Canadian climate: function-on-function regression

Sarah Brockhaus [*]

Institut für Statistik,
Ludwig-Maximilians-Universität München,
Ludwigstraße 33, D-80539 München, Germany.

The dataset was originally analyzed by Fuchs et al. (2015). The results of this vignette together with more explanations can be found in Brockhaus et al. (2015).

1 Load and plot data

Load FDboost package.
Load data and compute the first derivative.

```
data(fuelSubset)
fuel <- fuelSubset
str(fuel)

List of 7
 $ heatan      : num [1:129] 26.8 27.5 23.8 18.2 17.5 ...
 $ h2o         : num [1:129] 2.3 3 2 1.85 2.39 ...
 $ nir.lambda  : num [1:231] 800 803 805 808 810 ...
 $ NIR         : num [1:129, 1:231] 0.2818 0.2916 -0.0042 -0.034 -0.1804 ...
 $ uvvis.lambda: num [1:134] 250 256 261 267 273 ...
 $ UVVIS       : num [1:129, 1:134] 0.145 -1.584 -0.814 -1.311 -1.373 ...
 $ h2o.fit     : num [1:129] 2.58 3.43 1.83 2.03 3.07 ...

# # normalize the wavelength to 0-1
# fuel£nir.lambda0 <- (fuel£nir.lambda - min(fuel£nir.lambda)) /
#   (max(fuel£nir.lambda) - min(fuel£nir.lambda))
# fuel£uvvis.lambda0 <- (fuel£uvvis.lambda - min(fuel£uvvis.lambda)) /
#   (max(fuel£uvvis.lambda) - min(fuel£uvvis.lambda))

# compute first derivatives as first order differences
fuel$dUVVIS <- t(apply(fuel$UVVIS, 1, diff))
fuel$dNIR <- t(apply(fuel$NIR, 1, diff))

# get the wavelength for the derivatives
fuel$duvvis.lambda <- fuel$uvvis.lambda[-1]
fuel$dnir.lambda <- fuel$nir.lambda[-1]
# fuel£duvvis.lambda0 <- fuel£uvvis.lambda0[-1]
# fuel£dnir.lambda0 <- fuel£nir.lambda0[-1]
```

Compute the model to predict humidity. The predicted humidity is contained already in the dataset *fuel*.

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[*]E-mail: sarah.brockhaus@stat.uni-muenchen.de

2 Model to predict humidity

We consider the following regression model to predict the humidity.

$$E(Y_i) = \int \text{NIR}_i(s_1)\beta_1(s_1)ds_1 + \int \text{UVVIS}_i(s_2)\beta_2(s_2)ds_2 + \int \text{dNIR}_i(s_3)\beta_1(s_3)ds_3 + \int \text{dUVVIS}_i(s_4)\beta_2(s_4)ds_4,$$

with Y_i being the humidity and NIR, UVVIS are the spectra and dNIR, dUVVIS the respective derivatives, measured over $s_1, \ldots, s_4$ respectively. The optimal stopping iteration is determined by 10-fold bootstrap (better use multiple cores).

```
modH2O <- FDboost(h2o ~ bsignal(UVVIS, uvvis.lambda, knots=40, df=4)
                  + bsignal(NIR, nir.lambda, knots=40, df=4)
                  + bsignal(dUVVIS, duvvis.lambda, knots=40, df=4)
                  + bsignal(dNIR, dnir.lambda, knots=40, df=4),
                  timeformula=~bols(1), data=fuel)

set.seed(212)
cvmH2O <- suppressWarnings(cvrisk(modH2O, grid=seq(100, 5000, by=100),
                            folds=cv( model.weights(modH2O),
                            type = "bootstrap", B = 10), mc.cores = 1))

par(mfrow=c(1,2))
plot(cvmH2O)

modH2O[mstop(cvmH2O)]
#modH2O[2400]

#### create new variable of predicted h2o
h2o.fit <- modH2O$fitted()

plot(fuel$h2o, h2o.fit)
abline(0,1)
```

3 Model to predict heat value

We consider the following regression model to predict the heat values.

$$E(Y_i) = \int \text{NIR}_i(s_1)\beta_1(s_1)ds_1 + \int \text{UVVIS}_i(s_2)\beta_2(s_2)ds_2,$$

with Y_i being the heat value and NIR and UVVIS are the spectra, measured over s_1 and s_2 respectively.

```
formula <- formula(heatan ~ bsignal(UVVIS, uvvis.lambda, knots=40, df=4.41)
                   + bsignal(NIR, nir.lambda, knots=40, df=4.41))

## do a model fit:
mod <- FDboost(formula, timeformula=~bols(1), data=fuel)
mod <- mod[198]
```

The optimal stopping iteration is determined by 50-fold bootstrap. We compute in each bootstrap-sample the coefficient functions to get an idea of the variability of the estimates (better use multiple cores).

```
## get optimal mstop and do bootstrapping for coefficient estimates
set.seed(2703)
val <- validateFDboost(mod,
                   folds=cv(model.weights(mod), type = "bootstrap", B = 50),
```
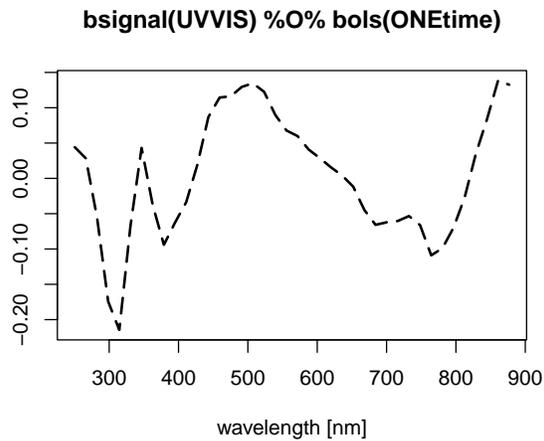
bsignal(UVVIS) %O% bols(ONEtime)

wavelength [nm]

Figure 1: Coefficient estimates for the effects of the two spectra.

bsignal(NIR) %O% bols(ONEtime)

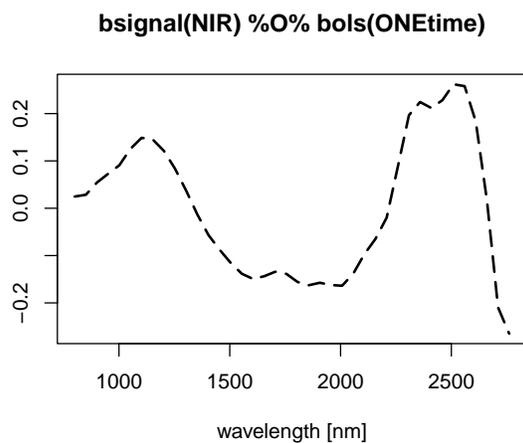wavelength [nm]

Figure 2: Coefficient estimates for the effects of the two spectra.

```
                      grid = 10:500, mc.cores = 1)

mopt <- val$grid[which.min(colMeans(val$oobrisk))]
print(mopt)

## use optimal mstop
mod <- mod[mopt] # 198
```

Plot the coefficient functions.

```
par(mfrow=c(1,2))
plot(mod, which=1, lwd=2, lty=5, rug=FALSE,
     ylab="", xlab="wavelength [nm]")


plot(mod, which=2, lwd=2, lty=5, rug=FALSE,
     ylab="", xlab="wavelength [nm]")
```

3

References

Brockhaus S, Scheipl, F., Hothor, T., and Greven, S. (2015), The functional linear array model, *Statistical Modelling*, 15(3), 279–300.

Fuchs, K., Scheipl, F., and Greven, S. (2015), Penalized scalar-on-functions regression with interaction term, *Computational Statistics and Data Analysis*, 81, 38–51.