

Package ‘CompRandFld’

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Title Composite-likelihood based Analysis of Random Fields

Author Simone Padoan <simone.padoan@epfl.ch>, Moreno Bevilacqua
<moreno.bevilacqua@unive.it>

Maintainer Simone Padoan <simone.padoan@epfl.ch>

Depends R (>= 2.9.0)

Description The aim of this package is to collect a set of procedures for the analysis of Random Fields by Composite Likelihood methods. Spatial analysis often involves dealing with large dataset. Therefore even simple studies may be too computationally demanding. Composite likelihood based methods are emerging as useful tools for mitigating such computational problems and show satisfactory results when compared with other techniques such as, for example the tapering method. Moreover, composite likelihood (and related quantities) have some good properties similar to those of the standard likelihood.

Suggests RandomFields

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URL <http://people.epfl.ch/simone.padoan>

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CheckCorrModel	<i>Check of the Correlation Model</i>
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Description

Subroutine called by InitParam. The procedure controls if the correlation model inserted has been implemented.

Usage

```
CheckCorrModel (corrmodel)
```

Arguments

corrmodel String; the name of a correlation model, for the description see [CovarianceFct](#).

Author(s)

Simone Padoan, <simone.padoan@epfl.ch>, <http://people.epfl.ch/simone.padoan>.

See Also

[FitComposite](#)

CheckInput	<i>Check of the input</i>
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Description

Subroutine called by the fitting procedures. The procedure controls the input passed to the fitting procedures.

Usage

```
CheckInput(coordx, coordy, corrmodel, data, fixed,
           grid, likelihood, lonlat, model, optimizer,
           replicates, start, type, varest, vartype,
           weighted, weights, winconst)
```

Arguments

coordx	A numeric ($d \times 2$)-matrix (where d is the number of points) assigning 2-dimensions of coordinates or a numeric vector assigning 1-dimension of coordinates.
coordy	A numeric vector assigning 1-dimension of coordinates; <code>coordy</code> is interpreted only if <code>coordx</code> is a numeric vector otherwise it will be ignored.
corrmodel	String; the name of a correlation model, for the description see CovarianceFct .
data	A numeric vector or a $(n \times d)$ -matrix or $(d \times d \times n)$ -matrix of observations.
fixed	A named list giving the values of the parameters that will be considered as known values. The listed parameters for a given correlation function will be not estimated, i.e. if <code>list(nugget=0)</code> the nugget effect is ignored.
grid	Logical; if FALSE (the default) the data are interpreted as a vector or a $(n \times d)$ -matrix, instead if TRUE then $(d \times d \times n)$ -matrix is considered.
likelihood	String; the configuration of the composite likelihood. Marginal is the default.
lonlat	Logical; if FALSE (the default), <code>coordx</code> and <code>coordy</code> are interpreted as Cartesian coordinates otherwise they are considered as longitude and latitude.
model	String; the density associated to the likelihood objects. Gaussian is the default.
optimizer	String; the optimization algorithm (see optim for details). 'Nelder-Mead' is the default.
replicates	Logical; if FALSE (the default) one spatial random field is considered, instead if TRUE the data are considered as iid replicates of a field.
start	A named list with the initial values of the parameters that are used by the numerical routines in maximization procedure. NULL is the default.
type	String; the type of the likelihood objects. If Pairwise (the default) then the marginal composite likelihood is formed by pairwise marginal likelihoods.
varest	Logical; if TRUE the estimate' variances and standard errors are returned. FALSE is the default.
vartype	String; the type of estimation method for computing the estimate variances, see FitComposite .
weighted	Logical; if TRUE the likelihood objects are weighted. If FALSE (the default) the composite likelihood is not weighted.
weights	A numeric vector of weights.
winconst	Numeric; a positive real value – if <code>vartype=Sub-Samp</code> – that determines the window size in the sub-sampling estimates of the variances, see FitComposite .

Author(s)

Simone Padoan, <simone.padoan@epfl.ch>, <http://people.epfl.ch/simone.padoan>.

See Also

[FitComposite](#)

CheckLikelihood	<i>Check of the type of Composite-likelihood</i>
-----------------	--

Description

Subroutine called by InitParam. The procedure controls the type of the composite-likelihood passed to the FitComposite procedure.

Usage

```
CheckLikelihood(likelihood)
```

Arguments

likelihood String; the configuration of the composite likelihood. Marginal is the default.

Author(s)

Simone Padoan, <simone.padoan@epfl.ch>, <http://people.epfl.ch/simone.padoan>.

See Also

[FitComposite](#)

CheckModel	<i>Check of the type of Random Field</i>
------------	--

Description

Subroutine called by InitParam. The procedure controls the type of random field passed to the fitting procedures.

Usage

```
CheckModel(model)
```

Arguments

model String; the density associated to the likelihood objects. Gaussian is the default.

Author(s)

Simone Padoan, <simone.padoan@epfl.ch>, <http://people.epfl.ch/simone.padoan>.

See Also

[FitComposite](#)

`CheckParam`*Check of the Parameters*

Description

Subroutine called by `InitParam`. The procedure controls the validity of the correlation's parameters.

Usage

```
CheckParam(corrmodel, namesparam, numparam)
```

Arguments

<code>corrmodel</code>	String; the name of a correlation model.
<code>namesparam</code>	String; the names of the parameters.
<code>numparam</code>	Numeric; the number of the parameters.

Author(s)

Simone Padoan, <simone.padoan@epfl.ch>, <http://people.epfl.ch/simone.padoan>.

See Also

[FitComposite](#)

`CheckParamRange`*Check of the Parameters' Ranges*

Description

Subroutine called by the fitting procedures. The procedure controls the range of the correlation's parameters.

Usage

```
CheckParamRange(param)
```

Arguments

<code>param</code>	Numeric; a vector of correlation's parameters.
--------------------	--

Author(s)

Simone Padoan, <simone.padoan@epfl.ch>, <http://people.epfl.ch/simone.padoan>.

See Also

[FitComposite](#)

CheckType

Check of the type of likelihood objects

Description

Subroutine called by InitParam. The procedure controls the type of likelihood objects that form the composite-likelihood .

Usage

CheckType (type)

Arguments

type String; the type of the likelihood objects. If Pairwise (the default) then the marginal composite likelihood is formed by pairwise marginal likelihoods.

Author(s)

Simone Padoan, <simone.padoan@epfl.ch>, <http://people.epfl.ch/simone.padoan>.

See Also

[FitComposite](#)

CheckVarType

Check of the method for the computation of the estimates' variances

Description

Subroutine called by InitParam. The procedure controls the method used to compute the estimates' variances.

Usage

CheckVarType (type)

Arguments

type String; the method used to compute the estimates' variances. If SubSamp (the default) the estimates' variances are computed by the sub-sampling method, see [FitComposite](#).

Author(s)

Simone Padoan, <simone.padoan@epfl.ch>, <http://people.epfl.ch/simone.padoan>.

See Also

[FitComposite](#)

CompLikelihood

*Optimizes the Composite log-likelihood***Description**

Subroutine called by FitComposite. The procedure estimates the model parameters by maximisation of the composite log-likelihood.

Usage

```
CompLikelihood(coordx, coordy, corrmodel, data, flagcorr,
               flagnuis, fixed, grid, likelihood, lonlat,
               lower, model, namescorr, namesnuis, namesparam,
               numcoord, numdata, numparam, numparamcorr,
               optimizer, param, type, upper, varest, vartype,
               winconst)
```

Arguments

coordx	A numeric ($d \times 2$)-matrix (where d is the number of points) assigning 2-dimensions of coordinates or a numeric vector assigning 1-dimension of coordinates.
coordy	A numeric vector assigning 1-dimension of coordinates; <code>coordy</code> is interpreted only if <code>coordx</code> is a numeric vector otherwise it will be ignored.
corrmodel	Numeric; the id of the correlation model.
data	A numeric vector or a $(n \times d)$ -matrix or $(d \times d \times n)$ -matrix of observations.
flagcorr	A numeric vector of binary values denoting which parameters of the correlation function will be estimated.
flagnuis	A numeric vector of binary values denoting which nuisance parameters will be estimated.
fixed	A numeric vector of parameters that will be considered as known values.
grid	Logical; if FALSE (the default) the data are interpreted as a vector or a $(n \times d)$ -matrix, instead if TRUE then $(d \times d \times n)$ -matrix is considered.
likelihood	String; the configuration of the compositelikelihood, see FitComposite .
lonlat	Logical; if FALSE (the default), <code>coordx</code> and <code>coordy</code> are interpreted as Cartesian coordinates otherwise they are considered as longitude and latitude.
lower	A numeric vector with the lower bounds of the parameters' ranges.
model	Numeric; the id value of the density associated to the likelihood objects.
namescorr	String; the names of the correlation parameters.
namesnuis	String; the names of the nuisance parameters.
namesparam	String; the names of the parameters to be maximised.
numcoord	Numeric; the number of coordinates.
numdata	Numeric; the number of data replications in time.
numparam	Numeric; the number of parameters to be maximised.
numparamcorr	Numeric; the number of correlation parameters.

optimizer	String; the optimization algorithm (see optim for details). 'Nelder-Mead' is the default.
param	A numeric vector of parameters' values.
type	String; the type of the likelihood objects. If <code>Pairwise</code> (the default) then the marginal composite likelihood is formed by pairwise marginal likelihoods.
upper	A numeric vector with the upper bounds of the parameters' ranges.
varest	Logical; if <code>TRUE</code> the estimate' variances and standard errors are returned. <code>FALSE</code> is the default.
vartype	String; the type of estimation method for computing the estimate variances, see FitComposite .
winconst	Numeric; a positive real value – if <code>vartype=Sub-Samp</code> – that determines the window size in the sub-sampling estimates of the variances, see FitComposite .

Author(s)

Simone Padoan, <simone.padoan@epfl.ch>, <http://people.epfl.ch/simone.padoan>.

See Also

[FitComposite](#)

CorrelationFct	<i>Computes the Correlation function</i>
----------------	--

Description

Subroutine called by `Covariogram`. The procedure computes the estimated correlation function for a given fitted model.

Usage

```
CorrelationFct(corrmodel, lags, param)
```

Arguments

corrmodel	Numeric; the id of the correlation model.
lags	A numeric vector of distances between points.
param	A numeric vector with the parameter values.

Author(s)

Simone Padoan, <simone.padoan@epfl.ch>, <http://people.epfl.ch/simone.padoan>.

See Also

[FitComposite](#)

CorrelationParam	<i>Lists the Parameters of the Correlation function</i>
------------------	---

Description

Subroutine called by DetectParam and InitParam. The procedure returns the list of the parameter for a given correlation model.

Usage

```
CorrelationParam(corrmodel)
```

Arguments

corrmodel	String; the name of a correlation model.
-----------	--

Author(s)

Simone Padoan, <simone.padoan@epfl.ch>, <http://people.epfl.ch/simone.padoan>.

See Also

[FitComposite](#)

Covariogram	<i>Computes (and Plots) the covariance function and the variogram</i>
-------------	---

Description

The procedure computes and plots the estimated covariance function and the variogram from a fitted model obtained fitting a random field with the composite-likelihood or using the weighted least square method.

Usage

```
Covariogram(fitted, lags=NULL, answer.cov=FALSE, answer.vario=FALSE,
            answer.range=FALSE, show.cov=FALSE, show.vario=FALSE,
            show.range=FALSE, add.cov=FALSE, add.vario=FALSE,
            pract.range=95, vario, ...)
```

Arguments

fitted	The fitted object obtained from the FitComposite procedure.
lags	A numeric vector of distances.
answer.cov	Logical; if TRUE a vector with the estimated covariance function is returned; if FALSE (the default) the covariance is not returned.
answer.vario	Logical; if TRUE a vector with the estimated variogram is returned; if FALSE (the default) the variogram is not returned.

<code>answer.range</code>	Logical; if TRUE the estimated practical range is returned; if FALSE (the default) the practical range is not returned.
<code>show.cov</code>	Logical; if TRUE the estimated covariance function is plotted; if FALSE (the default) the covariance function is not plotted.
<code>show.vario</code>	Logical; if TRUE the estimated variogram is plotted; if FALSE (the default) the variogram is not plotted.
<code>show.range</code>	Logical; if TRUE the estimated practical range is added on the plot; if FALSE (the default) the practical range is not added.
<code>add.cov</code>	Logical; if TRUE the vector of the estimated covariance function is added on the current plot; if FALSE (the default) the covariance is not added.
<code>add.vario</code>	Logical; if TRUE the vector with the estimated variogram is added on the current plot; if FALSE (the default) the correlation is not added.
<code>pract.range</code>	Numeric; the percent of the sill to be reached.
<code>vario</code>	An object of type <code>Variogram</code> obtained from <code>EVariogram</code> .
<code>...</code>	other optional parameters which are passed to plot function.

Value

The returned object is a list with:

<code>covariance</code>	The vector of the estimated covariance function;
<code>variogram</code>	The vector of the estimated variogram function;
<code>practical.range</code>	The estimated practical range.

Author(s)

Simone Padoan, <simone.padoan@epfl.ch>, <http://people.epfl.ch/simone.padoan>.

References

Gaetan, C. and Guyon, X. (2010) Spatial Statistics and Modelling. *Spring Verlag, New York*.

Examples

```
library(RandomFields)
set.seed(2111)

# Set the coordinates of the points:
x <- runif(100, 0, 20)
y <- runif(100, 0, 20)

#####
###
### Example 1. Plot of the estimated correlation function
### from a spatial realisation of a Gaussian random field.
###
###
#####

# Set the model's parameters:
```

```

corrmodel <- "stable"
mean <- 0
variance <- 3
nugget <- 1
scale <- 10
power <- 1.5

# Simulation of the Gaussian random field in the specified points:
sim <- GaussRF(x=x, y=y, model=corrmodel, grid=FALSE,
               param=c(mean, variance, nugget, scale, power))

# Maximum composite-likelihood fitting of the random field:
fit <- FitComposite(x, y, corrmodel, sim)

# Plot of the Correlation function:
par(mfrow=c(1,2))
Covariogram(fit, show.cov=TRUE, show.range=TRUE, show.vario=TRUE)

```

DetectParam

Identifies the Parameters of the Correlation function

Description

Subroutine called by Covariogram and others The procedure returns a list with the correlation model and the list of parameters.

Usage

```
DetectParam(corrmodel, fixed, param)
```

Arguments

corrmodel	String; the name of a correlation model.
fixed	A numeric vector with the fixed parameters.
param	A numeric vector with the parameters.

Author(s)

Simone Padoan, <simone.padoan@epfl.ch>, <http://people.epfl.ch/simone.padoan>.

See Also

[FitComposite](#)

Dist2Dist

Switches from an Extreme Value Distribution to Another Extreme Value Distribution

Description

the function transforms a sequence of values following an extreme value distribution to a sequence with another desired extreme value distribution.

Usage

```
Dist2Dist(data, from='Gev', to='sFrechet', loc=NULL, scale=NULL, shape=NULL)
```

Arguments

<code>data</code>	A numeric vector or a matrix of extreme values.
<code>from</code>	The name of the original extreme value distribution, i.e. <code>Gev</code> (the default), see the Details section.
<code>to</code>	The name of the desired extreme value distribution, i.e. <code>sFrechet</code> (the default), see the Details section.
<code>loc</code>	A numeric value or vector of location parameters.
<code>scale</code>	A numeric value or vector of scale parameters.
<code>shape</code>	A numeric value or vector of shape parameters.

Details

If `data` is a numeric vector of length `n` then the dataset is consider as a realisation from an univariate extreme value distribution. Instead, if `data` is a $(n \times d)$ -matrix then the columns represent the different variables with extreme value distributions and the rows represent the iid replications. Finally, if `data` is a $(d \times d \times n)$ -matrix then the columns and rows represent the different variables and the third dimension represents the iid replications.

The parameters `from` and `to` indicate the original extreme value distribution(s) from which the observations are drawn and the target extreme value distribution(s) that the transformed data will follow. The options are:

1. `from=Gev` (generalised extreme value distribution):
 - `to=Uniform`, which means uniform distribution;
 - `to=sFrechet`, which means standard (or unit) Frechet distribution, that is $GEV(1,1,1)$;
 - `to=sGumbel`, which means standard Gumbel distribution, that is $GEV(0,1,1)$;
 - `to=sWeibull`, which means standard Weibull distribution, that is $GEV(1,1,-1)$;
 - `to=Gev`, which means generalised extreme value distribution. Note, that in this case, it is required to insert vectors of location, scale and shape parameters with dimension `n` in the univariate case, dimension `d` when `data` is $(n \times d)$ -matrix and dimension $n \times d$ when `data` is $(d \times d \times n)$ -matrix.
2. `from=sFrechet`
 - `to=Gev`.
3. `from=sGumbel`
 - `to=Gev`.
4. `from=sWeibull`
 - `to=Gev`.

Value

A numeric vector or matrix of transformed values following the desired distribution.

Author(s)

Simone Padoan, <simone.padoan@epfl.ch>, <http://people.epfl.ch/simone.padoan>

References

de Haan, L. and Ferreira, A. (2006) *Extreme Value Theory An Introduction*. Springer Verlag, New York.

See Also

[FitGev](#)

EVariogram	<i>Empirical Estimation of the Variogram for Gaussian and Max-Stable Random Fields</i>
------------	--

Description

the function returns an empirical estimate of the variogram for a Gaussian or a max-stable random field.

Usage

```
EVariogram(coordx, coordy, data, cloud=FALSE, extcoeff=FALSE, grid=FALSE,
            gev=c(0,1,0), lonlat=FALSE, maxdist=NULL, numbins=NULL,
            replicates=FALSE, type='variogram')
```

Arguments

coordx	A numeric ($d \times 2$)-matrix (where d is the number of points) assigning 2-dimensions of coordinates or a numeric vector assigning 1-dimension of coordinates.
coordy	A numeric vector assigning 1-dimension of coordinates; <code>coordy</code> is interpreted only if <code>coordx</code> is a numeric vector otherwise it will be ignored.
data	A numeric vector or a $(n \times d)$ -matrix or $(d \times d \times n)$ -matrix of observations (see FitComposite).
cloud	Logical; if TRUE the variogram cloud is computed, otherwise if FALSE (the default) the empirical (binned) variogram is returned.
extcoeff	Logical; if the extremal coefficient estimates need to be returned. Available only if <code>type</code> is equal to <code>madogram</code> or <code>Fmadogram</code> .
grid	Logical; if FALSE (the default) the data are interpreted as a vector or a $(n \times d)$ -matrix, instead if TRUE then $(d \times d \times n)$ -matrix is considered.
gev	A numeric vector with the three GEV parameters;
lonlat	Logical; if FALSE (the default), <code>coordx</code> and <code>coordy</code> are interpreted as Cartesian coordinates otherwise they are considered as longitude and latitude.
maxdist	A numeric value denoting the maximum distance, see the Section Details .

numbins	A numeric value denoting the numbers of bins, see the Section Details .
replicates	Logical; if FALSE (the default) one spatial random field is considered, instead if TRUE the data are considered as iid replicates of a field.
type	A String denoting the type of variogram. Three options are available, <code>variogram</code> which return the standard variogram and for extreme values the <code>madogram</code> or <code>Fmadogram</code> .

Details

The `numbins` parameter indicates the number of adjacent intervals to consider in order to grouped distances with which to compute the (weighted) least squares.

The `maxdist` parameter indicates the maximum distance below which the shorter distances will be considered in the calculation of the (weighed) least squares.

Value

Returns an object of class `Variogram`. An object of class `Variogram` is a list containing at most the following components:

<code>bins</code>	Adjacent intervals of grouped distances if <code>cloud=FALSE</code> . Otherwise the pairwise distances if <code>cloud=TRUE</code> ;
<code>cloud</code>	If the variogram cloud is returned (TRUE) or the empirical variogram (FALSE);
<code>centers</code>	The centers of the bins;
<code>extremalcoeff</code>	The extremal coefficient estimates;
<code>lenbins</code>	The number of pairs in each bin;
<code>maxdist</code>	The maximum distance used for the calculation of the variogram;
<code>variogram</code>	The empirical variogram;
<code>type</code>	The type of estimated variogram: the standard variogram or the madogram.

Author(s)

Simone Padoan, <simone.padoan@epfl.ch>, <http://people.epfl.ch/simone.padoan>.

References

- Cressie, N. A. C. (1993) *Statistics for Spatial Data*. New York: Wiley.
- Gaetan, C. and Guyon, X. (2010) *Spatial Statistics and Modelling*. Springer Verlag, New York.
- Cooley, D., Naveau, P. and Poncet, P. (2006) *Variograms for spatial max-stable random fields*. Dependence in Probability and Statistics, p. 373–390.

See Also

[FitComposite](#)

Examples

```

library(RandomFields)
set.seed(2111)

# Set the coordinates of the sites:
x <- runif(100, 0, 20)
y <- runif(100, 0, 20)

#####
###
### Example 1. Empirical variogram estimate of one
### spatial realisation of a Gaussian random field.
###
###
#####

# Set the model's parameters:
corrmodel <- "stable"
mean <- 0
variance <- 1
nugget <- 0
scale <- 10
power <- 1.5

# Simulation of a Gaussian random field in the specified points:
sim <- GaussRF(x=x, y=y, model=corrmodel, grid=FALSE,
               param=c(mean, variance, nugget, scale, power))

# Empirical variogram estimation:
fit <- EVariogram(x, y, sim)

# Results:
plot(fit$centers, fit$variogram, xlab='h', ylab=expression(gamma(h)),
     ylim=c(0, max(fit$variogram)), xlim=c(0, fit$maxdist), pch=20)

#####
###
### Example 2. Empirical madogram estimate of one
### spatial realisation of a max-stable random field.
###
###
#####

# Simulation of a max-stable random field in the specified points:
sim <- MaxStableRF(x=x, y=y, model=corrmodel, grid=FALSE, maxstable="extr",
                  param=c(mean, variance, nugget, scale, power), n=100)
sim <- t(sim)
sim <- Dist2Dist(sim, to='sGumbel')

# Empirical madogram estimation:
fit <- EVariogram(x, y, sim, type='madogram', replicates=TRUE,
                  extcoeff=TRUE, cloud=TRUE)

# Results:

```

```

par(mfrow=c(1,2))
plot(fit$centers, fit$variogram, xlab='h', ylab=expression(nu(h)),
     ylim=c(0, max(fit$variogram)), xlim=c(0, fit$maxdist), pch=20)
plot(fit$centers, fit$extremalcoeff, xlab='h', ylab=expression(theta(h)),
     ylim=c(1, 2), xlim=c(0, fit$maxdist), pch=20)

```

FitComposite

Maximum Weighted Composite-likelihood Fitting of Gaussian Random Fields

Description

Maximum weighted composite-likelihood fitting for Gaussian and max-stable random fields. The function returns the model parameters' estimates and the estimates' variances by weighted maximisation of the composite-likelihood and allows to fix any of the parameters.

Usage

```

FitComposite(coordx, coordy=NULL, corrmodel, data, fixed=NULL, grid=FALSE,
             likelihood='Marginal', lonlat=FALSE, model='Gaussian',
             optimizer='Nelder-Mead', replicates=FALSE, start=NULL,
             type='Pairwise', varest=FALSE, vartype='SubSamp',
             weighted=FALSE, weights=NULL, winconst=NULL)

```

Arguments

coordx	A numeric ($d \times 2$)-matrix (where d is the number of points) assigning 2-dimensions of coordinates or a numeric vector assigning 1-dimension of coordinates.
coordy	A numeric vector assigning 1-dimension of coordinates; <code>coordy</code> is interpreted only if <code>coordx</code> is a numeric vector otherwise it will be ignored.
corrmodel	String; the name of a correlation model, for the description see the Section Details .
data	A numeric vector or a $(n \times d)$ -matrix or $(d \times d \times n)$ -matrix of observations (see Details).
fixed	A named list giving the values of the parameters that will be considered as known values. The listed parameters for a given correlation function will be not estimated, i.e. if <code>list(nugget=0)</code> the nugget effect is ignored.
grid	Logical; if <code>FALSE</code> (the default) the data are interpreted as a vector or a $(n \times d)$ -matrix, instead if <code>TRUE</code> then $(d \times d \times n)$ -matrix is considered.
likelihood	String; the configuration of the composite likelihood. <code>Marginal</code> is the default, see the Section Details .
lonlat	Logical; if <code>FALSE</code> (the default), <code>coordx</code> and <code>coordy</code> are interpreted as Cartesian coordinates otherwise they are considered as longitude and latitude.
model	String; the type of random field and therefore the densities associated to the likelihood objects. <code>Gaussian</code> is the default, see the Section Details .
optimizer	String; the optimization algorithm (see <code>optim</code> for details). <code>'Nelder-Mead'</code> is the default.

<code>replicates</code>	Logical; if <code>FALSE</code> (the default) one spatial random field is considered, instead if <code>TRUE</code> the data are considered as iid replicates of a field.
<code>start</code>	A named list with the initial values of the parameters that are used by the numerical routines in maximization procedure. <code>NULL</code> is the default (see Details).
<code>type</code>	String; the type of the likelihood objects. If <code>Pairwise</code> (the default) then the marginal composite likelihood is formed by pairwise marginal likelihoods (see Details).
<code>varest</code>	Logical; if <code>TRUE</code> the estimate' variances and standard errors are returned. <code>FALSE</code> is the default.
<code>vartype</code>	String; (<code>Sub-Samp</code> the default) the type of method used for computing the estimates' variances, see the Section Details .
<code>weighted</code>	Logical; if <code>TRUE</code> the likelihood objects are weighted, see the Section Details . If <code>FALSE</code> (the default) the composite likelihood is not weighted.
<code>weights</code>	A numeric vector of weights (see Details).
<code>winconst</code>	Numeric; a positive real value – if <code>vartype=Sub-Samp</code> – that determines the window size in the sub-sampling estimates of the variances (see Details).

Details

The `corrmodel` parameter allows to select a specific correlation function for the random field. The implemented correlation models are:

1. `cauchy`;
2. `exponential`;
3. `gauss` (Gaussian);
4. `gencauchy` (generalised Cauchy);
5. `stable` (or powered exponential);
6. `whittlematern` (Whittle-Matern).

See for more details [CovarianceFct](#).

With the `data` parameter:

- If it is a numeric vector, the data are interpreted as a spatial or temporal realisation;
- If it is a numeric $(n \times d)$ -matrix, the d columns represent the different points where the data observed and the n rows represent the available iid replications.
- If it is a numeric $(d \times d \times n)$ -matrix then the data are considered as observations observed at $(d \times d)$ points with eventually n available replications.

The `likelihood` parameter represents the composite-likelihood configurations. The settings alternatives are:

1. `Conditional`, the composite-likelihood is formed by conditionals likelihoods;
2. `Marginal`, the composite-likelihood is formed by marginals likelihoods;
3. `Full`, the composite-likelihood turns out to be the standard likelihood;

The `model` paramter represents the type of random field considered, an example is the Gaussian random field. Therefore, this also determines the associated density functions that will define the likelihood objects and then the composite-likelihood. The available options:

- `Gaussian`, for a Gaussian random field.

The `replicates` parameter specifies if iid replications of the random field are available. If `FALSE`, then a realisation of spatial random field is considered. Instead if `TRUE` the data are considered as iid replications of a spatial random field. For the moment the option of iid replications is implemented only for a spatial random field. The alternative is to work with a realisation of a spatial-temporal random field.

The `start` parameter allows to specify starting values. If `start` is omitted the routine is computing the starting values using the weighted moment estimator.

The `type` parameter represents the type of likelihood used in the composite-likelihood definition. The possible alternatives are listed in the following scheme.

1. If a Gaussian random field is considered (`model=Gaussian`):
 - If the composite is formed by marginal likelihoods (`likelihood=Marginal`):
 - `Pairwise`, the composite-likelihood is defined by the pairwise likelihoods;
 - `Difference`, the composite-likelihood is defined by likelihoods which are obtained as difference of the pairwise likelihoods.
 - If the composite is formed by conditional likelihoods (`likelihood=Conditional`):
 - `Pairwise`, the composite-likelihood is defined by the pairwise conditional likelihoods.
 - If the composite is formed by a full likelihood (`likelihood=Full`):
 - `Standard`, the likelihood that will be considered is the standard multivariate version;
 - `Restricted`, the likelihood that will be considered is the restricted version (see **References**).

The `vartype` parameter – if the `varest` is `TRUE` – specifies the method used to compute the estimates' variances. The default `Sub-Samp` uses the Sub-Sampling method to estimate the variability matrix in the Godambe matrix. Other options are: `Theoretical` where for the variability matrix it is used the exact expression (for the moment it has been implemented only for the `Difference` likelihood, see the `type` field) and `Sampling` where the variability matrix in this case is estimated by the sample contro-part (available only for iid. replicates of a random field, see the `replicates` parameter).

The `weighted` parameter specifies if the likelihoods forming the composite-likelihood must be weighted. If `TRUE` the weights are selected by opportune procedures that improve the efficient of the maximum composite-likelihood estimator (not implemented yet). If `FALSE` the efficient improvement procedure is not used.

The `weights` parameter allows to weight the composite-likelihood by weights insert by the users. These do not imply any gain in efficiency of the maximum composite-likelihood estimator but still be a reasonable setting (not implemented yet!).

Value

Returns an object of class `FitComposite`. An object of class `FitComposite` is a list containing at most the following components:

<code>clic</code>	The composite information criterion, if the full likelihood is considered then it coincide with the Akaike information criterion;
<code>coord</code>	The vector of coordinates;
<code>convergence</code>	A string that denotes if convergence is reached;
<code>corrmodel</code>	The correlation model;
<code>data</code>	The vector or matrix of data;

fixed	The vector of fixed parameters;
iterations	The number of iteration used by the numerical routine;
likelihood	The configuration of the composite likelihood;
logCompLik	The value of the log composite-likelihood at the maximum;
lonlat	The type of coordinates;
message	Extra message passed from the numerical routines;
model	The density associated to the likelihood objects;
param	The vector of parameters' estimates;
stderr	The vector of standard errors;
sensmat	The sensitivity matrix;
varcov	The matrix of the variance-covariance of the estimates;
varimat	The variability matrix;
type	The type of the likelihood objects.

Author(s)

Simone Padoan, <simone.padoan@epfl.ch>, <http://people.epfl.ch/simone.padoan>;
Moreno Bevilacqua, <moreno.bevilacqua@unive.it>.

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See Also

[CovarianceFct](#), [WLeastSquare](#), [optim](#)

Examples

```
library(RandomFields)
set.seed(2111)

# Set the coordinates of the points:
x <- runif(100, 0, 20)
y <- runif(100, 0, 20)

#####
###
### Example 1. Maximum composite-likelihood fitting of one
### spatial realisation of a Gaussian random field.
### Composite-likelihood setting: pairwise marginal likelihoods.
###
#####

# Set the model's parameters:
corrmodel <- "stable"
mean <- 0
variance <- 1
nugget <- 0
scale <- 10
power <- 1.5

# Simulation of the Gaussian random field in the specified points:
sim <- GaussRF(x=x, y=y, model=corrmodel, grid=FALSE,
               param=c(mean, variance, nugget, scale, power))

# Maximum composite-likelihood fitting of the random field:
fit <- FitComposite(x, y, corrmodel, sim)

# Results:
print(fit)
```

```
#####
###
### Example 2. Maximum composite-likelihood fitting of one
### spatial realisation of a Gaussian random field.
### Composite-likelihood setting: difference likelihoods.
###
#####

# Set the model's parameters:
corrmodel <- "stable"
mean <- 0
variance <- 1
nugget <- 0
scale <- 10
power <- 1.5

# Simulation of the Gaussian random field in the specified points:
sim <- GaussRF(x=x, y=y, model=corrmodel, grid=FALSE,
               param=c(mean, variance, nugget, scale, power))

# Maximum composite-likelihood fitting of the random field:
fit <- FitComposite(x, y, corrmodel, sim, type='Difference')

# Results:
print(fit)

#####
###
### Example 3. Maximum likelihood fitting of one
### spatial realisation of a Gaussian random field.
### Likelihood setting: restricted likelihood.
###
#####

# Set the model's parameters:
corrmodel <- "stable"
mean <- 0
variance <- 1
nugget <- 0
scale <- 10
power <- 1.5

# Simulation of the Gaussian random field in the specified points:
sim <- GaussRF(x=x, y=y, model=corrmodel, grid=FALSE,
               param=c(mean, variance, nugget, scale, power))

# Maximum composite-likelihood fitting of the random field:
fit <- FitComposite(x, y, corrmodel, sim, likelihood='Full',
                   type='Restricted')

# Results:
print(fit)
```

FitGev

*Maximum-likelihood Fitting of the Generalized Extreme Value Distribution***Description**

the function returns the parameters' estimates and the variances of the estimates (if required) of the generalized extreme value distribution for a given dataset of extreme values.

Usage

```
FitGev(data, method='Nelder-Mead', start, varest=FALSE)
```

Arguments

<code>data</code>	A vector of extreme values.
<code>method</code>	The optimization method (see optim for details). 'Nelder-Mead' is the default.
<code>start</code>	A named list with the initial values for the parameters over which the likelihood is to be maximized.
<code>varest</code>	Logical; if TRUE the estimate' variances and the standard errors are returned, instead if FALSE (the default) only the estimate are computed.

Details

If `start` is omitted the routine is computing the starting values using moment estimators.

Value

The returned object is a list with:

<code>param</code>	The vector of parameters' estimates.
<code>varcov</code>	The matrix of the variance-covariance of the estimates.
<code>stderr</code>	The vector of the standard errors.

Author(s)

Simone Padoan, <simone.padoan@epfl.ch>, <http://people.epfl.ch/simone.padoan>

References

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See Also

[GevLogLik](#), [optim](#)

GevLogLik

*Log-Likelihood of the Generalized Extreme Value Distribution***Description**

the function returns the log-likelihood value of the Generalized Extreme Value Distribution for a given set of data and parameters.

Usage

```
GevLogLik(data, numdata, param)
```

Arguments

data	A vector of extreme values.
numdata	The number of data observations.
param	The vector of GEV parameters (location, scale and shape).

Value

The log-likelihood value is returned.

Author(s)

Simone Padoan, <simone.padoan@epfl.ch>, <http://people.epfl.ch/simone.padoan>

References

de Haan, L. and Ferreira, A. (2006) *Extreme Value Theory An Introduction*. Springer Verlag, New York.

InitParam

*Initializes of the Fitting Procedures***Description**

Subroutine called by the fitting procedures. The procedure initializes the fitting procedure.

Usage

```
InitParam(coordx, coordy, corrmodel, data, fixed, grid,
          likelihood, lonlat, model, parscale, paramrange,
          replicates, start, type, vartype, weighted)
```

Arguments

<code>coordx</code>	A numeric ($d \times 2$)-matrix (where d is the number of points) assigning 2-dimensions of coordinates or a numeric vector assigning 1-dimension of coordinates.
<code>coordy</code>	A numeric vector assigning 1-dimension of coordinates; <code>coordy</code> is interpreted only if <code>coordx</code> is a numeric vector otherwise it will be ignored.
<code>corrmodel</code>	String; the name of a correlation model.
<code>data</code>	A numeric vector or a $(n \times d)$ -matrix or $(d \times d \times n)$ -matrix of observations.
<code>fixed</code>	A named list giving the values of the parameters that will be considered as known values.
<code>grid</code>	Logical; if <code>FALSE</code> (the default) the data are interpreted as a vector or a $(n \times d)$ -matrix, instead if <code>TRUE</code> then $(d \times d \times n)$ -matrix is considered.
<code>likelihood</code>	String; the configuration of the composite likelihood.
<code>lonlat</code>	Logical; if <code>FALSE</code> (the default), <code>coordx</code> and <code>coordy</code> are interpreted as Cartesian coordinates otherwise they are considered as longitude and latitude.
<code>model</code>	String; the density associated to the likelihood objects. <code>Gaussian</code> is the default.
<code>parscale</code>	A numeric vector of scaling factor to improve the maximizing procedure, see optim .
<code>paramrange</code>	A numeric vector of parameters ranges, see optim .
<code>replicates</code>	Logical; if <code>FALSE</code> (the default) one spatial random field is considered, instead if <code>TRUE</code> the data are considered as iid replicates of a field.
<code>start</code>	A named list with the initial values of the parameters that are used by the numerical routines in maximization procedure. <code>NULL</code> is the default (see Details).
<code>type</code>	String; the type of the likelihood objects. If <code>Pairwise</code> (the default) then the marginal composite likelihood is formed by pairwise marginal likelihoods.
<code>vartype</code>	String; the type of estimation method for computing the estimate variances, see the Section Details .
<code>weighted</code>	Logical; if <code>TRUE</code> the likelihood objects are weighted, see FitComposite .

Author(s)

Simone Padoan, <simone.padoan@epfl.ch>, <http://people.epfl.ch/simone.padoan>.

See Also

[FitComposite](#)

Likelihood

Optimizes of the log-likelihood

Description

Subroutine called by `FitComposite`. The procedure estimates the model parameters by maximisation of the log-likelihood.

Usage

```
Likelihood(corrmodel, data, fixed, grid, lower, model, namescorr,
           namesnuis, namesparam, numcoord, numdata, numpairs,
           optimizer, param, varest, type, upper)
```

Arguments

<code>corrmodel</code>	Numeric; the id of the correlation model.
<code>data</code>	A numeric vector or a $(n \times d)$ -matrix or $(d \times d \times n)$ -matrix of observations.
<code>fixed</code>	A numeric vector of parameters that will be considered as known values.
<code>grid</code>	Logical; if FALSE (the default) the data are interpreted as a vector or a $(n \times d)$ -matrix, instead if TRUE then $(d \times d \times n)$ -matrix is considered.
<code>lower</code>	A numeric vector with the lower bounds of the parameters' ranges.
<code>model</code>	Numeric; the id value of the density associated to the likelihood objects.
<code>namescorr</code>	String; the names of the correlation parameters.
<code>namesnuis</code>	String; the names of the nuisance parameters.
<code>namesparam</code>	String; the names of the parameters to be maximised.
<code>numcoord</code>	Numeric; the number of coordinates.
<code>numdata</code>	Numeric; the number of data replications in time.
<code>numpairs</code>	Numeric; the number of pairwise distances.
<code>optimizer</code>	String; the optimization algorithm (see optim for details). 'Nelder-Mead' is the default.
<code>param</code>	A numeric vector of parameters' values.
<code>varest</code>	Logical; if TRUE the estimate' variances and standard errors are returned. FALSE is the default.
<code>type</code>	String; the type of the likelihood objects. If <code>Pairwise</code> (the default) then the marginal composite likelihood is formed by pairwise marginal likelihoods.
<code>upper</code>	A numeric vector with the upper bounds of the parameters' ranges.

Author(s)

Simone Padoan, <simone.padoan@epfl.ch>, <http://people.epfl.ch/simone.padoan>.

See Also

[FitComposite](#)

LogNormDen	<i>Computes the multivariate log-normal density</i>
------------	---

Description

Subroutine called by the Likelihood procedure. The procedure compute the multivariate log-normal density for a given set of data and parameters.

Usage

```
LogNormDen(stdata, detvarcov, ivarcov, numcoord, type)
```

Arguments

stdata	A numeric vector ($d \times 1$) of data.
detvarcov	Numeric; the determinant of the variance-covariance matrix.
ivarcov	The inverse of the variance-covariance matrix ($d \times d$).
numcoord	The number of point's coordinates.
type	The numeric id denoting the type of likelihood.

Author(s)

Simone Padoan, <simone.padoan@epfl.ch>, <http://people.epfl.ch/simone.padoan>.

See Also

[FitComposite](#)

MomEst	<i>Moment Estimator of the Extreme Value Distribution's parameters</i>
--------	--

Description

Using the moment estimator, the function returns the parameter estimates of the generalized extreme value distribution for a given dataset of extreme values.

Usage

```
MomEst(data, n)
```

Arguments

data	A vector of extreme values.
n	The number of observations.

Value

The returned object is a list with:

location	The location estimate.
scale	The scale estimate.
shape	The shape estimate.

Author(s)

Simone Padoan, <simone.padoan@epfl.ch>, <http://people.epfl.ch/simone.padoan>

References

de Haan, L. and Ferreira, A. (2006) *Extreme Value Theory An Introduction*. Springer Verlag, New York.

See Also

[GevLogLik](#), [FitGev](#)

SetRangeParam	<i>Identifies the Parameters' Range</i>
---------------	---

Description

Subroutine called by InitParam and the fitting procedures. The procedure returns the range of the parameters for a given vector of parameters.

Usage

```
SetRangeParam(namesparam, numparam)
```

Arguments

namesparam	String; the names of the parameters.
numparam	Numeric; the number of parameters.

Author(s)

Simone Padoan, <simone.padoan@epfl.ch>, <http://people.epfl.ch/simone.padoan>.

See Also

[FitComposite](#)

Description

the function returns the parameters' estimates and the estimates' variances of a random field obtained by the weighed least squares estimator.

Usage

```
WLeastSquare(coordx, coordy, corrmmodel, data, fixed=NULL, grid=FALSE,
             lonlat=FALSE, maxdist=NULL, model='Gaussian',
             optimizer='Nelder-Mead', numbins=NULL,
             replicates=FALSE, start=NULL, weighted=FALSE)
```

Arguments

<code>coordx</code>	A numeric ($d \times 2$)-matrix (where d is the number of points) assigning 2-dimensions of coordinates or a numeric vector assigning 1-dimension of coordinates.
<code>coordy</code>	A numeric vector assigning 1-dimension of coordinates; <code>coordy</code> is interpreted only if <code>coordx</code> is a numeric vector otherwise it will be ignored.
<code>corrmmodel</code>	String; the name of a correlation model, for the description (see FitComposite).
<code>data</code>	A numeric vector or a $(n \times d)$ -matrix or $(d \times d \times n)$ -matrix of observations (see FitComposite).
<code>fixed</code>	A named list giving the values of the parameters that will be considered as known values. The listed parameters for a given correlation function will be not estimated, i.e. if <code>list(nugget=0)</code> the nugget effect is ignored.
<code>grid</code>	Logical; if <code>FALSE</code> (the default) the data are interpreted as a vector or a $(n \times d)$ -matrix, instead if <code>TRUE</code> then $(d \times d \times n)$ -matrix is considered.
<code>lonlat</code>	Logical; if <code>FALSE</code> (the default), <code>coordx</code> and <code>coordy</code> are interpreted as Cartesian coordinates otherwise they are considered as longitude and latitude.
<code>maxdist</code>	A numeric value denoting the maximum distance, see the Section Details .
<code>model</code>	String; the type of random field. <code>Gaussian</code> is the default, see FitComposite for the different types.
<code>optimizer</code>	String; the optimization algorithm (see optim for details). 'Nelder-Mead' is the default.
<code>numbins</code>	A numeric value denoting the numbers of bins, see the Section Details
<code>replicates</code>	Logical; if <code>FALSE</code> (the default) one spatial random field is considered, instead if <code>TRUE</code> the data are considered as iid replicates of a field.
<code>start</code>	A named list with the initial values of the parameters that are used by the numerical routines in maximization procedure. <code>NULL</code> is the default (see FitComposite).
<code>weighted</code>	Logical; if <code>TRUE</code> then the weighted least square estimator is considered. If <code>FALSE</code> (the default) then the classic least square is used.

Details

The `numbins` parameter indicates the number of adjacent intervals to consider in order to grouped distances with which to compute the (weighted) least squares.

The `maxdist` parameter indicates the maximum distance below which the shorter distances will be considered in the calculation of the (weighted) least squares.

Value

Returns an object of class `WLS`. An object of class `WLS` is a list containing at most the following components:

<code>bins</code>	Adjacent intervals of grouped distances;
<code>coord</code>	The vector of coordinates;
<code>convergence</code>	A string that denotes if convergence is reached;
<code>corrmodel</code>	The correlation model;
<code>data</code>	The vector or matrix of data;
<code>fixed</code>	The vector of fixed parameters;
<code>iterations</code>	The number of iteration used by the numerical routine;
<code>message</code>	Extra message passed from the numerical routines;
<code>param</code>	The vector of parameters' estimates;
<code>variogram</code>	The empirical variogram.

Author(s)

Simone Padoan, <simone.padoan@epfl.ch>, <http://people.epfl.ch/simone.padoan>;
Moreno Bevilacqua, <moreno.bevilacqua@unive.it>.

References

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- Gaetan, C. and Guyon, X. (2010) *Spatial Statistics and Modelling*. Springer Verlag, New York.

See Also

[FitComposite](#), [optim](#)

Examples

```
library(RandomFields)
set.seed(2111)

# Set the coordinates of the sites:
x <- runif(100, 0, 20)
y <- runif(100, 0, 20)

#####
###
```

```

### Example 1. Least square fitting of one
### spatial realisation of a Gaussian random field.
### Non weighted version (all weights equals to 1)
###
#####

# Set the model's parameters:
corrmodel <- "stable"
mean <- 0
variance <- 1
nugget <- 0
scale <- 10
power <- 1.5

# Simulation of the Gaussian random field in the specified points:
sim <- GaussRF(x=x, y=y, model=corrmodel, grid=FALSE,
               param=c(mean, variance, nugget, scale, power))

# Least square fitting of the random field:
fit <- WLeastSquare(x, y, corrmodel, sim)

# Results:
print(fit)

#####
###
### Example 1. Weighted least square fitting of one
### spatial realisation of a Gaussian random field.
### Weighted version.
###
#####

# Set the model's parameters:
corrmodel <- "stable"
mean <- 0
variance <- 1
nugget <- 0
scale <- 10
power <- 1.5

# Simulation of the Gaussian random field in the specified points:
sim <- GaussRF(x=x, y=y, model=corrmodel, grid=FALSE,
               param=c(mean, variance, nugget, scale, power))

# Least square fitting of the random field:
fit <- WLeastSquare(x, y, corrmodel, sim, weighted=TRUE)

# Results:
print(fit)

```

Description

Subroutine called by FitComposite. The function returns opportune starting values for the composite-likelihood fitting procedure based on weighed least squares.

Usage

```
WlsInit(coordx, coordy, corrmodel, data, fixed, grid,
        likelihood, lonlat, model, parscale, paramrange,
        replicates, start, type, vartype, weighted)
```

Arguments

<code>coordx</code>	A numeric ($d \times 2$)-matrix (where d is the number of points) assigning 2-dimensions of coordinates or a numeric vector assigning 1-dimension of coordinates.
<code>coordy</code>	A numeric vector assigning 1-dimension of coordinates; <code>coordy</code> is interpreted only if <code>coordx</code> is a numeric vector otherwise it will be ignored.
<code>corrmodel</code>	String; the name of a correlation model, for the description.
<code>data</code>	A numeric vector or a $(n \times d)$ -matrix or $(d \times d \times n)$ -matrix of observations.
<code>fixed</code>	A named list giving the values of the parameters that will be considered as known values.
<code>grid</code>	Logical; if FALSE (the default) the data are interpreted as a vector or a $(n \times d)$ -matrix, instead if TRUE then $(d \times d \times n)$ -matrix is considered.
<code>likelihood</code>	String; the configuration of the composite likelihood.
<code>lonlat</code>	Logical; if FALSE (the default), <code>coordx</code> and <code>coordy</code> are interpreted as Cartesian coordinates otherwise they are considered as longitude and latitude.
<code>model</code>	String; the name of the model. Here the default is NULL.
<code>parscale</code>	A numeric vector with scaling values for improving the maximisation routine.
<code>paramrange</code>	A numeric vector with the range of the parameter space.
<code>replicates</code>	Logical; if FALSE (the default) one spatial random field is considered, instead if TRUE the data are considered as iid replicates of a field.
<code>start</code>	A numeric vector with starting values.
<code>type</code>	String; the type of estimation method.
<code>vartype</code>	String; the type of estimation method for computing the estimate variances, see the Section Details .
<code>weighted</code>	Logical; if TRUE the likelihood objects are weighted, see FitComposite .

Author(s)

Simone Padoan, <simone.padoan@epfl.ch>, <http://people.epfl.ch/simone.padoan>.

See Also

[FitComposite](#), [WLeastSquare](#).

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