Package 'splines2'

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Title Regression Spline Functions and Classes

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Description Constructs basis matrix of B-splines, M-splines, I-splines, convex splines (C-splines), periodic M-splines, natural cubic splines, generalized Bernstein polynomials, and their integrals (except C-splines) and derivatives of given order by close-form recursive formulas. It also contains a C++ head-only library integrated with Rcpp. See De Boor (1978) <doi:10.1002/zamm.19800600129>, Ramsay (1988) <doi:10.1214/ss/1177012761>, and Meyer (2008) <doi:10.1214/08-AOAS167> for more information about the spline basis.

Imports Rcpp, stats

LinkingTo Rcpp, RcppArmadillo

Suggests knitr, rmarkdown, tinytest

Depends R (>= 3.2.3)

VignetteBuilder knitr

License GPL (>= 3)

URL https://wwenjie.org/splines2, https://github.com/wenjie2wang/splines2

BugReports https://github.com/wenjie2wang/splines2/issues

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R topics documented:

`bernsteinPoly` *Generalized Bernstein Polynomial Basis*

Description

Returns a generalized Bernstein polynomial basis matrix of given degree over a specified range.

Usage

```
bernsteinPoly(
  x,
  degree = 3,
  intercept = FALSE,
  Boundary.knots = NULL,
  derivs = 0L,
  integral = FALSE,
  ...
)
```

Arguments

`x`	The predictor variable taking values inside of the specified boundary. Missing values are allowed and will be returned as they are.
`degree`	A non-negative integer representing the degree of the polynomials.
`intercept`	If `TRUE`, the complete basis matrix will be returned. Otherwise, the first basis will be excluded from the output.
`Boundary.knots`	Boundary points at which to anchor the Bernstein polynomial basis. The default value is `NULL` and the boundary knots is set internally to be `range(x,na.rm = TRUE)`.

derivs	A non-negative integer specifying the order of derivatives. The default value is 0L for Bernstein polynomial basis functions.
integral	A logical value. If TRUE, the integrals of the Bernstein polynomials will be returned. The default value is FALSE.
...	Optional arguments that are not used.

Value

A numeric matrix of dimension length(x) by degree + as.integer(intercept).

Examples

```
library(splines2)

x1 <- seq.int(0, 1, 0.01)
x2 <- seq.int(- 2, 2, 0.01)

## Bernstein polynomial basis matrix over [0, 1]
bMat1 <- bernsteinPoly(x1, degree = 4, intercept = TRUE)

## generalized Bernstein polynomials basis over [- 2, 2]
bMat2 <- bernsteinPoly(x2, degree = 4, intercept = TRUE)

op <- par(mfrow = c(1, 2), mar = c(2.5, 2.5, 0.2, 0.1), mgp = c(1.5, 0.5, 0))
matplot(x1, bMat1, type = "l", ylab = "y")
matplot(x2, bMat2, type = "l", ylab = "y")

## the first and second derivative matrix
d1Mat1 <- bernsteinPoly(x1, degree = 4, derivs = 1, intercept = TRUE)
d2Mat1 <- bernsteinPoly(x1, degree = 4, derivs = 2, intercept = TRUE)
d1Mat2 <- bernsteinPoly(x2, degree = 4, derivs = 1, intercept = TRUE)
d2Mat2 <- bernsteinPoly(x2, degree = 4, derivs = 2, intercept = TRUE)

par(mfrow = c(2, 2))
matplot(x1, d1Mat1, type = "l", ylab = "y")
matplot(x2, d1Mat2, type = "l", ylab = "y")
matplot(x1, d2Mat1, type = "l", ylab = "y")
matplot(x2, d2Mat2, type = "l", ylab = "y")

## reset to previous plotting settings
par(op)

## or use the deriv method
all.equal(d1Mat1, deriv(bMat1))
all.equal(d2Mat1, deriv(bMat1, 2))

## the integrals
iMat1 <- bernsteinPoly(x1, degree = 4, integral = TRUE, intercept = TRUE)
iMat2 <- bernsteinPoly(x2, degree = 4, integral = TRUE, intercept = TRUE)
all.equal(deriv(iMat1), bMat1, check.attributes = FALSE)
all.equal(deriv(iMat2), bMat2, check.attributes = FALSE)
```

bSpline *B-Spline Basis for Polynomial Splines*

Description

Generates the B-spline basis matrix representing the family of piecewise polynomials with the specified interior knots, degree, and boundary knots, evaluated at the values of x.

Usage

```
bSpline(
  x,
  df = NULL,
  knots = NULL,
  degree = 3L,
  intercept = FALSE,
  Boundary.knots = NULL,
  ...
)
```

Arguments

x	The predictor variable. Missing values are allowed and will be returned as they are.
df	Degree of freedom that equals to the column number of the returned matrix. One can specify df rather than knots, then the function chooses df -degree -as.integer(intercept) internal knots at suitable quantiles of x ignoring missing values and those x outside of the boundary. If internal knots are specified via knots, the specified df will be ignored.
knots	The internal breakpoints that define the splines. The default is NULL, which results in a basis for ordinary polynomial regression. Typical values are the mean or median for one knot, quantiles for more knots.
degree	A nonnegative integer specifying the degree of the piecewise polynomial. The default value is 3 for cubic splines. Zero degree is allowed for piecewise constant basis functions.
intercept	If TRUE, the complete basis matrix will be returned. Otherwise, the first basis will be excluded from the output.
Boundary.knots	Boundary points at which to anchor the splines. By default, they are the range of x excluding NA. If both knots and Boundary.knots are supplied, the basis parameters do not depend on x. Data can extend beyond Boundary.knots.
...	Optional arguments that are not used.

Details

This function extends the bs() function in the splines package for B-spline basis by allowing piecewise constant (left-closed and right-open except on the right boundary) spline basis of degree zero.

Value

A numeric matrix of `length(x)` rows and `df` columns if `df` is specified or `length(knots) + degree + as.integer(intercept)` columns if `knots` are specified instead. Attributes that correspond to the arguments specified are returned mainly for other functions in this package.

References

De Boor, Carl. (1978). *A practical guide to splines*. Vol. 27. New York: Springer-Verlag.

See Also

`dbs` for derivatives of B-splines; `ibs` for integrals of B-splines;

Examples

```
library(splines2)

x <- seq.int(0, 1, 0.01)
knots <- c(0.3, 0.5, 0.6)

## cubic B-splines
bsMat <- bSpline(x, knots = knots, degree = 3, intercept = TRUE)

op <- par(mar = c(2.5, 2.5, 0.2, 0.1), mgp = c(1.5, 0.5, 0))
matplot(x, bsMat, type = "l", ylab = "Cubic B-splines")
abline(v = knots, lty = 2, col = "gray")

## reset to previous plotting settings
par(op)

## the first derivaitves
d1Mat <- deriv(bsMat)

## the second derivaitves
d2Mat <- deriv(bsMat, 2)

## evaluate at new values
predict(bsMat, c(0.125, 0.801))
```

---

cSpline *C-Spline Basis for Polynomial Splines*

Description

Generates the convex regression spline (called C-spline) basis matrix by integrating I-spline basis for a polynomial spline or the corresponding derivatives.

Usage

```
cSpline(
  x,
  df = NULL,
  knots = NULL,
  degree = 3L,
  intercept = TRUE,
  Boundary.knots = NULL,
  derivs = 0L,
  scale = TRUE,
  ...
)
```

Arguments

x	The predictor variable. Missing values are allowed and will be returned as they are.
df	Degree of freedom that equals to the column number of the returned matrix. One can specify df rather than knots, then the function chooses df -degree -as.integer(intercept) internal knots at suitable quantiles of x ignoring missing values and those x outside of the boundary. If internal knots are specified via knots, the specified df will be ignored.
knots	The internal breakpoints that define the splines. The default is NULL, which results in a basis for ordinary polynomial regression. Typical values are the mean or median for one knot, quantiles for more knots.
degree	The degree of C-spline defined to be the degree of the associated M-spline instead of actual polynomial degree. For example, C-spline basis of degree 2 is defined as the scaled double integral of associated M-spline basis of degree 2.
intercept	If TRUE by default, all of the spline basis functions are returned. Notice that when using C-Spline for shape-restricted regression, intercept = TRUE should be set even when an intercept term is considered additional to the spline basis in the model.
Boundary.knots	Boundary points at which to anchor the splines. By default, they are the range of x excluding NA. If both knots and Boundary.knots are supplied, the basis parameters do not depend on x. Data can extend beyond Boundary.knots.
derivs	A non-negative integer specifying the order of derivatives of C-splines. The default value is 0L for C-spline basis functions.
scale	A logical value indicating if scaling C-splines is required. If TRUE by default, each C-spline basis is scaled to have unit height at right boundary knot. The corresponding I-spline and M-spline produced by deriv methods will be scaled to the same extent.
...	Optional arguments that are not used.

Details

It is an implementation of the close form C-spline basis derived from the recursion formula of I-splines and M-splines.

Value

A numeric matrix of `length(x)` rows and `df` columns if `df` is specified or `length(knots) + degree + as.integer(intercept)` columns if `knots` are specified instead. Attributes that correspond to the arguments specified are returned mainly for other functions in this package.

References

Meyer, M. C. (2008). Inference using shape-restricted regression splines. *The Annals of Applied Statistics*, 2(3), 1013–1033.

See Also

`iSpline` for I-splines; `mSpline` for M-splines.

Examples

```
library(splines2)

x <- seq.int(0, 1, 0.01)
knots <- c(0.3, 0.5, 0.6)

### when 'scale = TRUE' (by default)
csMat <- cSpline(x, knots = knots, degree = 2)

op <- par(mar = c(2.5, 2.5, 0.2, 0.1), mgp = c(1.5, 0.5, 0))
matplot(x, csMat, type = "l", ylab = "C-spline basis")
abline(v = knots, lty = 2, col = "gray")
isMat <- deriv(csMat)
msMat <- deriv(csMat, derivs = 2)
matplot(x, isMat, type = "l", ylab = "scaled I-spline basis")
matplot(x, msMat, type = "l", ylab = "scaled M-spline basis")

## reset to previous plotting settings
par(op)

### when 'scale = FALSE'
csMat <- cSpline(x, knots = knots, degree = 2, scale = FALSE)

## the corresponding I-splines and M-splines (with same arguments)
isMat <- iSpline(x, knots = knots, degree = 2)
msMat <- mSpline(x, knots = knots, degree = 2, intercept = TRUE)

## or using deriv methods (more efficient)
isMat1 <- deriv(csMat)
msMat1 <- deriv(csMat, derivs = 2)

## equivalent
stopifnot(all.equal(isMat, isMat1, check.attributes = FALSE))
stopifnot(all.equal(msMat, msMat1, check.attributes = FALSE))
```

dbs *Derivatives of B-Splines*

Description

Produces the derivatives of given order of B-splines.

Usage

```
dbs(
  x,
  derivs = 1L,
  df = NULL,
  knots = NULL,
  degree = 3L,
  intercept = FALSE,
  Boundary.knots = NULL,
  ...
)
```

Arguments

x	The predictor variable. Missing values are allowed and will be returned as they are.
derivs	A positive integer specifying the order of derivative. The default value is 1L for the first derivative.
df	Degree of freedom that equals to the column number of the returned matrix. One can specify df rather than knots, then the function chooses df -degree -as.integer(intercept) internal knots at suitable quantiles of x ignoring missing values and those x outside of the boundary. If internal knots are specified via knots, the specified df will be ignored.
knots	The internal breakpoints that define the splines. The default is NULL, which results in a basis for ordinary polynomial regression. Typical values are the mean or median for one knot, quantiles for more knots.
degree	A nonnegative integer specifying the degree of the piecewise polynomial. The default value is 3 for cubic splines. Zero degree is allowed for piecewise constant basis functions.
intercept	If TRUE, the complete basis matrix will be returned. Otherwise, the first basis will be excluded from the output.
Boundary.knots	Boundary points at which to anchor the splines. By default, they are the range of x excluding NA. If both knots and Boundary.knots are supplied, the basis parameters do not depend on x. Data can extend beyond Boundary.knots.
...	Optional arguments that are not used.

Details

This function provides a more user-friendly interface and a more consistent handling for NA's than splines::splineDesign() for derivatives of B-splines. The implementation is based on the close form recursion formula. At knots, the derivative is defined to be the right derivative except at the right boundary knot.

Value

A numeric matrix of length(x) rows and df columns if df is specified or length(knots) + degree + as.integer(intercept) columns if knots are specified instead. Attributes that correspond to the arguments specified are returned mainly for other functions in this package.

References

De Boor, Carl. (1978). *A practical guide to splines*. Vol. 27. New York: Springer-Verlag.

See Also

bSpline for B-splines; ibs for integrals of B-splines.

Examples

```
library(splines2)
x <- seq.int(0, 1, 0.01)
knots <- c(0.2, 0.4, 0.7)
## the second derivative of cubic B-splines with three internal knots
dMat <- dbs(x, derivs = 2L, knots = knots, intercept = TRUE)

## compare with the results from splineDesign
ord <- attr(dMat, "degree") + 1L
bKnots <- attr(dMat, "Boundary.knots")
aKnots <- c(rep(bKnots[1L], ord), knots, rep(bKnots[2L], ord))
res <- splines::splineDesign(aKnots, x = x, derivs = 2L)
stopifnot(all.equal(res, dMat, check.attributes = FALSE))
```

---

deriv *Derivatives of Spline Basis Functions*

Description

Returns derivatives of given order for the given spline basis functions.

Usage

```
## S3 method for class 'bSpline2'
deriv(expr, derivs = 1L, ...)

## S3 method for class 'dbs'
```

```
deriv(expr, derivs = 1L, ...)

## S3 method for class 'ibs'
deriv(expr, derivs = 1L, ...)

## S3 method for class 'mSpline'
deriv(expr, derivs = 1L, ...)

## S3 method for class 'iSpline'
deriv(expr, derivs = 1L, ...)

## S3 method for class 'cSpline'
deriv(expr, derivs = 1L, ...)

## S3 method for class 'bernsteinPoly'
deriv(expr, derivs = 1L, ...)

## S3 method for class 'naturalSpline'
deriv(expr, derivs = 1L, ...)
```

Arguments

`expr`	Objects of class `bSpline2`, `ibs`, `mSpline`, `iSpline`, `cSpline`, `bernsteinPoly` or `naturalSpline` with attributes describing `knots`, `degree`, etc.
`derivs`	A positive integer specifying the order of derivatives. By default, it is `1L` for the first derivatives.
`...`	Optional arguments that are not used.

Details

At knots, the derivative is defined to be the right derivative except at the right boundary knot. By default, the function returns the first derivatives. For derivatives of order greater than one, nested function calls such as `deriv(deriv(expr))` are supported but not recommended. For a better performance, argument `derivs` should be specified instead.

This function is designed for objects produced by this package. It internally extracts necessary specification about the spline/polynomial basis matrix from its attributes. Therefore, the function will not work if the key attributes are not available after some operations.

Value

A numeric matrix of the same dimension with the input `expr`.

Examples

```
library(splines2)
x <- c(seq.int(0, 1, 0.1), NA)  # NA's will be kept.
knots <- c(0.3, 0.5, 0.6)

## integal of B-splines and the corresponding B-splines integrated
```

```
ibsMat <- ibs(x, knots = knots)
bsMat <- bSpline(x, knots = knots)

## the first derivative
d1Mat <- deriv(ibsMat)
stopifnot(all.equal(bsMat, d1Mat, check.attributes = FALSE))

## the second derivative
d2Mat1 <- deriv(bsMat)
d2Mat2 <- deriv(ibsMat, derivs = 2L)
## nested calls are supported but not recommended
d2Mat3 <- deriv(deriv(ibsMat))
stopifnot(all.equal(d2Mat1, d2Mat2, check.attributes = FALSE))
stopifnot(all.equal(d2Mat2, d2Mat3, check.attributes = FALSE))

## C-splines, I-splines, M-splines and the derivatives
csMat <- cSpline(x, knots = knots, intercept = TRUE, scale = FALSE)
isMat <- iSpline(x, knots = knots, intercept = TRUE)
stopifnot(all.equal(isMat, deriv(csMat), check.attributes = FALSE))

msMat <- mSpline(x, knots = knots, intercept = TRUE)
stopifnot(all.equal(msMat, deriv(isMat), check.attributes = FALSE))
stopifnot(all.equal(msMat, deriv(csMat, 2), check.attributes = FALSE))
stopifnot(all.equal(msMat, deriv(deriv(csMat)), check.attributes = FALSE))

dmsMat <- mSpline(x, knots = knots, intercept = TRUE, derivs = 1)
stopifnot(all.equal(dmsMat, deriv(msMat), check.attributes = FALSE))
stopifnot(all.equal(dmsMat, deriv(isMat, 2), check.attributes = FALSE))
stopifnot(all.equal(dmsMat, deriv(deriv(isMat)), check.attributes = FALSE))
stopifnot(all.equal(dmsMat, deriv(csMat, 3), check.attributes = FALSE))
stopifnot(all.equal(dmsMat, deriv(deriv(deriv(csMat))), check.attributes = FALSE))
```

---

ibs *Integrals of B-Splines*

Description

Generates basis matrix for integrals of B-splines.

Usage

```
ibs(
  x,
  df = NULL,
  knots = NULL,
  degree = 3,
  intercept = FALSE,
  Boundary.knots = NULL,
  ...
)
```

Arguments

x	The predictor variable. Missing values are allowed and will be returned as they are.
df	Degree of freedom that equals to the column number of the returned matrix. One can specify df rather than knots, then the function chooses df -degree -as.integer(intercept) internal knots at suitable quantiles of x ignoring missing values and those x outside of the boundary. If internal knots are specified via knots, the specified df will be ignored.
knots	The internal breakpoints that define the splines. The default is NULL, which results in a basis for ordinary polynomial regression. Typical values are the mean or median for one knot, quantiles for more knots.
degree	A nonnegative integer specifying the degree of the piecewise polynomial. The default value is 3 for cubic splines. Zero degree is allowed for piecewise constant basis functions.
intercept	If TRUE, the complete basis matrix will be returned. Otherwise, the first basis will be excluded from the output.
Boundary.knots	Boundary points at which to anchor the splines. By default, they are the range of x excluding NA. If both knots and Boundary.knots are supplied, the basis parameters do not depend on x. Data can extend beyond Boundary.knots.
...	Optional arguments that are not used.

Details

The implementation is based on the close form recursion formula.

Value

A numeric matrix of length(x) rows and df columns if df is specified or length(knots) + degree + as.integer(intercept) columns if knots are specified instead. Attributes that correspond to the arguments specified are returned mainly for other functions in this package.

References

De Boor, Carl. (1978). *A practical guide to splines*. Vol. 27. New York: Springer-Verlag.

See Also

bSpline for B-splines; dbs for derivatives of B-splines;

Examples

```
library(splines2)

x <- seq.int(0, 1, 0.01)
knots <- c(0.2, 0.4, 0.7, 0.9)
ibsMat <- ibs(x, knots = knots, degree = 1, intercept = TRUE)

## get the corresponding B-splines by bSpline()
```

```
bsMat0 <- bSpline(x, knots = knots, degree = 1, intercept = TRUE)
## or by the deriv() method
bsMat <- deriv(ibsMat)
stopifnot(all.equal(bsMat0, bsMat, check.attributes = FALSE))

## plot B-spline basis with their corresponding integrals
op <- par(mfrow = c(1, 2))
matplot(x, bsMat, type = "l", ylab = "B-spline basis")
abline(v = knots, lty = 2, col = "gray")
matplot(x, ibsMat, type = "l", ylab = "Integral of B-spline basis")
abline(v = knots, lty = 2, col = "gray")

## reset to previous plotting settings
par(op)
```

`iSpline` *I-Spline Basis for Polynomial Splines*

Description

Generates the I-spline (integral of M-spline) basis matrix for a polynomial spline or the corresponding derivatives of given order.

Usage

```
iSpline(
  x,
  df = NULL,
  knots = NULL,
  degree = 3L,
  intercept = TRUE,
  Boundary.knots = NULL,
  derivs = 0L,
  ...
)
```

Arguments

`x`	The predictor variable. Missing values are allowed and will be returned as they are.
`df`	Degree of freedom that equals to the column number of the returned matrix. One can specify `df` rather than `knots`, then the function chooses `df -degree -as.integer(intercept)` internal knots at suitable quantiles of `x` ignoring missing values and those `x` outside of the boundary. If internal knots are specified via `knots`, the specified `df` will be ignored.
`knots`	The internal breakpoints that define the splines. The default is `NULL`, which results in a basis for ordinary polynomial regression. Typical values are the mean or median for one knot, quantiles for more knots.

degree	The degree of I-spline defined to be the degree of the associated M-spline instead of actual polynomial degree. For example, I-spline basis of degree 2 is defined as the integral of associated M-spline basis of degree 2.
intercept	If TRUE by default, all of the spline basis functions are returned. Notice that when using I-Spline for monotonic regression, intercept = TRUE should be set even when an intercept term is considered additional to the spline basis functions.
Boundary.knots	Boundary points at which to anchor the splines. By default, they are the range of x excluding NA. If both knots and Boundary.knots are supplied, the basis parameters do not depend on x. Data can extend beyond Boundary.knots.
derivs	A non-negative integer specifying the order of derivatives of I-splines.
...	Optional arguments that are not used.

Details

It is an implementation of the close form I-spline basis based on the recursion formula given by Ramsay (1988).

Value

A numeric matrix of length(x) rows and df columns if df is specified or length(knots) + degree + as.integer(intercept) columns if knots are specified instead. Attributes that correspond to the arguments specified are returned mainly for other functions in this package.

References

Ramsay, J. O. (1988). Monotone regression splines in action. *Statistical Science*, 3(4), 425–441.

See Also

mSpline for M-splines; cSpline for C-splines;

Examples

```
library(splines2)

## Example given in the reference paper by Ramsay (1988)
x <- seq.int(0, 1, by = 0.01)
knots <- c(0.3, 0.5, 0.6)
isMat <- iSpline(x, knots = knots, degree = 2)

op <- par(mar = c(2.5, 2.5, 0.2, 0.1), mgp = c(1.5, 0.5, 0))
matplot(x, isMat, type = "l", ylab = "I-spline basis")
abline(v = knots, lty = 2, col = "gray")

## reset to previous plotting settings
par(op)

## the derivative of I-splines is M-spline
msMat1 <- iSpline(x, knots = knots, degree = 2, derivs = 1)
msMat2 <- mSpline(x, knots = knots, degree = 2, intercept = TRUE)
```

```
stopifnot(all.equal(msMat1, msMat2))
```

---

knots *Extract Knots from the Given Object*

Description

Methods for the generic function knots from the **stats** package to obtain internal or boundary knots from the objects produced by this package.

Usage

```
## S3 method for class 'bSpline2'
knots(Fn, type = c("internal", "boundary"), ...)

## S3 method for class 'dbs'
knots(Fn, type = c("internal", "boundary"), ...)

## S3 method for class 'ibs'
knots(Fn, type = c("internal", "boundary"), ...)

## S3 method for class 'mSpline'
knots(Fn, type = c("internal", "boundary"), ...)

## S3 method for class 'iSpline'
knots(Fn, type = c("internal", "boundary"), ...)

## S3 method for class 'cSpline'
knots(Fn, type = c("internal", "boundary"), ...)

## S3 method for class 'bernsteinPoly'
knots(Fn, type = c("internal", "boundary"), ...)

## S3 method for class 'naturalSpline'
knots(Fn, type = c("internal", "boundary"), ...)
```

Arguments

Fn	An splines2 object produced by this package.
type	A character vector of length one indicating the type of knots to return. The available choices are "internal" for internal knots and "Boundary" for boundary knots.
...	Optional arguments that are not used now.

Value

A numerical vector.

Examples

```
library(splines2)

set.seed(123)
x <- rnorm(100)

## B-spline basis
bsMat <- bSpline(x, df = 8, degree = 3)

## extract internal knots placed based on the quantile of x
(internal_knots <- knots(bsMat))

## extract boundary knots placed based on the range of x
boundary_knots <- knots(bsMat, type = "boundary")
all.equal(boundary_knots, range(x))
```

`mSpline` *M-Spline Basis for Polynomial Splines*

Description

Generates the basis matrix of regular M-spline, periodic M-spline, and the corresponding integrals and derivatives.

Usage

```
mSpline(
  x,
  df = NULL,
  knots = NULL,
  degree = 3L,
  intercept = FALSE,
  Boundary.knots = NULL,
  periodic = FALSE,
  derivs = 0L,
  integral = FALSE,
  ...
)
```

Arguments

`x`	The predictor variable. Missing values are allowed and will be returned as they are.
`df`	Degree of freedom that equals to the column number of the returned matrix. One can specify `df` rather than `knots`. For M-splines, the function chooses `df -degree -as.integer(intercept)` internal knots at suitable quantiles of `x` ignoring missing values and those `x` outside of the boundary. For periodic spline

	based on M-spline (`periodic = TRUE`), `df - as.integer(intercept)` internal knots will be chosen instead and the number of internal knots must be greater or equal to the specified `degree - 1`. If internal knots are specified via `knots`, the specified `df` will be ignored.
`knots`	The internal breakpoints that define the splines. The default is `NULL`, which results in a basis for ordinary polynomial regression. Typical values are the mean or median for one knot, quantiles for more knots. For periodic splines (`periodic = TRUE`), the number of knots must be greater or equal to the specified `degree - 1`.
`degree`	A nonnegative integer specifying the degree of the piecewise polynomial. The default value is `3` for cubic splines. Zero degree is allowed for piecewise constant basis functions.
`intercept`	If `TRUE`, the complete basis matrix will be returned. Otherwise, the first basis will be excluded from the output.
`Boundary.knots`	Boundary points at which to anchor the splines. By default, they are the range of `x` excluding `NA`. If both `knots` and `Boundary.knots` are supplied, the basis parameters do not depend on `x`. Data can extend beyond `Boundary.knots`. For periodic splines (`periodic = TRUE`), the specified boundary knots define the cyclic period.
`periodic`	A logical value. If `TRUE`, the periodic splines will be returned instead of regular M-splines. The default value is `FALSE`.
`derivs`	A non-negative integer specifying the order of derivatives of M-splines. The default value is `0L` for M-spline basis functions.
`integral`	A logical value. If `TRUE`, the corresponding integrals of spline basis functions will be returned. The default value is `FALSE`. For periodic splines, the integral of each basis is integrated from the left boundary knot.
`...`	Optional arguments that are not used.

Details

This function contains an implementation of the close form M-spline basis based on the recursion formula given by Ramsay (1988) or periodic M-spline basis following the procedure producing periodic B-splines given in Piegl and Tiller (1997). For monotone regression, one can use I-splines (see `iSpline`) instead of M-splines.

Value

A numeric matrix of `length(x)` rows and `df` columns if `df` is specified. If `knots` are specified instead, the output matrix will consist of `length(knots) + degree + as.integer(intercept)` columns if `periodic = FALSE`, or `length(knots) + as.integer(intercept)` columns if `periodic = TRUE`. Attributes that correspond to the arguments specified are returned for usage of other functions in this package.

References

Ramsay, J. O. (1988). Monotone regression splines in action. *Statistical science*, 3(4), 425–441.

Piegl, L., & Tiller, W. (1997). *The NURBS book*. Springer Science \& Business Media.

See Also

bSpline for B-splines; iSpline for I-splines; cSpline for C-splines.

Examples

```
library(splines2)

## Example given in the reference paper by Ramsay (1988)
x <- seq.int(0, 1, 0.01)
knots <- c(0.3, 0.5, 0.6)
msMat <- mSpline(x, knots = knots, degree = 2, intercept = TRUE)

op <- par(mar = c(2.5, 2.5, 0.2, 0.1), mgp = c(1.5, 0.5, 0))
matplot(x, msMat, type = "l", ylab = "y")
abline(v = knots, lty = 2, col = "gray")

## derivatives of M-splines
dmsMat <- mSpline(x, knots = knots, degree = 2,
                  intercept = TRUE, derivs = 1)

## or using the deriv method
dmsMat1 <- deriv(msMat)
stopifnot(all.equal(dmsMat, dmsMat1, check.attributes = FALSE))

## periodic M-spline basis
x <- seq.int(0, 3, 0.01)
knots <- c(0.3, 0.5, 0.6)
bknots <- c(0, 1)
pMat <- mSpline(x, knots = knots, degree = 3, intercept = TRUE,
                Boundary.knots = bknots, periodic = TRUE)
## integrals
iMat <- mSpline(x, knots = knots, degree = 3, intercept = TRUE,
                Boundary.knots = bknots, periodic = TRUE, integral = TRUE)
## first derivatives by "derivs = 1"
dMat1 <- mSpline(x, knots = knots, degree = 3, intercept = TRUE,
                 Boundary.knots = bknots, periodic = TRUE, derivs = 1)
## first derivatives by using the deriv() method
dMat2 <- deriv(pMat)

par(mfrow = c(2, 2))
matplot(x, pMat, type = "l", ylab = "Periodic Basis")
abline(v = seq.int(0, max(x)), lty = 2, col = "grey")
matplot(x, iMat, type = "l", ylab = "Integrals from 0")
abline(v = seq.int(0, max(x)), h = seq.int(0, max(x)), lty = 2, col = "grey")
matplot(x, dMat1, type = "l", ylab = "1st derivatives by 'derivs=1'")
abline(v = seq.int(0, max(x)), lty = 2, col = "grey")
matplot(x, dMat2, type = "l", ylab = "1st derivatives by 'deriv()'")
abline(v = seq.int(0, max(x)), lty = 2, col = "grey")
## reset to previous plotting settings
par(op)
```

naturalSpline *Natural Cubic Spline Basis for Polynomial Splines*

Description

Generates the nonnegative natural cubic spline basis matrix, the corresponding integrals (from the left boundary knot), or derivatives of given order. Each basis is assumed to follow a linear trend for x outside of boundary.

Usage

```
naturalSpline(
  x,
  df = NULL,
  knots = NULL,
  intercept = FALSE,
  Boundary.knots = NULL,
  derivs = 0L,
  integral = FALSE,
  ...
)
```

Arguments

x	The predictor variable. Missing values are allowed and will be returned as they are.
df	Degree of freedom that equals to the column number of returned matrix. One can specify df rather than knots, then the function chooses df -1 -as.integer(intercept) internal knots at suitable quantiles of x ignoring missing values and those x outside of the boundary. Thus, df must be greater than or equal to 2. If internal knots are specified via knots, the specified df will be ignored.
knots	The internal breakpoints that define the splines. The default is NULL, which results in a basis for ordinary polynomial regression. Typical values are the mean or median for one knot, quantiles for more knots.
intercept	If TRUE, the complete basis matrix will be returned. Otherwise, the first basis will be excluded from the output.
Boundary.knots	Boundary points at which to anchor the splines. By default, they are the range of x excluding NA. If both knots and Boundary.knots are supplied, the basis parameters do not depend on x. Data can extend beyond Boundary.knots.
derivs	A nonnegative integer specifying the order of derivatives of natural splines. The default value is 0L for the spline basis functions.
integral	A logical value. The default value is FALSE. If TRUE, this function will return the integrated natural splines from the left boundary knot.
...	Optional arguments that are not used.

Details

It is an implementation of the natural spline basis based on B-spline basis, which utilizes the close-form null space that can be derived from the recursive formula for the second derivatives of B-splines. The constructed spline basis functions are intended to be nonnegative within boundary with second derivatives being zeros at boundary knots.

A similar implementation is provided by `splines::ns`, which uses QR decomposition to find the null space of the second derivatives of B-spline basis at boundary knots. However, there is no guarantee that the resulting basis functions are nonnegative within boundary.

Value

A numeric matrix of `length(x)` rows and `df` columns if `df` is specified or `length(knots) + 1 + as.integer(intercept)` columns if `knots` are specified instead. Attributes that correspond to the arguments specified are returned for usage of other functions in this package.

See Also

`bSpline` for B-splines; `mSpline` for M-splines; `iSpline` for I-splines.

Examples

```
library(splines2)

x <- seq.int(0, 1, 0.01)
knots <- c(0.3, 0.5, 0.6)

## natural spline basis
nsMat0 <- naturalSpline(x, knots = knots, intercept = TRUE)
## integrals
nsMat1 <- naturalSpline(x, knots = knots, intercept = TRUE, integral = TRUE)
## first derivatives
nsMat2 <- naturalSpline(x, knots = knots, intercept = TRUE, derivs = 1)
## second derivatives
nsMat3 <- naturalSpline(x, knots = knots, intercept = TRUE, derivs = 2)

op <- par(mfrow = c(2, 2), mar = c(2.5, 2.5, 0.2, 0.1), mgp = c(1.5, 0.5, 0))
matplot(x, nsMat0, type = "l", ylab = "basis")
matplot(x, nsMat1, type = "l", ylab = "integral")
matplot(x, nsMat2, type = "l", ylab = "1st derivative")
matplot(x, nsMat3, type = "l", ylab = "2nd derivative")
par(op) # reset to previous plotting settings

## use the deriv method
all.equal(nsMat0, deriv(nsMat1), check.attributes = FALSE)
all.equal(nsMat2, deriv(nsMat0))
all.equal(nsMat3, deriv(nsMat2))
all.equal(nsMat3, deriv(nsMat0, 2))
```

predict *Evaluate a Spline Basis at specified points*

Description

This function evaluates a predefined spline basis at a (new) given x.

Usage

```
## S3 method for class 'bSpline2'
predict(object, newx, ...)

## S3 method for class 'dbs'
predict(object, newx, ...)

## S3 method for class 'ibs'
predict(object, newx, ...)

## S3 method for class 'mSpline'
predict(object, newx, ...)

## S3 method for class 'iSpline'
predict(object, newx, ...)

## S3 method for class 'cSpline'
predict(object, newx, ...)

## S3 method for class 'bernsteinPoly'
predict(object, newx, ...)

## S3 method for class 'naturalSpline'
predict(object, newx, ...)
```

Arguments

object	Objects of class bSpline2, ibs, mSpline, iSpline, cSpline, bernsteinPoly or naturalSpline with attributes describing knots, degree, etc.
newx	The x values at which evaluations are required.
...	Optional arguments that are not used.

Details

These are methods for the generic function predict for objects inheriting from class bSpline2, ibs, mSpline, iSpline, cSpline, naturalSpline, or bernsteinPoly. If newx is not given, the function returns the input object.

Value

An object just like the `object` input, except evaluated at the new values of `x`.

Examples

```
library(splines2)
x <- seq.int(0, 1, 0.2)
knots <- c(0.3, 0.5, 0.6)
newX <- seq.int(0.1, 0.9, 0.2)

## for B-splines
bsMat <- bSpline(x, knots = knots, degree = 2)
predict(bsMat, newX)

## for integral of B-splines
ibsMat <- ibs(x, knots = knots, degree = 2)
predict(ibsMat, newX)

## for derivative of B-splines
dbsMat <- dbs(x, knots = knots, degree = 2)
predict(dbsMat, newX)

## for M-spline
msMat <- mSpline(x, knots = knots, degree = 2)
predict(msMat, newX)

## for I-spline
isMat <- iSpline(x, knots = knots, degree = 2)
predict(isMat, newX)

## for C-spline
csMat <- cSpline(x, knots = knots, degree = 2)
predict(csMat, newX)
```

`splines2` *splines2: Regression Spline Functions and Classes*

Description

This package provides functions to construct basis matrix of

- B-splines
- M-splines
- I-splines
- convex splines (C-splines)
- periodic M-splines
- natural cubic splines

- generalized Bernstein polynomials
- their integrals (except C-splines) and derivatives of given order by close-form recursive formulas

Details

In addition to the R interface, it also provides a C++ header-only library integrated with **Rcpp**, which allows construction of spline basis matrix directly in C++ with the help of **Rcpp** and **RcppArmadillo**. So it can also be treated as one of the **Rcpp*** packages. A toy example package that uses the C++ interface is available at <https://github.com/wenjie2wang/example-pkg-Rcpp-splines2>.

It is named after the **splines** package: "Regression Spline Functions and Classes". The tailing number two is simply "too" (and by no means for the generation two).

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