderedFactorKernel$set_params_from_optim()
- OrderedFactorKernel$s2_from_params()
- OrderedFactorKernel$plotLatent()
- OrderedFactorKernel$print()
- OrderedFactorKernel$clone()

Method `new()`**:** Initialize kernel object

Usage:

```
OrderedFactorKernel$new(
  s2 = 1,
  D = NULL,
  nlevels,
  xindex,
  p_lower = 1e-08,
  p_upper = 5,
  p_est = TRUE,
  s2_lower = 1e-08,
  s2_upper = 1e+08,
  s2_est = TRUE,
  useC = TRUE,
  offdiagequal = 1 - 1e-06
)
```

Arguments:

`s2` Initial variance

`D` Number of input dimensions of data

`nlevels` Number of levels for the factor

`xindex` Index of X to use the kernel on

`p_lower` Lower bound for p

`p_upper` Upper bound for p

`p_est` Should p be estimated?

`s2_lower` Lower bound for s2

`s2_upper` Upper bound for s2

`s2_est` Should s2 be estimated?

`useC` Should C code used? Much faster.

`offdiagequal` What should offdiagonal values be set to when the indices are the same? Use to avoid decomposition errors, similar to adding a nugget.

`p` Vector of distances in latent space

Method `k()`**:** Calculate covariance between two points

Usage:

```
OrderedFactorKernel$k(x, y = NULL, p = self$p, s2 = self$s2, params = NULL)
```

Arguments:

`x` vector.

`y` vector, optional. If excluded, find correlation of x with itself.

`p` Correlation parameters.

`s2` Variance parameter.

`params` parameters to use instead of beta and s2.

Method `kone()`**:** Find covariance of two points

Usage:

```
OrderedFactorKernel$kone(
  x,
  y,
  p,
  s2,
  isdiag = TRUE,
  offdiagequal = self$offdiagequal
)
```

Arguments:

`x` vector

`y` vector

`p` correlation parameters on regular scale

`s2` Variance parameter

`isdiag` Is this on the diagonal of the covariance?

`offdiagequal` What should offdiagonal values be set to when the indices are the same? Use to avoid decomposition errors, similar to adding a nugget.

Method `dC_dparams()`**:** Derivative of covariance with respect to parameters

Usage:

```
OrderedFactorKernel$dC_dparams(params = NULL, X, C_nonug, C, nug)
```

Arguments:

`params` Kernel parameters

`X` matrix of points in rows

`C_nonug` Covariance without nugget added to diagonal

`C` Covariance with nugget

`nug` Value of nugget

Method `C_dC_dparams()`**:** Calculate covariance matrix and its derivative with respect to parameters

Usage:

```
OrderedFactorKernel$C_dC_dparams(params = NULL, X, nug)
```

Arguments:

`params` Kernel parameters

`X` matrix of points in rows

`nug` Value of nugget

Method `dC_dx()`**:** Derivative of covariance with respect to X

Usage:

```
OrderedFactorKernel$dC_dx(XX, X, ...)
```

Arguments:

`XX` matrix of points

`X` matrix of points to take derivative with respect to

`...` Additional args, not used

Method `param_optim_start()`**:** Starting point for parameters for optimization

Usage:

```
OrderedFactorKernel$param_optim_start(
  jitter = F,
  y,
  p_est = self$p_est,
  s2_est = self$s2_est
)
```

Arguments:

`jitter` Should there be a jitter?

`y` Output

`p_est` Is p being estimated?

`s2_est` Is s2 being estimated?

Method `param_optim_start0()`**:** Starting point for parameters for optimization

Usage:

```
OrderedFactorKernel$param_optim_start0(
  jitter = F,
  y,
  p_est = self$p_est,
  s2_est = self$s2_est
)
```

Arguments:

`jitter` Should there be a jitter?

y Output

p_est Is p being estimated?

s2_est Is s2 being estimated?

Method `param_optim_lower()`**:** Lower bounds of parameters for optimization

Usage:

```
OrderedFactorKernel$param_optim_lower(p_est = self$p_est, s2_est = self$s2_est)
```

Arguments:

p_est Is p being estimated?

s2_est Is s2 being estimated?

Method `param_optim_upper()`**:** Upper bounds of parameters for optimization

Usage:

```
OrderedFactorKernel$param_optim_upper(p_est = self$p_est, s2_est = self$s2_est)
```

Arguments:

p_est Is p being estimated?

s2_est Is s2 being estimated?

Method `set_params_from_optim()`**:** Set parameters from optimization output

Usage:

```
OrderedFactorKernel$set_params_from_optim(
  optim_out,
  p_est = self$p_est,
  s2_est = self$s2_est
)
```

Arguments:

optim_out Output from optimization

p_est Is p being estimated?

s2_est Is s2 being estimated?

Method `s2_from_params()`**:** Get s2 from params vector

Usage:

```
OrderedFactorKernel$s2_from_params(params, s2_est = self$s2_est)
```

Arguments:

params parameter vector

s2_est Is s2 being estimated?

Method `plotLatent()`**:** Plot the points in the latent space

Usage:

```
OrderedFactorKernel$plotLatent()
```

Method `print()`**:** Print this object

Usage:

```
OrderedFactorKernel$print()
```

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
OrderedFactorKernel$clone(deep = FALSE)
```

Arguments:

deep Whether to make a deep clone.

References

https://stackoverflow.com/questions/27086195/linear-index-upper-triangular-matrix

Examples

```
kk <- OrderedFactorKernel$new(D=1, nlevels=5, xindex=1)
kk$p <- (1:10)/100
kmat <- outer(1:5, 1:5, Vectorize(kk$k))
kmat


if (requireNamespace("dplyr", quietly=TRUE)) {
library(dplyr)
n <- 20
X <- cbind(matrix(runif(n,2,6), ncol=1),
           matrix(sample(1:2, size=n, replace=TRUE), ncol=1))
X <- rbind(X, c(3.3,3), c(3.7,3))
n <- nrow(X)
Z <- X[,1] - (4-X[,2])^2 + rnorm(n,0,.1)
plot(X[,1], Z, col=X[,2])
tibble(X=X, Z) %>% arrange(X,Z)
k2a <- IgnoreIndsKernel$new(k=Gaussian$new(D=1), ignoreinds = 2)
k2b <- OrderedFactorKernel$new(D=2, nlevels=3, xind=2)
k2 <- k2a * k2b
k2b$p_upper <- .65*k2b$p_upper
gp <- GauPro_kernel_model$new(X=X, Z=Z, kernel = k2, verbose = 5,
  nug.min=1e-2, restarts=0)
gp$kernel$k1$kernel$beta
gp$kernel$k2$p
gp$kernel$k(x = gp$X)
tibble(X=X, Z=Z, pred=gp$predict(X)) %>% arrange(X, Z)
tibble(X=X[,2], Z) %>% group_by(X) %>% summarize(n=n(), mean(Z))
curve(gp$pred(cbind(matrix(x,ncol=1),1)),2,6, ylim=c(min(Z), max(Z)))
points(X[X[,2]==1,1], Z[X[,2]==1])
curve(gp$pred(cbind(matrix(x,ncol=1),2)), add=TRUE, col=2)
points(X[X[,2]==2,1], Z[X[,2]==2], col=2)
curve(gp$pred(cbind(matrix(x,ncol=1),3)), add=TRUE, col=3)
points(X[X[,2]==3,1], Z[X[,2]==3], col=3)
legend(legend=1:3, fill=1:3, x="topleft")
# See which points affect (5.5, 3 themost)
data.frame(X, cov=gp$kernel$k(X, c(5.5,3))) %>% arrange(-cov)
plot(k2b)
}
```

`Periodic` *Periodic Kernel R6 class*

Description

Periodic Kernel R6 class

Periodic Kernel R6 class

Usage

```
k_Periodic(
  p,
  alpha = 1,
  s2 = 1,
  D,
  p_lower = 0,
  p_upper = 100,
  p_est = TRUE,
  alpha_lower = 0,
  alpha_upper = 100,
  alpha_est = TRUE,
  s2_lower = 1e-08,
  s2_upper = 1e+08,
  s2_est = TRUE,
  useC = TRUE
)
```

Arguments

`p`	Periodic parameter
`alpha`	Periodic parameter
`s2`	Initial variance
`D`	Number of input dimensions of data
`p_lower`	Lower bound for p
`p_upper`	Upper bound for p
`p_est`	Should p be estimated?
`alpha_lower`	Lower bound for alpha
`alpha_upper`	Upper bound for alpha
`alpha_est`	Should alpha be estimated?
`s2_lower`	Lower bound for s2
`s2_upper`	Upper bound for s2
`s2_est`	Should s2 be estimated?
`useC`	Should C code used? Much faster if implemented.

Format

R6Class object.

Details

p is the period for each dimension, a is a single number for scaling

$k(x, y) = s2 * exp(-sum(alpha * sin(p * (x - y))^2))$

$k(x, y) = \sigma^2 * \exp(-\sum(\alpha_i * sin(p * (x_i - y_i))^2))$

Value

Object of R6Class with methods for fitting GP model.

Super class

GauPro::GauPro_kernel -> GauPro_kernel_Periodic

Public fields

p Parameter for correlation

p_est Should p be estimated?

logp Log of p

logp_lower Lower bound of logp

logp_upper Upper bound of logp

p_length length of p

alpha Parameter for correlation

alpha_est Should alpha be estimated?

logalpha Log of alpha

logalpha_lower Lower bound of logalpha

logalpha_upper Upper bound of logalpha

s2 variance

s2_est Is s2 estimated?

logs2 Log of s2

logs2_lower Lower bound of logs2

logs2_upper Upper bound of logs2

Methods

Public methods:

- Periodic$new()
- Periodic$k()
- Periodic$kone()
- Periodic$dC_dparams()

- Periodic$C_dC_dparams()
- Periodic$dC_dx()
- Periodic$param_optim_start()
- Periodic$param_optim_start0()
- Periodic$param_optim_lower()
- Periodic$param_optim_upper()
- Periodic$set_params_from_optim()
- Periodic$s2_from_params()
- Periodic$print()
- Periodic$clone()

Method `new()`**:** Initialize kernel object

Usage:

```
Periodic$new(
  p,
  alpha = 1,
  s2 = 1,
  D,
  p_lower = 0,
  p_upper = 100,
  p_est = TRUE,
  alpha_lower = 0,
  alpha_upper = 100,
  alpha_est = TRUE,
  s2_lower = 1e-08,
  s2_upper = 1e+08,
  s2_est = TRUE,
  useC = TRUE
)
```

Arguments:

`p` Periodic parameter

`alpha` Periodic parameter

`s2` Initial variance

`D` Number of input dimensions of data

`p_lower` Lower bound for p

`p_upper` Upper bound for p

`p_est` Should p be estimated?

`alpha_lower` Lower bound for alpha

`alpha_upper` Upper bound for alpha

`alpha_est` Should alpha be estimated?

`s2_lower` Lower bound for s2

`s2_upper` Upper bound for s2

`s2_est` Should s2 be estimated?

`useC` Should C code used? Much faster if implemented.

Method `k()`**:** Calculate covariance between two points

Usage:

```
Periodic$k(
  x,
  y = NULL,
  logp = self$logp,
  logalpha = self$logalpha,
  s2 = self$s2,
  params = NULL
)
```

Arguments:

`x` vector.

`y` vector, optional. If excluded, find correlation of x with itself.

`logp` Correlation parameters.

`logalpha` Correlation parameters.

`s2` Variance parameter.

`params` parameters to use instead of beta and s2.

Method `kone()`**:** Find covariance of two points

Usage:

```
Periodic$kone(x, y, logp, p, alpha, s2)
```

Arguments:

`x` vector

`y` vector

`logp` correlation parameters on log scale

`p` correlation parameters on regular scale

`alpha` correlation parameter

`s2` Variance parameter

Method `dC_dparams()`**:** Derivative of covariance with respect to parameters

Usage:

```
Periodic$dC_dparams(params = NULL, X, C_nonug, C, nug)
```

Arguments:

`params` Kernel parameters

`X` matrix of points in rows

`C_nonug` Covariance without nugget added to diagonal

`C` Covariance with nugget

`nug` Value of nugget

Method `C_dC_dparams()`**:** Calculate covariance matrix and its derivative with respect to parameters

Usage:

```
Periodic$C_dC_dparams(params = NULL, X, nug)
```

Arguments:

`params` Kernel parameters

`X` matrix of points in rows

`nug` Value of nugget

Method `dC_dx()`**:** Derivative of covariance with respect to X

Usage:

```
Periodic$dC_dx(XX, X, logp = self$logp, logalpha = self$logalpha, s2 = self$s2)
```

Arguments:

`XX` matrix of points

`X` matrix of points to take derivative with respect to

`logp` log of p

`logalpha` log of alpha

`s2` Variance parameter

Method `param_optim_start()`**:** Starting point for parameters for optimization

Usage:

```
Periodic$param_optim_start(
  jitter = F,
  y,
  p_est = self$p_est,
  alpha_est = self$alpha_est,
  s2_est = self$s2_est
)
```

Arguments:

`jitter` Should there be a jitter?

`y` Output

`p_est` Is p being estimated?

`alpha_est` Is alpha being estimated?

`s2_est` Is s2 being estimated?

Method `param_optim_start0()`**:** Starting point for parameters for optimization

Usage:

```
Periodic$param_optim_start0(
  jitter = F,
  y,
  p_est = self$p_est,
  alpha_est = self$alpha_est,
  s2_est = self$s2_est
)
```

Arguments:

`jitter` Should there be a jitter?

`y` Output

`p_est` Is p being estimated?

`alpha_est` Is alpha being estimated?

`s2_est` Is s2 being estimated?

Method `param_optim_lower()`**:** Lower bounds of parameters for optimization

Usage:

```
Periodic$param_optim_lower(
  p_est = self$p_est,
  alpha_est = self$alpha_est,
  s2_est = self$s2_est
)
```

Arguments:

`p_est` Is p being estimated?

`alpha_est` Is alpha being estimated?

`s2_est` Is s2 being estimated?

Method `param_optim_upper()`**:** Upper bounds of parameters for optimization

Usage:

```
Periodic$param_optim_upper(
  p_est = self$p_est,
  alpha_est = self$alpha_est,
  s2_est = self$s2_est
)
```

Arguments:

`p_est` Is p being estimated?

`alpha_est` Is alpha being estimated?

`s2_est` Is s2 being estimated?

Method `set_params_from_optim()`**:** Set parameters from optimization output

Usage:

```
Periodic$set_params_from_optim(
  optim_out,
  p_est = self$p_est,
  alpha_est = self$alpha_est,
  s2_est = self$s2_est
)
```

Arguments:

`optim_out` Output from optimization

`p_est` Is p being estimated?

`alpha_est` Is alpha being estimated?

`s2_est` Is s2 being estimated?

Method `s2_from_params()`**:** Get s2 from params vector

Usage:

```
Periodic$s2_from_params(params, s2_est = self$s2_est)
```

Arguments:

`params` parameter vector

`s2_est` Is s2 being estimated?

Method `print()`**:** Print this object

Usage:

```
Periodic$print()
```

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
Periodic$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

Examples

```
k1 <- Periodic$new(p=1, alpha=1)
plot(k1)

n <- 12
x <- matrix(seq(0,1,length.out = n), ncol=1)
y <- sin(2*pi*x) + rnorm(n,0,1e-1)
gp <- GauPro_kernel_model$new(X=x, Z=y, kernel=Periodic$new(D=1),
                              parallel=FALSE)
gp$predict(.454)
gp$plot1D()
gp$cool1Dplot()
plot(gp$kernel)
```

`PowerExp` *Power Exponential Kernel R6 class*

Description

Power Exponential Kernel R6 class

Power Exponential Kernel R6 class

Usage

```
k_PowerExp(
  alpha = 1.95,
  beta,
  s2 = 1,
  D,
  beta_lower = -8,
  beta_upper = 6,
```

```
  beta_est = TRUE,
  alpha_lower = 1e-08,
  alpha_upper = 2,
  alpha_est = TRUE,
  s2_lower = 1e-08,
  s2_upper = 1e+08,
  s2_est = TRUE,
  useC = TRUE
)
```

Arguments

alpha	Initial alpha value (the exponent). Between 0 and 2.
beta	Initial beta value
s2	Initial variance
D	Number of input dimensions of data
beta_lower	Lower bound for beta
beta_upper	Upper bound for beta
beta_est	Should beta be estimated?
alpha_lower	Lower bound for alpha
alpha_upper	Upper bound for alpha
alpha_est	Should alpha be estimated?
s2_lower	Lower bound for s2
s2_upper	Upper bound for s2
s2_est	Should s2 be estimated?
useC	Should C code used? Much faster if implemented.

Format

R6Class object.

Value

Object of R6Class with methods for fitting GP model.

Super classes

GauPro::GauPro_kernel -> GauPro::GauPro_kernel_beta -> GauPro_kernel_PowerExp

Public fields

alpha alpha value (the exponent). Between 0 and 2.

alpha_lower Lower bound for alpha

alpha_upper Upper bound for alpha

alpha_est Should alpha be estimated?

Methods

Public methods:

- PowerExp$new()
- PowerExp$k()
- PowerExp$kone()
- PowerExp$dC_dparams()
- PowerExp$dC_dx()
- PowerExp$param_optim_start()
- PowerExp$param_optim_start0()
- PowerExp$param_optim_lower()
- PowerExp$param_optim_upper()
- PowerExp$set_params_from_optim()
- PowerExp$print()
- PowerExp$clone()

Method `new()`**:** Initialize kernel object

Usage:

```
PowerExp$new(
  alpha = 1.95,
  beta,
  s2 = 1,
  D,
  beta_lower = -8,
  beta_upper = 6,
  beta_est = TRUE,
  alpha_lower = 1e-08,
  alpha_upper = 2,
  alpha_est = TRUE,
  s2_lower = 1e-08,
  s2_upper = 1e+08,
  s2_est = TRUE,
  useC = TRUE
)
```

Arguments:

`alpha` Initial alpha value (the exponent). Between 0 and 2.

`beta` Initial beta value

`s2` Initial variance

`D` Number of input dimensions of data

`beta_lower` Lower bound for beta

`beta_upper` Upper bound for beta

`beta_est` Should beta be estimated?

`alpha_lower` Lower bound for alpha

`alpha_upper` Upper bound for alpha

`alpha_est` Should alpha be estimated?

`s2_lower` Lower bound for s2

`s2_upper` Upper bound for s2

`s2_est` Should s2 be estimated?

`useC` Should C code used? Much faster if implemented.

Method `k()`**:** Calculate covariance between two points

Usage:

```
PowerExp$k(
  x,
  y = NULL,
  beta = self$beta,
  alpha = self$alpha,
  s2 = self$s2,
  params = NULL
)
```

Arguments:

`x` vector.

`y` vector, optional. If excluded, find correlation of x with itself.

`beta` Correlation parameters.

`alpha` alpha value (the exponent). Between 0 and 2.

`s2` Variance parameter.

`params` parameters to use instead of beta and s2.

Method `kone()`**:** Find covariance of two points

Usage:

```
PowerExp$kone(x, y, beta, theta, alpha, s2)
```

Arguments:

`x` vector

`y` vector

`beta` correlation parameters on log scale

`theta` correlation parameters on regular scale

`alpha` alpha value (the exponent). Between 0 and 2.

`s2` Variance parameter

Method `dC_dparams()`**:** Derivative of covariance with respect to parameters

Usage:

```
PowerExp$dC_dparams(params = NULL, X, C_nonug, C, nug)
```

Arguments:

`params` Kernel parameters

`X` matrix of points in rows

`C_nonug` Covariance without nugget added to diagonal

`C` Covariance with nugget

`nug` Value of nugget

Method `dC_dx()`**:** Derivative of covariance with respect to X

Usage:

```
PowerExp$dC_dx(
  XX,
  X,
  theta,
  beta = self$beta,
  alpha = self$alpha,
  s2 = self$s2
)
```

Arguments:

`XX` matrix of points

`X` matrix of points to take derivative with respect to

`theta` Correlation parameters

`beta` log of theta

`alpha` alpha value (the exponent). Between 0 and 2.

`s2` Variance parameter

Method `param_optim_start()`**:** Starting point for parameters for optimization

Usage:

```
PowerExp$param_optim_start(
  jitter = F,
  y,
  beta_est = self$beta_est,
  alpha_est = self$alpha_est,
  s2_est = self$s2_est
)
```

Arguments:

`jitter` Should there be a jitter?

`y` Output

`beta_est` Is beta being estimated?

`alpha_est` Is alpha being estimated?

`s2_est` Is s2 being estimated?

Method `param_optim_start0()`**:** Starting point for parameters for optimization

Usage:

```
PowerExp$param_optim_start0(
  jitter = F,
  y,
  beta_est = self$beta_est,
  alpha_est = self$alpha_est,
  s2_est = self$s2_est
)
```

Arguments:

`jitter` Should there be a jitter?

`y` Output

`beta_est` Is beta being estimated?

`alpha_est` Is alpha being estimated?

`s2_est` Is s2 being estimated?

Method `param_optim_lower()`**:** Lower bounds of parameters for optimization

Usage:

```
PowerExp$param_optim_lower(
  beta_est = self$beta_est,
  alpha_est = self$alpha_est,
  s2_est = self$s2_est
)
```

Arguments:

`beta_est` Is beta being estimated?

`alpha_est` Is alpha being estimated?

`s2_est` Is s2 being estimated?

Method `param_optim_upper()`**:** Upper bounds of parameters for optimization

Usage:

```
PowerExp$param_optim_upper(
  beta_est = self$beta_est,
  alpha_est = self$alpha_est,
  s2_est = self$s2_est
)
```

Arguments:

`beta_est` Is beta being estimated?

`alpha_est` Is alpha being estimated?

`s2_est` Is s2 being estimated?

Method `set_params_from_optim()`**:** Set parameters from optimization output

Usage:

```
PowerExp$set_params_from_optim(
  optim_out,
  beta_est = self$beta_est,
  alpha_est = self$alpha_est,
  s2_est = self$s2_est
)
```

Arguments:

`optim_out` Output from optimization

`beta_est` Is beta estimate?

`alpha_est` Is alpha estimated?

`s2_est` Is s2 estimated?

Method `print()`**:** Print this object

Usage:

```
PowerExp$print()
```

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
PowerExp$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

Examples

```
k1 <- PowerExp$new(beta=0, alpha=0)
```

`predict.GauPro` *Predict for class GauPro*

Description

Predict for class GauPro

Usage

```
## S3 method for class 'GauPro'
predict(object, XX, se.fit = F, covmat = F, split_speed = T, ...)
```

Arguments

`object`	Object of class GauPro
`XX`	new points to predict
`se.fit`	Should standard error be returned (and variance)?
`covmat`	Should the covariance matrix be returned?
`split_speed`	Should the calculation be split up to speed it up?
`...`	Additional parameters

Value

Prediction from object at XX

Examples

```
n <- 12
x <- matrix(seq(0,1,length.out = n), ncol=1)
y <- sin(2*pi*x) + rnorm(n,0,1e-1)
gp <- GauPro(X=x, Z=y, parallel=FALSE)
predict(gp, .448)
```

print.summary.GauPro *Print summary.GauPro*

Description

Print summary.GauPro

Usage

```
## S3 method for class 'summary.GauPro'
print(x, ...)
```

Arguments

x	summary.GauPro object
...	Additional args

Value

prints, returns invisible object

RatQuad *Rational Quadratic Kernel R6 class*

Description

Rational Quadratic Kernel R6 class

Rational Quadratic Kernel R6 class

Usage

```
k_RatQuad(
  beta,
  alpha = 1,
  s2 = 1,
  D,
  beta_lower = -8,
  beta_upper = 6,
  beta_est = TRUE,
  alpha_lower = 1e-08,
  alpha_upper = 100,
  alpha_est = TRUE,
  s2_lower = 1e-08,
  s2_upper = 1e+08,
  s2_est = TRUE,
  useC = TRUE
)
```

Arguments

beta	Initial beta value
alpha	Initial alpha value
s2	Initial variance
D	Number of input dimensions of data
beta_lower	Lower bound for beta
beta_upper	Upper bound for beta
beta_est	Should beta be estimated?
alpha_lower	Lower bound for alpha
alpha_upper	Upper bound for alpha
alpha_est	Should alpha be estimated?
s2_lower	Lower bound for s2
s2_upper	Upper bound for s2
s2_est	Should s2 be estimated?
useC	Should C code used? Much faster if implemented.

Format

R6Class object.

Value

Object of R6Class with methods for fitting GP model.

Super classes

GauPro::GauPro_kernel -> GauPro::GauPro_kernel_beta -> GauPro_kernel_RatQuad

Public fields

alpha alpha value (the exponent). Between 0 and 2.

logalpha Log of alpha

logalpha_lower Lower bound for log of alpha

logalpha_upper Upper bound for log of alpha

alpha_est Should alpha be estimated?

Methods

Public methods:

- RatQuad$new()
- RatQuad$k()
- RatQuad$kone()
- RatQuad$dC_dparams()

- RatQuad$dC_dx()
- RatQuad$param_optim_start()
- RatQuad$param_optim_start0()
- RatQuad$param_optim_lower()
- RatQuad$param_optim_upper()
- RatQuad$set_params_from_optim()
- RatQuad$print()
- RatQuad$clone()

Method `new()`**:** Initialize kernel object

Usage:

```
RatQuad$new(
  beta,
  alpha = 1,
  s2 = 1,
  D,
  beta_lower = -8,
  beta_upper = 6,
  beta_est = TRUE,
  alpha_lower = 1e-08,
  alpha_upper = 100,
  alpha_est = TRUE,
  s2_lower = 1e-08,
  s2_upper = 1e+08,
  s2_est = TRUE,
  useC = TRUE
)
```

Arguments:

`beta` Initial beta value
`alpha` Initial alpha value
`s2` Initial variance
`D` Number of input dimensions of data
`beta_lower` Lower bound for beta
`beta_upper` Upper bound for beta
`beta_est` Should beta be estimated?
`alpha_lower` Lower bound for alpha
`alpha_upper` Upper bound for alpha
`alpha_est` Should alpha be estimated?
`s2_lower` Lower bound for s2
`s2_upper` Upper bound for s2
`s2_est` Should s2 be estimated?
`useC` Should C code used? Much faster if implemented.

Method `k()`**:** Calculate covariance between two points

Usage:

```
RatQuad$k(
  x,
  y = NULL,
  beta = self$beta,
  logalpha = self$logalpha,
  s2 = self$s2,
  params = NULL
)
```

Arguments:

`x` vector.

`y` vector, optional. If excluded, find correlation of x with itself.

`beta` Correlation parameters.

`logalpha` A correlation parameter

`s2` Variance parameter.

`params` parameters to use instead of beta and s2.

Method `kone()`**:** Find covariance of two points

Usage:

```
RatQuad$kone(x, y, beta, theta, alpha, s2)
```

Arguments:

`x` vector

`y` vector

`beta` correlation parameters on log scale

`theta` correlation parameters on regular scale

`alpha` A correlation parameter

`s2` Variance parameter

Method `dC_dparams()`**:** Derivative of covariance with respect to parameters

Usage:

```
RatQuad$dC_dparams(params = NULL, X, C_nonug, C, nug)
```

Arguments:

`params` Kernel parameters

`X` matrix of points in rows

`C_nonug` Covariance without nugget added to diagonal

`C` Covariance with nugget

`nug` Value of nugget

Method `dC_dx()`**:** Derivative of covariance with respect to X

Usage:

```
RatQuad$dC_dx(XX, X, theta, beta = self$beta, alpha = self$alpha, s2 = self$s2)
```

Arguments:

`XX` matrix of points

`X` matrix of points to take derivative with respect to

`theta` Correlation parameters

`beta` log of theta

`alpha` parameter

`s2` Variance parameter

Method `param_optim_start()`**:** Starting point for parameters for optimization

Usage:

```
RatQuad$param_optim_start(
  jitter = F,
  y,
  beta_est = self$beta_est,
  alpha_est = self$alpha_est,
  s2_est = self$s2_est
)
```

Arguments:

`jitter` Should there be a jitter?

`y` Output

`beta_est` Is beta being estimated?

`alpha_est` Is alpha being estimated?

`s2_est` Is s2 being estimated?

Method `param_optim_start0()`**:** Starting point for parameters for optimization

Usage:

```
RatQuad$param_optim_start0(
  jitter = F,
  y,
  beta_est = self$beta_est,
  alpha_est = self$alpha_est,
  s2_est = self$s2_est
)
```

Arguments:

`jitter` Should there be a jitter?

`y` Output

`beta_est` Is beta being estimated?

`alpha_est` Is alpha being estimated?

`s2_est` Is s2 being estimated?

Method `param_optim_lower()`**:** Lower bounds of parameters for optimization

Usage:

```
RatQuad$param_optim_lower(
  beta_est = self$beta_est,
  alpha_est = self$alpha_est,
  s2_est = self$s2_est
)
```

Arguments:

`beta_est` Is beta being estimated?

`alpha_est` Is alpha being estimated?

`s2_est` Is s2 being estimated?

Method `param_optim_upper()`**:** Upper bounds of parameters for optimization

Usage:

```
RatQuad$param_optim_upper(
  beta_est = self$beta_est,
  alpha_est = self$alpha_est,
  s2_est = self$s2_est
)
```

Arguments:

`beta_est` Is beta being estimated?

`alpha_est` Is alpha being estimated?

`s2_est` Is s2 being estimated?

Method `set_params_from_optim()`**:** Set parameters from optimization output

Usage:

```
RatQuad$set_params_from_optim(
  optim_out,
  beta_est = self$beta_est,
  alpha_est = self$alpha_est,
  s2_est = self$s2_est
)
```

Arguments:

`optim_out` Output from optimization

`beta_est` Is beta being estimated?

`alpha_est` Is alpha being estimated?

`s2_est` Is s2 being estimated?

Method `print()`**:** Print this object

Usage:

```
RatQuad$print()
```

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
RatQuad$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

Examples

```
k1 <- RatQuad$new(beta=0, alpha=0)
```

sqrt_matrix *Find the square root of a matrix*

Description

Same thing as 'expm::sqrtm', but faster.

Usage

```
sqrt_matrix(mat, symmetric)
```

Arguments

mat	Matrix to find square root matrix of
symmetric	Is it symmetric? Passed to eigen.

Value

Square root of mat

Examples

```
mat <- matrix(c(1,.1,.1,1), 2, 2)
smat <- sqrt_matrix(mat=mat, symmetric=TRUE)
smat %*% smat
```

summary.GauPro *Summary for GauPro object*

Description

Summary for GauPro object

Usage

```
## S3 method for class 'GauPro'
summary(object, ...)
```

Arguments

object	GauPro R6 object
...	Additional arguments passed to summary

Value

Summary

trend_0 *Trend R6 class*

Description

Trend R6 class

Trend R6 class

Format

R6Class object.

Value

Object of R6Class with methods for fitting GP model.

Super class

GauPro::GauPro_trend -> GauPro_trend_0

Public fields

m Trend parameters

m_lower m lower bound

m_upper m upper bound

m_est Should m be estimated?

Methods

Public methods:

- trend_0$new()
- trend_0$Z()
- trend_0$dZ_dparams()
- trend_0$dZ_dx()
- trend_0$param_optim_start()
- trend_0$param_optim_start0()
- trend_0$param_optim_lower()
- trend_0$param_optim_upper()
- trend_0$set_params_from_optim()
- trend_0$clone()

Method new(): Initialize trend object

Usage:

```
trend_0$new(m = 0, m_lower = 0, m_upper = 0, m_est = FALSE, D = NA)
```

Arguments:

`m` trend initial parameters

`m_lower` trend lower bounds

`m_upper` trend upper bounds

`m_est` Logical of whether each param should be estimated

`D` Number of input dimensions of data

Method `Z()`**:** Get trend value for given matrix X

Usage:

```
trend_0$Z(X, m = self$m, params = NULL)
```

Arguments:

`X` matrix of points

`m` trend parameters

`params` trend parameters

Method `dZ_dparams()`**:** Derivative of trend with respect to trend parameters

Usage:

```
trend_0$dZ_dparams(X, m = m$est, params = NULL)
```

Arguments:

`X` matrix of points

`m` trend values

`params` overrides m

Method `dZ_dx()`**:** Derivative of trend with respect to X

Usage:

```
trend_0$dZ_dx(X, m = self$m, params = NULL)
```

Arguments:

`X` matrix of points

`m` trend values

`params` overrides m

Method `param_optim_start()`**:** Get parameter initial point for optimization

Usage:

```
trend_0$param_optim_start(jitter, trend_est)
```

Arguments:

`jitter` Not used

`trend_est` If the trend should be estimate.

Method `param_optim_start0()`**:** Get parameter initial point for optimization

Usage:

```
trend_0$param_optim_start0(jitter, trend_est)
```

Arguments:

`jitter` Not used

`trend_est` If the trend should be estimate.

Method `param_optim_lower()`**:** Get parameter lower bounds for optimization

Usage:

```
trend_0$param_optim_lower(jitter, trend_est)
```

Arguments:

`jitter` Not used

`trend_est` If the trend should be estimate.

Method `param_optim_upper()`**:** Get parameter upper bounds for optimization

Usage:

```
trend_0$param_optim_upper(jitter, trend_est)
```

Arguments:

`jitter` Not used

`trend_est` If the trend should be estimate.

Method `set_params_from_optim()`**:** Set parameters after optimization

Usage:

```
trend_0$set_params_from_optim(optim_out)
```

Arguments:

`optim_out` Output from optim

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
trend_0$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

Examples

```
t1 <- trend_0$new()
```

`trend_c` *Trend R6 class*

Description

Trend R6 class

Trend R6 class

Format

`R6Class` object.

Value

Object of R6Class with methods for fitting GP model.

Super class

GauPro::GauPro_trend -> GauPro_trend_c

Public fields

m Trend parameters

m_lower m lower bound

m_upper m upper bound

m_est Should m be estimated?

Methods

Public methods:

- trend_c$new()
- trend_c$Z()
- trend_c$dZ_dparams()
- trend_c$dZ_dx()
- trend_c$param_optim_start()
- trend_c$param_optim_start0()
- trend_c$param_optim_lower()
- trend_c$param_optim_upper()
- trend_c$set_params_from_optim()
- trend_c$clone()

Method new(): Initialize trend object

Usage:

```
trend_c$new(m = 0, m_lower = -Inf, m_upper = Inf, m_est = TRUE, D = NA)
```

Arguments:

m trend initial parameters

m_lower trend lower bounds

m_upper trend upper bounds

m_est Logical of whether each param should be estimated

D Number of input dimensions of data

Method Z(): Get trend value for given matrix X

Usage:

```
trend_c$Z(X, m = self$m, params = NULL)
```

Arguments:

X matrix of points

`m` trend parameters

`params` trend parameters

Method `dZ_dparams()`**:** Derivative of trend with respect to trend parameters

Usage:

```
trend_c$dZ_dparams(X, m = self$m, params = NULL)
```

Arguments:

`X` matrix of points

`m` trend values

`params` overrides m

Method `dZ_dx()`**:** Derivative of trend with respect to X

Usage:

```
trend_c$dZ_dx(X, m = self$m, params = NULL)
```

Arguments:

`X` matrix of points

`m` trend values

`params` overrides m

Method `param_optim_start()`**:** Get parameter initial point for optimization

Usage:

```
trend_c$param_optim_start(jitter = F, m_est = self$m_est)
```

Arguments:

`jitter` Not used

`m_est` If the trend should be estimate.

Method `param_optim_start0()`**:** Get parameter initial point for optimization

Usage:

```
trend_c$param_optim_start0(jitter = F, m_est = self$m_est)
```

Arguments:

`jitter` Not used

`m_est` If the trend should be estimate.

Method `param_optim_lower()`**:** Get parameter lower bounds for optimization

Usage:

```
trend_c$param_optim_lower(m_est = self$m_est)
```

Arguments:

`m_est` If the trend should be estimate.

Method `param_optim_upper()`**:** Get parameter upper bounds for optimization

Usage:

```
trend_c$param_optim_upper(m_est = self$m_est)
```

Arguments:

`m_est` If the trend should be estimate.

Method `set_params_from_optim()`**:** Set parameters after optimization

Usage:

```
trend_c$set_params_from_optim(optim_out)
```

Arguments:

`optim_out` Output from optim

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
trend_c$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

Examples

```
t1 <- trend_c$new()
```

`trend_LM` *Trend R6 class*

Description

Trend R6 class

Trend R6 class

Format

`R6Class` object.

Value

Object of `R6Class` with methods for fitting GP model.

Super class

`GauPro::GauPro_trend` -> `GauPro_trend_LM`

Public fields

`m` Trend parameters

`m_lower` m lower bound

`m_upper` m upper bound

`m_est` Should m be estimated?

`b` trend parameter

`b_lower` trend lower bounds

`b_upper` trend upper bounds

`b_est` Should b be estimated?

Methods

Public methods:

- `trend_LM$new()`
- `trend_LM$Z()`
- `trend_LM$dZ_dparams()`
- `trend_LM$dZ_dx()`
- `trend_LM$param_optim_start()`
- `trend_LM$param_optim_start0()`
- `trend_LM$param_optim_lower()`
- `trend_LM$param_optim_upper()`
- `trend_LM$set_params_from_optim()`
- `trend_LM$clone()`

Method `new()`**:** Initialize trend object

Usage:

```
trend_LM$new(
  D,
  m = rep(0, D),
  m_lower = rep(-Inf, D),
  m_upper = rep(Inf, D),
  m_est = rep(TRUE, D),
  b = 0,
  b_lower = -Inf,
  b_upper = Inf,
  b_est = TRUE
)
```

Arguments:

`D` Number of input dimensions of data

`m` trend initial parameters

`m_lower` trend lower bounds

`m_upper` trend upper bounds

`m_est` Logical of whether each param should be estimated

`b` trend parameter

`b_lower` trend lower bounds

`b_upper` trend upper bounds

`b_est` Should b be estimated?

Method `Z()`**:** Get trend value for given matrix X

Usage:

```
trend_LM$Z(X, m = self$m, b = self$b, params = NULL)
```

Arguments:

`X` matrix of points

`m` trend parameters

`b` trend parameters (slopes)

`params` trend parameters

Method `dZ_dparams()`**:** Derivative of trend with respect to trend parameters

Usage:

```
trend_LM$dZ_dparams(X, m = self$m_est, b = self$b_est, params = NULL)
```

Arguments:

`X` matrix of points

`m` trend values

`b` trend intercept

`params` overrides m

Method `dZ_dx()`**:** Derivative of trend with respect to X

Usage:

```
trend_LM$dZ_dx(X, m = self$m, params = NULL)
```

Arguments:

`X` matrix of points

`m` trend values

`params` overrides m

Method `param_optim_start()`**:** Get parameter initial point for optimization

Usage:

```
trend_LM$param_optim_start(
  jitter = FALSE,
  b_est = self$b_est,
  m_est = self$m_est
)
```

Arguments:

`jitter` Not used

`b_est` If the mean should be estimated.

`m_est` If the linear terms should be estimated.

Method `param_optim_start0()`**:** Get parameter initial point for optimization

Usage:

```
trend_LM$param_optim_start0(
  jitter = FALSE,
  b_est = self$b_est,
  m_est = self$m_est
)
```

Arguments:

`jitter` Not used

`b_est` If the mean should be estimated.

`m_est` If the linear terms should be estimated.

Method `param_optim_lower()`**:** Get parameter lower bounds for optimization

Usage:

```
trend_LM$param_optim_lower(b_est = self$b_est, m_est = self$m_est)
```

Arguments:

`b_est` If the mean should be estimated.

`m_est` If the linear terms should be estimated.

Method `param_optim_upper()`**:** Get parameter upper bounds for optimization

Usage:

```
trend_LM$param_optim_upper(b_est = self$b_est, m_est = self$m_est)
```

Arguments:

`b_est` If the mean should be estimated.

`m_est` If the linear terms should be estimated.

Method `set_params_from_optim()`**:** Set parameters after optimization

Usage:

```
trend_LM$set_params_from_optim(optim_out)
```

Arguments:

`optim_out` Output from optim

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
trend_LM$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

Examples

```
t1 <- trend_LM$new(D=2)
```

`Triangle` *Triangle Kernel R6 class*

Description

Triangle Kernel R6 class

Triangle Kernel R6 class

Usage

```
k_Triangle(
  beta,
  s2 = 1,
  D,
  beta_lower = -8,
  beta_upper = 6,
  beta_est = TRUE,
  s2_lower = 1e-08,
  s2_upper = 1e+08,
  s2_est = TRUE,
  useC = TRUE
)
```

Arguments

`beta`	Initial beta value
`s2`	Initial variance
`D`	Number of input dimensions of data
`beta_lower`	Lower bound for beta
`beta_upper`	Upper bound for beta
`beta_est`	Should beta be estimated?
`s2_lower`	Lower bound for s2
`s2_upper`	Upper bound for s2
`s2_est`	Should s2 be estimated?
`useC`	Should C code used? Much faster.

Format

`R6Class` object.

Value

Object of `R6Class` with methods for fitting GP model.

Super classes

GauPro::GauPro_kernel -> GauPro::GauPro_kernel_beta -> GauPro_kernel_Triangle

Methods

Public methods:

- Triangle$k()
- Triangle$kone()
- Triangle$dC_dparams()
- Triangle$dC_dx()
- Triangle$print()
- Triangle$clone()

Method `k()`**:** Calculate covariance between two points

Usage:

```
Triangle$k(x, y = NULL, beta = self$beta, s2 = self$s2, params = NULL)
```

Arguments:

`x` vector.

`y` vector, optional. If excluded, find correlation of x with itself.

`beta` Correlation parameters.

`s2` Variance parameter.

`params` parameters to use instead of beta and s2.

Method `kone()`**:** Find covariance of two points

Usage:

```
Triangle$kone(x, y, beta, theta, s2)
```

Arguments:

`x` vector

`y` vector

`beta` correlation parameters on log scale

`theta` correlation parameters on regular scale

`s2` Variance parameter

Method `dC_dparams()`**:** Derivative of covariance with respect to parameters

Usage:

```
Triangle$dC_dparams(params = NULL, X, C_nonug, C, nug)
```

Arguments:

`params` Kernel parameters

`X` matrix of points in rows

`C_nonug` Covariance without nugget added to diagonal

`C` Covariance with nugget

`nug` Value of nugget

Method `dC_dx()`**:** Derivative of covariance with respect to X

Usage:

```
Triangle$dC_dx(XX, X, theta, beta = self$beta, s2 = self$s2)
```

Arguments:

`XX` matrix of points

`X` matrix of points to take derivative with respect to

`theta` Correlation parameters

`beta` log of theta

`s2` Variance parameter

Method `print()`**:** Print this object

Usage:

```
Triangle$print()
```

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
Triangle$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

Examples

```
k1 <- Triangle$new(beta=0)
plot(k1)

n <- 12
x <- matrix(seq(0,1,length.out = n), ncol=1)
y <- sin(2*pi*x) + rnorm(n,0,1e-1)
gp <- GauPro_kernel_model$new(X=x, Z=y, kernel=Triangle$new(1),
                              parallel=FALSE)
gp$predict(.454)
gp$plot1D()
gp$cool1Dplot()
```

`White` *White noise Kernel R6 class*

Description

Initialize kernel object

Usage

```
k_White(
  s2 = 1,
  D,
  s2_lower = 1e-08,
  s2_upper = 1e+08,
  s2_est = TRUE,
  useC = TRUE
)
```

Arguments

s2	Initial variance
D	Number of input dimensions of data
s2_lower	Lower bound for s2
s2_upper	Upper bound for s2
s2_est	Should s2 be estimated?
useC	Should C code used? Not implemented for White.

Format

R6Class object.

Value

Object of R6Class with methods for fitting GP model.

Super class

GauPro::GauPro_kernel -> GauPro_kernel_White

Public fields

s2 variance

logs2 Log of s2

logs2_lower Lower bound of logs2

logs2_upper Upper bound of logs2

s2_est Should s2 be estimated?

Methods

Public methods:

- White$new()
- White$k()
- White$kone()
- White$dC_dparams()

- White$C_dC_dparams()
- White$dC_dx()
- White$param_optim_start()
- White$param_optim_start0()
- White$param_optim_lower()
- White$param_optim_upper()
- White$set_params_from_optim()
- White$s2_from_params()
- White$print()
- White$clone()

Method `new()`**:** Initialize kernel object

Usage:

```
White$new(
  s2 = 1,
  D,
  s2_lower = 1e-08,
  s2_upper = 1e+08,
  s2_est = TRUE,
  useC = TRUE
)
```

Arguments:

`s2` Initial variance

`D` Number of input dimensions of data

`s2_lower` Lower bound for s2

`s2_upper` Upper bound for s2

`s2_est` Should s2 be estimated?

`useC` Should C code used? Not implemented for White.

Method `k()`**:** Calculate covariance between two points

Usage:

```
White$k(x, y = NULL, s2 = self$s2, params = NULL)
```

Arguments:

`x` vector.

`y` vector, optional. If excluded, find correlation of x with itself.

`s2` Variance parameter.

`params` parameters to use instead of beta and s2.

Method `kone()`**:** Find covariance of two points

Usage:

```
White$kone(x, y, s2)
```

Arguments:

`x` vector

`y` vector

`s2` Variance parameter

Method `dC_dparams()`**:** Derivative of covariance with respect to parameters

Usage:

```
White$dC_dparams(params = NULL, X, C_nonug, C, nug)
```

Arguments:

`params` Kernel parameters

`X` matrix of points in rows

`C_nonug` Covariance without nugget added to diagonal

`C` Covariance with nugget

`nug` Value of nugget

Method `C_dC_dparams()`**:** Calculate covariance matrix and its derivative with respect to parameters

Usage:

```
White$C_dC_dparams(params = NULL, X, nug)
```

Arguments:

`params` Kernel parameters

`X` matrix of points in rows

`nug` Value of nugget

Method `dC_dx()`**:** Derivative of covariance with respect to X

Usage:

```
White$dC_dx(XX, X, s2 = self$s2)
```

Arguments:

`XX` matrix of points

`X` matrix of points to take derivative with respect to

`s2` Variance parameter

`theta` Correlation parameters

`beta` log of theta

Method `param_optim_start()`**:** Starting point for parameters for optimization

Usage:

```
White$param_optim_start(jitter = F, y, s2_est = self$s2_est)
```

Arguments:

`jitter` Should there be a jitter?

`y` Output

`s2_est` Is s2 being estimated?

Method `param_optim_start0()`**:** Starting point for parameters for optimization

Usage:

```
White$param_optim_start0(jitter = F, y, s2_est = self$s2_est)
```

Arguments:

`jitter` Should there be a jitter?

`y` Output

`s2_est` Is s2 being estimated?

Method `param_optim_lower()`**:** Lower bounds of parameters for optimization

Usage:

```
White$param_optim_lower(s2_est = self$s2_est)
```

Arguments:

`s2_est` Is s2 being estimated?

Method `param_optim_upper()`**:** Upper bounds of parameters for optimization

Usage:

```
White$param_optim_upper(s2_est = self$s2_est)
```

Arguments:

`s2_est` Is s2 being estimated?

Method `set_params_from_optim()`**:** Set parameters from optimization output

Usage:

```
White$set_params_from_optim(optim_out, s2_est = self$s2_est)
```

Arguments:

`optim_out` Output from optimization

`s2_est` s2 estimate

Method `s2_from_params()`**:** Get s2 from params vector

Usage:

```
White$s2_from_params(params, s2_est = self$s2_est)
```

Arguments:

`params` parameter vector

`s2_est` Is s2 being estimated?

Method `print()`**:** Print this object

Usage:

```
White$print()
```

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
White$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

Examples

```
k1 <- White$new(s2=1e-8)
```

Index