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Description Blind source separation for multivariate spatial data based on simultaneous/joint diagonalization of local covariance matrices. This package is an implementation of the methods described in Bachoc, Genton, Nordhausen, Ruiz-Gazen and Virta (2020) <doi:10.1093/biomet/asz079>.
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Description

Blind source separation for multivariate spatial data based on simultaneous/joint diagonalization of local covariance matrices. This package is an implementation of the methods described in Bachoc, Genton, Nordhausen, Ruiz-Gazen and Virta (2020) <doi:10.1093/biomet/asz079>.

Details

- **sbss** This function derives a set of local scatter matrices that are based on spatial kernel functions, where the spatial kernel functions can be chosen. Then this set of local covariance matrices as well as the sample covariance matrix are simultaneously/jointly diagonalized.

Joint diagonalization is computed with the *frjd* (fast real joint diagonalization) algorithm from the package *JADE*.

The random field can be either a pair of numeric matrices giving the coordinates and field values or an object of class *SpatialPointsDataFrame* or *sf*.

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References

**Description**

Extracts the estimated unmixing matrix of an object of class 'sbss'.

**Usage**

```r
## S3 method for class 'sbss'
coef(object, ...)
```

**Arguments**

- `object`: object of class 'sbss'. Usually result of `sbss`.
- `...`: further arguments to be passed to or from methods.

**Value**

Returns the estimated unmixing matrix of an object of class 'sbss' as a numeric matrix.

**See Also**

`sbss`

---

**local_covariance_matrix**

*Computation of Local Covariance Matrices*

**Description**

`local_covariance_matrix` computes local covariance matrices for a random field based on a given set of spatial kernel matrices.

**Usage**

```r
local_covariance_matrix(x, kernel_list, whitening = TRUE)
```

**Arguments**

- `x`: a numeric matrix of dimension $c(n,p)$ where the $p$ columns correspond to the entries of the random field and the $n$ rows are the observations.
- `kernel_list`: a list with spatial kernel matrices of dimension $c(n,n)$. This list is usually computed with the function `spatial_kernel_matrix`.
- `whitening`: logical. If TRUE the data $x$ is whitened prior computing the local covariance matrices. Default is TRUE.
Details

Formally, local covariance matrices are defined as:

\[ M(f) = \frac{1}{n} \sum_{i,j} f(d_{i,j}) x(s_i) x(s_j)'. \]

Where \( d_{i,j} \geq 0 \) correspond to the pairwise distances between coordinates, \( x(s_i) \) are the \( p \) random field values at location \( s_i \) and the kernel function \( f(d) \) determines the locality. The function \texttt{local\_covariance\_matrix} computes these local covariance matrices for a given random field and given spatial kernel matrices, see also \texttt{spatial\_kernel\_matrix} for details.

Value

\texttt{local\_covariance\_matrix} returns a list of equal length as the argument \texttt{kernel\_list}. Each list entry is a numeric matrix of dimension \( c(p, p) \) corresponding to a local covariance matrix.

References


See Also

\texttt{spatial\_kernel\_matrix, sbss}

Examples

```r
# simulate coordinates
coords <- runif(1000 * 2) * 20
dim(coords) <- c(1000, 2)

# simulate random field
if (!requireNamespace('RandomFields', quietly = TRUE)) {
  stop('Please install the package RandomFields to run the example code.')
} else {
  RandomFields::RFoptions(spConform = FALSE)
  field_1 <- RandomFields::RFsimulate(model = RandomFields::RMexp(), x = coords)
  field_2 <- RandomFields::RFsimulate(model = RandomFields::RMspheric(), x = coords)
  field_3 <- RandomFields::RFsimulate(model = RandomFields::RMwhittle(nu = 2), x = coords)
  field <- cbind(field_1, field_2, field_3)
}

# computing two ring kernel matrices and corresponding local covariance matrices
kernel_params_ring <- c(0, 0.5, 0.5, 2)
ring_kernel_list <-
  spatial_kernel_matrix(coords, 'ring', kernel_params_ring)
loc_cov_ring <-
```
local_covariance_matrix(x = field, kernel_list = ring_kernel_list)

# computing three ball kernel matrices and corresponding local covariance matrices
kernel_params_ball <- c(0.5, 1, 2)
ball_kernel_list <-
  spatial_kernel_matrix(coords, 'ball', kernel_params_ball)
loc_cov_ball <-
  local_covariance_matrix(x = field, kernel_list = ball_kernel_list)

# computing three gauss kernel matrices and corresponding local covariance matrices
kernel_params_gauss <- c(0.5, 1, 2)
 gauss_kernel_list <-
  spatial_kernel_matrix(coords, 'gauss', kernel_params_gauss)
loc_cov_gauss <-
  local_covariance_matrix(x = field, kernel_list = gauss_kernel_list)

---

**plot.sbss**  
*Plot Method for an Object of Class 'sbss'*

**Description**

plot.sbss is an interface to the standard plot method for the class of the estimated source random field.

**Usage**

```r
## S3 method for class 'sbss'
plot(x, which = 1:ncol(x$s), ...)
```

**Arguments**

- **x**: object of class 'sbss'. Usually result of `sbss`.
- **which**: a numeric vector indicating which components of the latent field should be plotted.
- **...**: further arguments to the plot method of class(x$s), which is either `spplot` or `plot`.

**Details**

This method calls the corresponding plot method of class(x$s). Either `spplot` for class(x$s) is `SpatialPointsDataFrame` or `plot.sf` for class(x$s) is `sf`. If x$s is a matrix then it is internally cast to `SpatialPointsDataFrame` and `spplot` is used for plotting. Arguments to the corresponding plot functions can be given through ....

**See Also**

`sbss, spplot, plot.sf`
Examples

# simulate coordinates
coords <- runif(1000 * 2) * 20
dim(coords) <- c(1000, 2)

# simulate random field
if (!requireNamespace('RandomFields', quietly = TRUE)) {
  stop('Please install the package RandomFields to run the example code.')
} else {
  RandomFields::RFoptions(spConform = FALSE)
  field_1 <- RandomFields::RFsimulate(model = RandomFields::RMexp(),
                                   x = coords)
  field_2 <- RandomFields::RFsimulate(model = RandomFields::RMspheric(),
                                   x = coords)
  field_3 <- RandomFields::RFsimulate(model = RandomFields::RMwhittle(nu = 2),
                                   x = coords)
  field <- cbind(field_1, field_2, field_3)
}

# compute ring kernel matrices
kernel_parameters <- c(0, 1, 1, 2, 2, 3)
ring_kernel_list <- spatial_kernel_matrix(coords, 'ring', kernel_parameters)

# apply sbss SpatialPointsDataFrame object
field_sp <- sp::SpatialPointsDataFrame(coords = coords, data = data.frame(field))
res_sp <- sbss(field_sp, kernel_list = ring_kernel_list)

# plot with SpatialPointsDataFrame object
plot(res_sp)

# plot with SpatialPointsDataFrame object
# and additional arguments for spplot function
plot(res_sp, colorkey = TRUE, as.table = TRUE, cex = 1)

# apply sbss with sf object
if (!requireNamespace('sf', quietly = TRUE)) {
  stop('Please install the package sf to run the example code.')
} else {
  field_sf <- sf::st_as_sf(data.frame(coords = coords, field),
                           coords = c(1,2))
  res_sf <- sbss(x = field_sf, kernel_list = ring_kernel_list)
}

# plot with sf object
plot(res_sf)

# plot with sf object
# and additional arguments for plot.sf function
plot(res_sf, axes = TRUE, key.pos = 4)
**predict.sbss**  

*Predict Method for an Object of Class 'sbss'*

**Description**

`predict.sbss` predicts the estimated source random field on a grid with Inverse Distance Weighting (IDW) and plots these predictions.

**Usage**

```r
## S3 method for class 'sbss'
predict(object, p = 2, n_grid = 50, which = 1:ncol(object$s), ...)
```

**Arguments**

- `object`: object of class 'sbss'. Usually result of `sbss`.
- `p`: numeric. The positive power parameter for IDW. Default is 2.
- `n_grid`: numeric. Each dimension of the spatial domain is divided by this integer to derive a grid for IDW predictions. Default is 50.
- `which`: a numeric vector indicating which components of the latent field should be predicted.
- `...`: further arguments to the plot method of `class(x$s)`, which is either `spplot` or `plot`.

**Details**

IDW predictions are made on a grid. The side lengths of the rectangular shaped grid cells are derived by the differences of the rounded maximum and minimum values divided by the `n_grid` argument for each column of `object$s$coords`. Hence, the grid contains a total of `n_grid ^ 2` points. The power parameter of the IDW predictions is given by `p` (default: 2).

The predictions are plotted with the corresponding plot method of `class(x$s)`. Either `spplot` for `class(x$s)` is `SpatialPointsDataFrame` or `plot.sf` for `class(x$s)` is `sf`. If `x$s` is a matrix then it is internally cast to `SpatialPointsDataFrame` and `spplot` is used for plotting. Arguments to the corresponding plot functions can be given through `...` as it is done by the method `plot.sbss`.

**Value**

The return is dependent on the class of the latent field in the 'sbss' object. If `class(object$s)` is a matrix then a list with the following entries is returned:

- `vals_pred_idw`: a matrix of dimension `c(n,p)` (when `which` is default or less than `p` columns according to the selected components with the `which` argument) with the IDW predictions of the estimated source random field.
- `coords_pred_idw`: a matrix of dimension `c(n,2)` with the grid coordinates for the IDW predictions.
If `class(object)$s` is `SpatialPointsDataFrame` or `sf` then the predicted values and their coordinates are returned as an object of the corresponding class.

The return is invisible.

See Also

`sbss, plot.sbss, spplot.plot.sf`

Examples

```r
# simulate coordinates
coords <- runif(1000 * 2) * 20
dim(coords) <- c(1000, 2)

# simulate random field
if (!requireNamespace("RandomFields", quietly = TRUE)) {
  stop("Please install the package RandomFields to run the example code.")
} else {
  RandomFields::RFoptions(spConform = FALSE)
  field_1 <- RandomFields::RFsimulate(model = RandomFields::RMexp(),
    x = coords)
  field_2 <- RandomFields::RFsimulate(model = RandomFields::RMxpheric(),
    x = coords)
  field_3 <- RandomFields::RFsimulate(model = RandomFields::RMwhittle(nu = 2),
    x = coords)
  field <- cbind(field_1, field_2, field_3)
}

# apply sbss with three ring kernels
kernel_borders <- c(0, 1, 1, 2, 2, 4)
res_sbss <- sbss(field, coords, 'ring', kernel_borders)

# predict latent fields on grid with default settings
predict(res_sbss)

# predict latent fields on grid with custom plotting settings
predict(res_sbss, colorkey = TRUE, as.table = TRUE, cex = 1)

# predict latent fields on a 60x60 grid
predict(res_sbss, n_grid = 60, colorkey = TRUE, as.table = TRUE, cex = 1)

# predict latent fields with a higher IDW power parameter
predict(res_sbss, p = 10, colorkey = TRUE, as.table = TRUE, cex = 1)

# predict latent fields and save the predictions
predict_list <- predict(res_sbss, p = 5, colorkey = TRUE, as.table = TRUE, cex = 1)
```
print.sbss

Print Method for an Object of Class 'sbss'

Description

Prints the estimated unmixing matrix and the diagonalized local covariance matrices for an object of class 'sbss'.

Usage

## S3 method for class 'sbss'
print(x, ...)

Arguments

x argument of class 'sbss'. Usually result of sbss.

... additional arguments for the method print.listof.

See Also

sbss

sbss

Spatial Blind Source Separation

Description

sbss estimates the unmixing matrix assuming a spatial blind source separation model by simultaneous/jointly diagonalizing the covariance matrix and one/many local covariance matrices. These local covariance matrices are determined by spatial kernel functions. Three types of such kernel functions are supported.

Usage

sbss(x, ...)

## Default S3 method:
sbss(x, coords, kernel_type = c('ring', 'ball', 'gauss'),
    kernel_parameters, ordered = TRUE, kernel_list = NULL, ...)

## S3 method for class 'SpatialPointsDataFrame'
sbss(x, ...)

## S3 method for class 'sf'
sbss(x, ...)
Arguments

- **x**
  either a numeric matrix of dimension $c(n,p)$ where the $p$ columns correspond to the entries of the random field and the $n$ rows are the observations, an object of class `SpatialPointsDataFrame` or an object of class `sf`.

- **coords**
  a numeric matrix of dimension $c(n,2)$ where each row represents the coordinates of a point in the spatial domain. Only needed if `x` is a matrix and the argument `kernel_list` is `NULL`.

- **kernel_type**
  a character string indicating which kernel function to use. Either 'ring' (default), 'ball' or 'gauss'.

- **kernel_parameters**
  a numeric vector that gives the parameters for the kernel function. At least length of one for 'ball' and 'gauss' or two for 'ring' kernel, see details.

- **ordered**
  logical. If `TRUE` the entries of the latent field are ordered by the sum of squared (pseudo-)eigenvalues of the diagonalized local covariance matrix/matrices. Default is `TRUE`.

- **kernel_list**
  a list of spatial kernel matrices with dimension $c(n,n)$, see details. Usually computed by the function `spatial_kernel_matrix`.

- **...**
  further arguments for the fast real joint diagonalization algorithm that jointly diagonalizes the local covariance matrices. See details and `frjd`.

Details

Formally, local covariance matrices are defined as:

$$ M(f) = \frac{1}{n} \sum_{i,j} f(d_{i,j})x(s_i)x(s_j)' $$

Where $d_{i,j} \geq 0$ correspond to the pairwise distances between coordinates, $x(s_i)$ are the p random field values at location $s_i$ and the kernel function $f(d)$ determines the locality. The following kernel functions are implemented and chosen with the argument `kernel_type`:

- **'ring'**: parameters are inner radius $r_i$ and outer radius $r_o$, with $r_i < r_o$, and $r_i, r_o \geq 0$:
  $$ f(d; r_i, r_o) = I(r_i < d \leq r_o) $$

- **'ball'**: parameter is the radius $r$, with $r \geq 0$:
  $$ f(d; r) = I(d \leq r) $$

- **'gauss'**: Gaussian function where 95% of the mass is inside the parameter $r$, with $r \geq 0$:
  $$ f(d; r) = exp(-0.5(\Phi^{-1}(0.95)d/r)^2) $$

The argument `kernel_type` determines the used kernel function as presented above, the argument `kernel_parameters` gives the corresponding parameters for the kernel function. Specifically, if `kernel_type` equals 'ball' or 'gauss' then `kernel_parameters` is a numeric vector where each entry corresponds to one parameter. Hence, `length(kernel_parameters)` local covariance matrices are used. Whereas, if `kernel_type` equals 'ring', then `kernel_parameters` must be a numeric vector of even length where subsequently the inner and outer radii must be given (informally:
\(c(r_{i1}, r_{o1}, r_{i2}, r_{o2}, \ldots)\). In that case \(\text{length(kernel\_parameters)} / 2\) local covariance matrices are used.

Internally, \texttt{sbss} calls \texttt{spatial\_kernel\_matrix} to compute a list of \(c(n,n)\) kernel matrices based on the parameters given, where each entry of those matrices corresponds to \(f(d_{i,j})\). Alternatively, such a list of kernel matrices can be given directly to the function \texttt{sbss} via the \texttt{kernel\_list} argument. This is useful when \texttt{sbss} is called numerous times with the same coordinates/kernel functions as the computation of the kernel matrices is then done only once prior the actual \texttt{sbss} calls. For details see also \texttt{spatial\_kernel\_matrix}.

If more than one local covariance matrix is used \texttt{sbss} jointly diagonalizes these matrices with the function \texttt{frjd}. ... provides arguments for \texttt{frjd}, useful arguments might be:

- \texttt{eps}: tolerance for convergence.
- \texttt{maxiter}: maximum number of iterations.

**Value**

\texttt{sbss} returns a list of class 'sbss' with the following entries:

- \texttt{s}: object of class(x) containing the estimated source random field.
- \texttt{coords}: coordinates of the observations. Is NULL if \texttt{x} was a matrix and the argument \texttt{kernel\_list} was not NULL at the \texttt{sbss} call.
- \texttt{w}: estimated unmixing matrix.
- \texttt{w\_inv}: inverse of the estimated unmixing matrix.
- \texttt{d}: matrix of stacked (jointly) diagonalized local covariance matrices with dimension \(c(\text{length(kernel\_parameters)}*p,p)\) for 'ball' and 'gauss' kernel or \(c(\text{length(kernel\_parameters)} / 2)*p,p)\) for 'ring' kernel.
- \texttt{x\_mu}: column means of \texttt{x}.
- \texttt{cov\_inv\_sqrt}: square root of the inverse sample covariance matrix of \texttt{x}.

**References**


**See Also**

\texttt{spatial\_kernel\_matrix, local\_covariance\_matrix, sp, sf, frjd}

**Examples**

```r
# simulate coordinates
coords <- runif(1000 * 2) * 20
dim(coords) <- c(1000, 2)

# simulate random field
if (!requireNamespace('RandomFields', quietly = TRUE)) {
  stop('Please install the package RandomFields to run the example code.')
```

```r
} else {
  RandomFields::RFoptions(spConform = FALSE)
  field_1 <- RandomFields::RFsimulate(model = RandomFields::RMexp(),
                                        x = coords)
  field_2 <- RandomFields::RFsimulate(model = RandomFields::RMexpers(),
                                        x = coords)
  field_3 <- RandomFields::RFsimulate(model = RandomFields::RMwhittle(nu = 2),
                                        x = coords)
  field <- cbind(field_1, field_2, field_3)
}

# apply sbss with three ring kernels
kernel_parameters <- c(0, 1, 1, 2, 2, 3)
sbss_result <- sbss(field, coords, kernel_type = 'ring', kernel_parameters = kernel_parameters)

# print object
print(sbss_result)

# plot latent field
plot(sbss_result, colorkey = TRUE, as.table = TRUE, cex = 1)

# predict latent fields on grid
predict(sbss_result, colorkey = TRUE, as.table = TRUE, cex = 1)

# unmixing matrix
w_unmix <- coef(sbss_result)

# apply the same sbss with a kernel list
kernel_list <- spatial_kernel_matrix(coords, kernel_type = 'ring', kernel_parameters)
sbss_result_k <- sbss(field, kernel_list = kernel_list)
```

---

**spatial_kernel_matrix**  
*Computation of Spatial Kernel Matrices*

**Description**

spatial_kernel_matrix computes spatial kernel matrices for a given kernel function with its parameters and a set of coordinates.

**Usage**

```r
spatial_kernel_matrix(coords, kernel_type = c('ring', 'ball', 'gauss'),
                      kernel_parameters)
```

**Arguments**

- `coords` a numeric matrix of dimension c(n,2) where each row represents the coordinates of a point in the spatial domain.
spatial_kernel_matrix

kernel_type

a character string indicating which kernel function to use. Either 'ring' (default), 'ball' or 'gauss'.

kernel_parameters

a numeric vector that gives the parameters for the kernel function. At least length of one for 'ball' and 'gauss' or two for 'ring' kernel, see details.

Details

Formally, local covariance matrices are defined as:

\[ M(f) = \frac{1}{n} \sum_{i,j} f(d_{i,j}) x(s_i) x(s_j)' \]

Where \( d_{i,j} \geq 0 \) correspond to the pairwise distances between coordinates, \( x(s_i) \) are the \( p \) random field values at location \( s_i \) and the kernel function \( f(d) \) determines the locality. The function spatial_kernel_matrix computes a list of \( c(n,n) \) matrices where each entry of these matrices correspond to the spatial kernel function evaluated at the distance between two points, mathematically the entry \( ij \) of each kernel matrix is \( f(d_{i,j}) \). The following kernel functions are implemented and chosen with the argument kernel_type:

- 'ring': parameters are inner radius \( r_i \) and outer radius \( r_o \), with \( r_i < r_o \), and \( r_i, r_o \geq 0 \):
  \[ f(d; r_i, r_o) = I(r_i < d \leq r_o) \]

- 'ball': parameter is the radius \( r \), with \( r \geq 0 \):
  \[ f(d; r) = I(d \leq r) \]

- 'gauss': Gaussian function where 95% of the mass is inside the parameter \( r \), with \( r \geq 0 \):
  \[ f(d; r) = \exp(-0.5(\Phi^{-1}(0.95)d/r)^2) \]

The argument kernel_type determines the used kernel function as presented above, the argument kernel_parameters gives the corresponding parameters for the kernel function. Specifically, if kernel_type equals 'ball' or 'gauss' then kernel_parameters is a numeric vector where each entry corresponds to one parameter. Hence, \text{length}(kernel_parameters) \text{ spatial kernel matrices of type kernel_type are computed. Whereas, if kernel_type equals 'ring', then kernel_parameters must be a numeric vector of even length where subsequently the inner and outer radii must be given (informally: \( c(r_{i1}, r_{o1}, r_{i2}, r_{o2}, ...) \)). In that case \text{length}(kernel_parameters) / 2 \text{ spatial kernel matrices of type 'ring' are computed.}

The output of this function can be used with the function \text{sbss} to avoid unnecessary computation of kernel matrices when \text{sbss} is called multiple times with the same coordinate/kernel function setting. Additionally, the output can be used with the function \text{local_covariance_matrix} to actually compute local covariance matrices as defined above based on a given set of spatial kernel matrices.

Value

spatial_kernel_matrix returns a list with length of \text{length}(kernel_parameters) \text{ (for 'ball' and 'gauss' kernel functions) or length}(kernel_parameters) / 2 \text{ (for 'ring' kernel function)} containing numeric matrices of dimension \( c(n,n) \) corresponding to the spatial kernel matrices.
References


See Also

sbss, local_covariance_matrix

Examples

# simulate a set of coordinates
coords <- rnorm(100 * 2)
dim(coords) <- c(100, 2)

# computing two ring kernel matrices
kernel_params_ring <- c(0, 0.5, 0.5, 2)
ring_kernel_list <-
  spatial_kernel_matrix(coords, 'ring', kernel_params_ring)

# computing three ball kernel matrices
kernel_params_ball <- c(0.5, 1, 2)
ball_kernel_list <-
  spatial_kernel_matrix(coords, 'ball', kernel_params_ball)

# computing three gauss kernel matrices
kernel_params_gauss <- c(0.5, 1, 2)
 gauss_kernel_list <-
  spatial_kernel_matrix(coords, 'gauss', kernel_params_gauss)
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