

# Package ‘nimblewomble’

April 9, 2025

**Type** Package

**Title** Bayesian Wombling using 'nimble'

**Version** 0.1.0

**Description** A software package to perform Wombling, or boundary analysis, using the 'nimble' Bayesian hierarchical modeling environment. Wombling is used widely to track regions of rapid change within the spatial reference domain. Specific functions in the package implement Gaussian process models for point-referenced spatial data followed by predictive inference on rates of change over curves using line integrals. We demonstrate model based Bayesian inference using posterior distributions featuring simple analytic forms while offering uncertainty quantification over curves. For more details on wombling please see, Banerjee and Gelfand (2006) <[doi:10.1198/016214506000000041](https://doi.org/10.1198/016214506000000041)> and Halder, Banerjee and Dey (2024) <[doi:10.1080/01621459.2023.2177166](https://doi.org/10.1080/01621459.2023.2177166)>.

**License** MIT + file LICENSE

**Encoding** UTF-8

**Imports** nimble, ggplot2, MBA, metR, ggspatial, sf, terra, sp, coda, methods

**RoxygenNote** 7.3.2

**NeedsCompilation** no

**Author** Aritra Halder [aut, cre],  
Sudipto Banerjee [aut]

**Maintainer** Aritra Halder <[aritra.halder@drexel.edu](mailto:aritra.halder@drexel.edu)>

**Repository** CRAN

**Date/Publication** 2025-04-09 10:00:10 UTC

## Contents

curvatures_gaussian . . . . .	2
curvatures_matern2 . . . . .	3
gamma1.mcov1 . . . . .	4
gamma1n2.gauss . . . . .	5
gamma1n2.mcov2 . . . . .	6
gamma_int . . . . .	7

gaussian . . . . .	8
gp_fit . . . . .	9
gradients_matern1 . . . . .	10
materncov1 . . . . .	11
materncov2 . . . . .	12
pnorm_nimble . . . . .	13
significance . . . . .	14
sprates . . . . .	15
spwombling . . . . .	17
sp_ggplot . . . . .	20
wombling_gaussian . . . . .	21
wombling_matern1 . . . . .	22
wombling_matern2 . . . . .	24
zbeta_gaussian . . . . .	25
zbeta_matern1 . . . . .	26
zbeta_matern2 . . . . .	27
zbeta_samples . . . . .	28
zXbeta . . . . .	29

<b>Index</b>	<b>31</b>
--------------	-----------

**curvatures\_gaussian**     *Posterior samples of rates of change (gradients and curvatures) for the Matern kernel with  $\nu \rightarrow \infty$  producing the squared exponential kernel.*

## Description

For internal use only.

## Usage

```
curvatures_gaussian(dists.1, dists.2, dists.3, z, phi, sigma2)
```

## Arguments

dists.1	distance matrix generated from coordinates
dists.2	distance of grid from coordinates
dists.3	delta = coordinate - grid
z	posterior samples of $Z(s)$
phi	posterior samples of $\phi$
sigma2	posterior samples of $\sigma^2$

## Value

A matrix of posterior samples for the gradient and curvatures. For internal use only.

**Author(s)**

Aritra Halder <aritra.halder@drexel.edu>,  
 Sudipto Banerjee <sudipto@ucla.edu>

**Examples**

```
## Not run:
#####
# Internal use only #
#####
# Example usage inside of nimblewomble::sprates()
CG = compileNimble(curvatures_gaussian)
sprates = CG(dists.1 = distM,
              dists.2 = dist.2,
              dists.3 = dist.3,
              z = z,
              phi = phi,
              sigma2 = sigma2)

## End(Not run)
```

curvatures\_matern2

*Posterior samples of rates of change (gradients and curvatures) for the Matern kernel with  $\nu = 5/2$*

**Description**

For internal use only.

**Usage**

```
curvatures_matern2(dists.1, dists.2, dists.3, z, phi, sigma2)
```

**Arguments**

dists.1	distance matrix generated from coordinates
dists.2	distance of grid from coordinates
dists.3	delta = coordinate - grid
z	posterior samples of $Z(s)$
phi	posterior samples of $\phi$
sigma2	posterior samples of $\sigma^2$

**Value**

A matrix of posterior samples for the gradient and curvatures. For internal use only.

**Author(s)**

Aritra Halder <aritra.halder@drexel.edu>,  
 Sudipto Banerjee <sudipto@ucla.edu>

**Examples**

```
## Not run:
#####
# Internal use only #
#####
# Example usage inside of nimblewomble::sprates()
CM2 = compileNimble(curvatures_matern2)
sprates = CM2(dists.1 = distM,
              dists.2 = dist.2,
              dists.3 = dist.3,
              z = z,
              phi = phi,
              sigma2 = sigma2)

## End(Not run)
```

gamma1.mcov1

*Cross-covariance terms for the posterior distribution of wombling measures for Matern  $\nu = 3/2$ .*

**Description**

For internal use only. Performs one-dimensional quadrature using integral as a limit of a sum.

**Usage**

```
gamma1.mcov1(coords, t, u, s0, phi)
```

**Arguments**

coords	coordinates
t	value of t
u	vector of u
s0	starting point on curve $s_0$
phi	posterior sample of $\phi$

**Value**

A matrix of cross-covariance terms. For internal use only.

**Author(s)**

Aritra Halder <aritra.halder@drexel.edu>,  
 Sudipto Banerjee <sudipto@ucla.edu>

**Examples**

```
## Not run:
#####
# Internal use only #
#####
# Example usage inside nimblewomble::wombling_matern1(...)
gamma1.mcov1(coords = coords[1:ncoords, 1:2], t = tvec[j],
  u = umat[j, 1:2], s0 = curve[j, 1:2], phi = phi[i])

## End(Not run)
```

gamma1n2.gauss

*Cross-covariance terms for the posterior distribution of wombling measures for Matern  $\nu \rightarrow \infty$ , the squared exponential kernel.*

**Description**

For internal use only. Performs one-dimensional quadrature using integral as a limit of a sum.

**Usage**

```
gamma1n2.gauss(coords, t, u, s0, phi)
```

**Arguments**

coords	coordinates
t	value of t
u	vector of u
s0	starting point on curve $s_0$
phi	posterior sample of $\phi$

**Value**

A matrix of cross-covariance terms. For internal use only.

**Author(s)**

Aritra Halder <aritra.halder@drexel.edu>,  
 Sudipto Banerjee <sudipto@ucla.edu>

## Examples

```
## Not run:
#####
# Internal use only #
#####
# Example usage inside nimblewomble::wombling_gaussian(...)
gamma1n2.gauss(coords = coords[1:ncoords, 1:2], t = tvec[j],
                 u = umat[j, 1:2], s0 = curve[j, 1:2], phi = phi[i])

## End(Not run)
```

gamma1n2.mcov2

*Cross-covariance terms for the posterior distribution of wombling measures for Matern  $\nu = 5/2$ , the squared exponential kernel.*

## Description

For internal use only. Performs one-dimensional quadrature using integral as a limit of a sum.

## Usage

```
gamma1n2.mcov2(coords, t, u, s0, phi)
```

## Arguments

coords	coordinates
t	value of t
u	vector of u
s0	starting point on curve $s_0$
phi	posterior sample of $\phi$

## Value

A matrix of cross-covariance terms. For internal use only.

## Author(s)

Aritra Halder <aritra.halder@drexel.edu>,  
Sudipto Banerjee <sudipto@ucla.edu>

## Examples

```
## Not run:
#####
# Internal use only #
#####
# Example usage inside nimblewomble::wombling_matern2(...)
gamma1n2.mcov2(coords = coords[1:ncoords, 1:2], t = tvec[j],
                 u = umat[j, 1:2], s0 = curve[j, 1:2], phi = phi[i])

## End(Not run)
```

gamma\_int

*Incomplete Gamma Function*

## Description

For internal use only. Use integration as a limit of a sum to numerically compute the incomplete gamma integral

## Usage

```
gamma_int(x, a, b)
```

## Arguments

x	gamma quantile
a	shape parameter
b	scale parameter

## Value

A scalar value of the integral. For internal use only.

## Author(s)

Aritra Halder <aritra.halder@drexel.edu>,  
Sudipto Banerjee <sudipto@ucla.edu>

## Examples

```
#####
# Internal use only #
#####
# Example usage in nimblewomble::wombling_matern1(...) or,
# nimblewomble::wombling_matern2(...)
require(nimble)

Gint = compileNimble(gamma_int)
Gint(x = 1, a = 1, b = 1)
```

<code>gaussian</code>	<i>Squared Exponential Covariance kernel</i>
-----------------------	--

## Description

Computes the Matern covariance matrix with fractal parameter  $\nu \rightarrow \infty$ .

## Usage

```
gaussian(dists, phi, sigma2, tau2)
```

## Arguments

<code>dists</code>	distance matrix
<code>phi</code>	spatial range
<code>sigma2</code>	spatial variance
<code>tau2</code>	nugget variance

## Details

Has the option to compute  $\Sigma_{d \times d} + \tau^2 I_d$ .

## Value

A matrix of covariance terms. For internal use only.

## Author(s)

Aritra Halder <aritra.halder@drexel.edu>,  
Sudipto Banerjee <sudipto@ucla.edu>

## Examples

```
#####
# Internal use only #
#####
# Used across multiple functions
# Example usage
require(nimble)
require(nimblewomble)

set.seed(1)
# Generated Simulated Data
N = 1e2
tau = 1
coords = matrix(runif(2 * N, -10, 10), ncol = 2)
colnames(coords) = c("x", "y")
dists = as.matrix(dist(coords))
```

```
cGaussian = compileNimble(gaussian)
cGaussian(dists = dists[1:N, 1:N], phi = 1, sigma2 = 1, tau2 = 0)
```

**gp\_fit***Fit a Gaussian process***Description**

Fits a Gaussian process with the choice of three kernels. Uses ‘nimble’ to generate posterior samples.

**Usage**

```
gp_fit(
  coords = NULL,
  y = NULL,
  X = NULL,
  kernel = c("matern1", "matern2", "gaussian"),
  niter = NULL,
  nburn = NULL
)
```

**Arguments**

coords	spatial coordinates (supply as a matrix)
y	response
X	covariates (supply as a matrix without the intercept)
kernel	choice of kernel; must be one of "matern1", "matern2", "gaussian"
niter	number of iterations
nburn	burn-in

**Value**

A list of MCMC samples containing the covariance parameters and the parameter estimates with associated 95

**Author(s)**

Aritra Halder <[aritra.halder@drexel.edu](mailto:aritra.halder@drexel.edu)>,  
Sudipto Banerjee <[sudipto@ucla.edu](mailto:sudipto@ucla.edu)>

## Examples

```
require(nimble)
require(nimblewomble)

set.seed(1)
# Generated Simulated Data
N = 1e2
tau = 1
coords = matrix(runif(2 * N, -10, 10), ncol = 2)
colnames(coords) = c("x", "y")
y = rnorm(N, mean = 20 * sin(sqrt(coords[, 1]^2 + coords[, 2]^2)), sd = tau)
# Posterior samples for theta
mc_sp = gp_fit(coords = coords, y = y, kernel = "matern2")
mc_sp$estimates
```

**gradients\_matern1**

*Posterior samples of rates of change (gradients) for the Matern kernel with  $\nu = 3/2$*

## Description

For internal use only.

## Usage

```
gradients_matern1(dists.1, dists.2, dists.3, z, phi, sigma2)
```

## Arguments

dists.1	distance matrix generated from coordinates
dists.2	distance of grid from coordinates
dists.3	$\delta = \text{coordinate} - \text{grid}$
z	posterior samples of $Z(s)$
phi	posterior samples of $\phi$
sigma2	posterior samples of $\sigma^2$

## Value

Returns a matrix of gradients. For internal use only.

## Author(s)

Aritra Halder <aritra.halder@drexel.edu>,  
Sudipto Banerjee <sudipto@ucla.edu>

## Examples

```
## Not run:
#####
# Internal use only #
#####
# Example usage inside of nimblewomble::sprates()
GM1 = compileNimble(gradients_matern1)
sprates = GM1(dists.1 = distM,
              dists.2 = dist.2,
              dists.3 = dist.3,
              z = z,
              phi = phi,
              sigma2 = sigma2)

## End(Not run)
```

materncov1

*Matern Covariance kernel with  $\nu = 3/2$* 

## Description

Computes the Matern covariance matrix with fractal parameter  $\nu = 3/2$ . Has the option to compute  $\Sigma_{d \times d} + \tau^2 I_d$ .

## Usage

```
materncov1(dists, phi, sigma2, tau2)
```

## Arguments

dists	distance matrix
phi	spatial range
sigma2	spatial variance
tau2	nugget variance

## Value

A matrix of covariance terms. For internal use only.

## Author(s)

Aritra Halder <aritra.halder@drexel.edu>,  
Sudipto Banerjee <sudipto@ucla.edu>

## Examples

```
#####
# Internal use only #
#####
# Used across multiple functions
# Example usage
require(nimble)
require(nimblewomble)

set.seed(1)
# Generated Simulated Data
N = 1e2
tau = 1
coords = matrix(runif(2 * N, -10, 10), ncol = 2)
colnames(coords) = c("x", "y")
dists = as.matrix(dist(coords))

cMaterncov1 = compileNimble(materncov1)
cMaterncov1(dists = dists[1:N, 1:N], phi = 1, sigma2 = 1, tau2 = 0)
```

**materncov2**

*Matern Covariance kernel with  $\nu = 5/2$*

## Description

Computes the Matern covariance matrix with fractal parameter  $\nu = 5/2$ . Has the option to compute  $\Sigma_{d \times d} + \tau^2 I_d$ .

## Usage

```
materncov2(dists, phi, sigma2, tau2)
```

## Arguments

dists	distance matrix
phi	spatial range
sigma2	spatial variance
tau2	nugget variance

## Value

A matrix of covariance terms. For internal use only.

## Author(s)

Aritra Halder <aritra.halder@drexel.edu>,  
Sudipto Banerjee <sudipto@ucla.edu>

## Examples

```
#####
# Internal use only #
#####
# Used across multiple functions
# Example usage
require(nimble)
require(nimblewomble)

set.seed(1)
# Generated Simulated Data
N = 1e2
tau = 1
coords = matrix(runif(2 * N, -10, 10), ncol = 2)
colnames(coords) = c("x", "y")
dists = as.matrix(dist(coords))

cMaterncov1 = compileNimble(materncov1)
cMaterncov1(dists = dists[1:N, 1:N], phi = 1, sigma2 = 1, tau2 = 0)
```

### **pnorm\_nimble**

*Computes the Cumulative Distribution Function (CDF) for the standard Gaussian probability distribution*

## Description

For internal use only.

## Usage

```
pnorm_nimble(x)
```

## Arguments

x	standard Gaussian quantile
---	----------------------------

## Value

A numeric value of the CDF. For internal use only.

## Author(s)

Aritra Halder <[aritra.halder@drexel.edu](mailto:aritra.halder@drexel.edu)>,  
Sudipto Banerjee <[sudipto@ucla.edu](mailto:sudipto@ucla.edu)>

## Examples

```
#####
# Internal use only #
#####
# Example usage inside of nimblewomble::wombling_gaussian()
require(nimble)
require(nimblewomble)

cPnorm_nimble = compileNimble(pnorm_nimble)
cPnorm_nimble(1)
```

**significance**

*Determines significance for posterior estimates*

## Description

For internal use only.

## Usage

```
significance(data_frame = NULL)
```

## Arguments

<code>data_frame</code>	data frame consisting of median, lower and upper confidence interval for estimates
-------------------------	--

## Value

A data frame consisting median, lower and upper confidence interval for estimates and significance (0 or 1). For internal use only.

## Author(s)

Aritra Halder <[aritra.halder@drexel.edu](mailto:aritra.halder@drexel.edu)>,  
 Sudipto Banerjee <[sudipto@ucla.edu](mailto:sudipto@ucla.edu)>

## Examples

```
## Not run:
#####
# Internal use only #
#####
# Example usage inside of nimblewomble::spwombling(...)
estimate.wm$sig = significance(estimate.wm)

## End(Not run)
```

---

sprates	<i>Posterior samples for rates of change</i>
---------	--

---

## Description

Posterior samples for rates of change

## Usage

```
sprates(
  coords = NULL,
  grid = NULL,
  model = NULL,
  kernel = c("matern1", "matern2", "gaussian")
)
```

## Arguments

coords	coordinates
grid	grid for sampling the rates of change
model	posterior samples of $Z(s), \phi, \sigma^2$
kernel	choice of kernel; must be one of "matern1", "matern2", "gaussian"

## Value

A list containing MCMC samples for gradients and curvatures and the associated estimates and 95

## Author(s)

Aritra Halder <aritra.halder@drexel.edu>,  
Sudipto Banerjee <sudipto@ucla.edu>

## Examples

```
require(nimble)
require(nimblewomble)

set.seed(1)
# Generated Simulated Data
N = 1e2
tau = 1
coords = matrix(runif(2 * N, -10, 10), ncol = 2); colnames(coords) = c("x", "y")
y = rnorm(N, mean = 20 * sin(sqrt(coords[, 1]^2 + coords[, 2]^2))), sd = tau)

# Create equally spaced grid of points
xsplit = ysplit = seq(-10, 10, by = 1)[-c(1, 21)]
grid = as.matrix(expand.grid(xsplit, ysplit), ncol = 2)
colnames(grid) = c("x", "y")
```

```

#####
# Process for True Rates of Change #
#####
# Gradient along x
true_sx = round(20 * cos(sqrt(grid[,1]^2 + grid[,2]^2)) *
                 grid[,1]/sqrt(grid[,1]^2 + grid[,2]^2), 3)
# Gradient along y
true_sy = round(20 * cos(sqrt(grid[,1]^2 + grid[,2]^2)) *
                 grid[,2]/sqrt(grid[,1]^2 + grid[,2]^2), 3)
# Curvature along x
true_sxx = round(20 * cos(sqrt(grid[,1]^2 + grid[,2]^2))/
                  sqrt(grid[,1]^2 + grid[,2]^2) -
                  20 * cos(sqrt(grid[,1]^2 + grid[,2]^2)) *
                  grid[,1]^2/(grid[,1]^2 + grid[,2]^2)^{(3/2)} -
                  20 * sin(sqrt(grid[,1]^2 + grid[,2]^2)) *
                  grid[,1]^2/(grid[,1]^2 + grid[,2]^2), 3)
# Mixed Curvature
true_sxy = round(-20 * (cos(sqrt(grid[,1]^2 + grid[,2]^2)) -
                        sin(sqrt(grid[,1]^2 + grid[,2]^2))) * grid[,1]
                  * grid[,2]/(grid[,1]^2 + grid[,2]^2), 3)
# Curvature along y
true_syy = round(20 * cos(sqrt(grid[,1]^2 + grid[,2]^2))/
                  sqrt(grid[,1]^2 + grid[,2]^2) -
                  20 * cos(sqrt(grid[,1]^2 + grid[,2]^2)) *
                  grid[,2]^2/(grid[,1]^2 + grid[,2]^2)^{(3/2)} -
                  20 * sin(sqrt(grid[,1]^2 + grid[,2]^2)) *
                  grid[,2]^2/(grid[,1]^2 + grid[,2]^2), 3)
# Create the plots
p1 = sp_ggplot(data_frame = data.frame(coords, z = y))
p2 = sp_ggplot(data_frame = data.frame(grid[-which(is.nan(true_sx)),],
                                         z = true_sx[-which(is.nan(true_sx))]))
p3 = sp_ggplot(data_frame = data.frame(grid[-which(is.nan(true_sy)),],
                                         z = true_sy[-which(is.nan(true_sy))]))
p4 = sp_ggplot(data_frame = data.frame(grid[-which(is.nan(true_sxx)),],
                                         z = true_sxx[-which(is.nan(true_sxx))]))
p5 = sp_ggplot(data_frame = data.frame(grid[-which(is.nan(true_sxy)),],
                                         z = true_sxy[-which(is.nan(true_sxy))]))
p6 = sp_ggplot(data_frame = data.frame(grid[-which(is.nan(true_syy)),],
                                         z = true_syy[-which(is.nan(true_syy))]))

#####
# Fit a Gaussian Process #
#####
# Posterior samples for theta
mc_sp = gp_fit(coords = coords, y = y, kernel = "matern2")
# Posterior samples for Z(s) and beta
model = zbeta_samples(y = y, coords = coords,
                      model = mc_sp$mcmc,
                      kernel = "matern2")

#####
# Rates of Change #

```

```
#####
gradients = sprates(grid = grid,
                     coords = coords,
                     model = model,
                     kernel = "matern2")
p8 = sp_ggplot(data_frame = data.frame(grid,
                                         z = gradients$estimate.sx[, "50%"],
                                         sig = gradients$estimate.sx$sig))
p9 = sp_ggplot(data_frame = data.frame(grid,
                                         z = gradients$estimate.sy[, "50%"],
                                         sig = gradients$estimate.sy$sig))
p10 = sp_ggplot(data_frame = data.frame(grid,
                                         z = gradients$estimate.sxx[, "50%"],
                                         sig = gradients$estimate.sxx$sig))
p11 = sp_ggplot(data_frame = data.frame(grid,
                                         z = gradients$estimate.sxy[, "50%"],
                                         sig = gradients$estimate.sxy$sig))
p12 = sp_ggplot(data_frame = data.frame(grid,
                                         z = gradients$estimate.syy[, "50%"],
                                         sig = gradients$estimate.syy$sig))
```

**spwombling***Posterior samples for wombling measures***Description**

Posterior samples for wombling measures

**Usage**

```
spwombling(
  coords = NULL,
  curve = NULL,
  model = NULL,
  kernel = c("matern1", "matern2", "gaussian")
)
```

**Arguments**

<code>coords</code>	coordinates
<code>curve</code>	coordinates of the curve for wombling
<code>model</code>	posterior samples of $Z(s), \phi, \sigma^2$
<code>kernel</code>	choice of kernel; must be one of "matern1", "matern2", "gaussian"

**Value**

A list containing posterior samples of wombling measures and associated estimates and their 95

**Author(s)**

Aritra Halder <aritra.halder@drexel.edu>,  
 Sudipto Banerjee <sudipto@ucla.edu>

**Examples**

```
## Not run:
require(nimble)
require(nimblewomble)

set.seed(1)
# Generated Simulated Data
N = 1e2
tau = 1
coords = matrix(runif(2 * N, -10, 10), ncol = 2)
colnames(coords) = c("x", "y")
y = rnorm(N, mean = 20 * sin(sqrt(coords[, 1]^2 + coords[, 2]^2))), sd = tau)

# Create equally spaced grid of points
xsplit = ysplit = seq(-10, 10, by = 1)[-c(1, 21)]
grid = as.matrix(expand.grid(xsplit, ysplit), ncol = 2)
colnames(grid) = c("x", "y")

#####
# Fit a Gaussian Process #
#####
# Posterior samples for theta
mc_sp = gp_fit(coords = coords, y = y, kernel = "matern2")
# Posterior samples for Z(s) and beta
model = zbeta_samples(y = y, coords = coords,
                      model = mc_sp$mcmc,
                      kernel = "matern2")
#####

# Wombling #
#####
# Pick any curve (contour) of your choice
# curve = your contour
tvec = sapply(1:(nrow(curve) - 1), function(x){
  sqrt(sum((curve[(x + 1),] - curve[x,])^2)))}
umat = as.matrix(t(sapply(1:(nrow(curve) - 1), function(x){
  (curve[(x + 1),] - curve[x,])))/tvec)

wm = spwombling(coords = coords,
                  curve = curve,
                  model = model,
                  kernel = "matern2")

# Total wombling measure for gradient
colSums(wm$estimate.wm.1[,-4]); colSums(wm$estimate.wm.1[,-4])/sum(tvec)
# Total wombling measure for curvature
colSums(wm$estimate.wm.2[,-4]); colSums(wm$estimate.wm.2[,-4])/sum(tvec)
```

```

# Color code points based on significance
col.pts.1 = sapply(wm$estimate.wm.1$sig, function(x){
  if(x == 1) return("green")
  else if(x == -1) return("cyan")
  else return(NA)
})

col.pts.2 = sapply(wm$estimate.wm.2$sig, function(x){
  if(x == 1) return("green")
  else if(x == -1) return("cyan")
  else return(NA)
})

p13 = sp_ggplot(data_frame = data.frame(coords, y))
p14 = p13 + geom_path(curve, mapping = aes(x, y), linewidth = 2)
p15 = p13 + geom_path(curve, mapping = aes(x, y), linewidth = 2) +
  geom_path(curve, mapping = aes(x, y),
            colour = c(col.pts.1, NA), linewidth = 1, na.rm = TRUE)
p16 = p13 + geom_path(curve, mapping = aes(x, y), linewidth = 2) +
  geom_path(curve, mapping = aes(x, y),
            colour = c(col.pts.2, NA), linewidth = 1, na.rm = TRUE)

#####
# True Values #
#####
truth = matrix(0, nrow = nrow(curve) - 1, ncol = 2)
rule = seq(0, 1, by = 0.01)

for(i in 1:(nrow(curve) - 1)){
  u.perp = c(umat[i, 2], -umat[i, 1])
  s0 = curve[i,]

  truth.lsegment = sapply(rule * tvec[i], function(x){
    s.t = s0 + x * umat[i,]
    true_sx = 20 * cos(sqrt(s.t[1]^2 + s.t[2]^2)) * s.t[1]/
      sqrt(s.t[1]^2 + s.t[2]^2)
    true_sy = 20 * cos(sqrt(s.t[1]^2 + s.t[2]^2)) * s.t[2]/
      sqrt(s.t[1]^2 + s.t[2]^2)
    true_sx * u.perp[1] + true_sy * u.perp[2]
  })

  truth[i, 1] = sum(truth.lsegment * (tvec[i]/101))

  truth.lsegment = sapply(rule * tvec[i], function(x){
    s.t = s0 + x * umat[i,]
    true_sxx = 20 * cos(sqrt(s.t[1]^2 + s.t[2]^2))/sqrt(s.t[1]^2 + s.t[2]^2) -
      20 * cos(sqrt(s.t[1]^2 + s.t[2]^2)) *
      s.t[1]^2/(s.t[1]^2 + s.t[2]^2)^(3/2) -
      20 * sin(sqrt(s.t[1]^2 + s.t[2]^2)) * s.t[1]^2/(s.t[1]^2 + s.t[2]^2)
    true_sxy = -20 * (cos(sqrt(s.t[1]^2 + s.t[2]^2)) -
      sin(sqrt(s.t[1]^2 + s.t[2]^2))) *
      
```

```

    s.t[1] * s.t[2]/(s.t[1]^2 + s.t[2]^2)
true_syy = 20 * cos(sqrt(s.t[1]^2 + s.t[2]^2))/sqrt(s.t[1]^2 + s.t[2]^2) -
  20 * cos(sqrt(s.t[1]^2 + s.t[2]^2)) *
    s.t[2]^2/(s.t[1]^2 + s.t[2]^2)^(3/2) -
  20 * sin(sqrt(s.t[1]^2 + s.t[2]^2)) * s.t[2]^2/(s.t[1]^2 + s.t[2]^2)
true_sxx * u.perp[1]^2 + 2 * true_sxy * u.perp[1] * u.perp[2] +
  true_syy * u.perp[2]^2
})
truth[i, 2] = sum(truth.lsegment * (tvec[i]/101))
}
true.total = colSums(truth); true.total
true.avg.total = true.total/sum(tvec); true.avg.total

## End(Not run)

```

---

**sp\_ggplot***Spatial Plot Function***Description**

Spatial Plot Function

**Usage**

```

sp_ggplot(
  data_frame = NULL,
  sp = FALSE,
  shape = NULL,
  legend.key.height = 0.7,
  legend.key.width = 0.4,
  text.size = 10,
  point.size = 0.7,
  clr.pt = "black",
  palette = "Spectral",
  extend = TRUE,
  title = NULL,
  bound.box = NULL
)

```

**Arguments**

<code>data_frame</code>	data frame consisting of coordinates and data
<code>sp</code>	logical parameter indicating whether to make a spatial plot
<code>shape</code>	if <code>sp = TRUE</code> shape file should be provided (should be an sf object)
<code>legend.key.height</code>	height of legend (defaults to .7)
<code>legend.key.width</code>	width of legend (defaults to .4)

<code>text.size</code>	size of legend text (defaults to 10)
<code>point.size</code>	size of points to be plotted (defaults to 0.7)
<code>clr.pt</code>	color of point to be plotted (defaults to black)
<code>palette</code>	(optional) color palette
<code>extend</code>	logical parameter indicating whether to extend the interpolation (defaults to TRUE)
<code>title</code>	title of the plot (defaults to NULL)
<code>bound.box</code>	bounding box for spatial maps (leave as NULL if not known)

**Value**

A ggplot object.

**Author(s)**

Aritra Halder <aritra.halder@drexel.edu>,  
 Sudipto Banerjee <sudipto@ucla.edu>

**Examples**

```
require(nimblewomble)

set.seed(1)
# Generated Simulated Data
N = 1e2
tau = 1
coords = matrix(runif(2 * N, -10, 10), ncol = 2)
colnames(coords) = c("x", "y")
y = rnorm(N, mean = 20 * sin(sqrt(coords[, 1]^2 + coords[, 2]^2)), sd = tau)

sp_ggplot(data_frame = data.frame(coords, z = y))
```

wombling\_gaussian

*Posterior samples for wombling measures for the squared exponential kernel*

**Description**

For internal use only.

**Usage**

```
wombling_gaussian(coords, curve, dists, tvec, umat, z, phi, sigma2)
```

**Arguments**

coords	coordinates
curve	curve coordinates
dists	distance matrix
tvec	vector of t's
umat	matrix of u's
z	posterior samples of $Z(s)$
phi	posterior samples of $\phi$
sigma2	posterior samples of $\sigma^2$

**Value**

A matrix of wombling measures. For internal use only.

**Author(s)**

Aritra Halder <aritra.halder@drexel.edu>,  
 Sudipto Banerjee <sudipto@ucla.edu>

**Examples**

```
## Not run:
#####
# Internal use only #
#####
# Example usage inside of nimblewomble::spwombling(...)
WG = compileNimble(wombling_gaussian)
wmeasure = WG(coords = coords,
               curve = curve,
               dists = distM,
               tvec = tvec,
               umat = umat,
               z = z,
               phi = phi,
               sigma2 = sigma2)

## End(Not run)
```

wombling\_matern1

*Posterior samples for wombling measures from the Matern kernel with  
 $\nu = 3/2$*

**Description**

For internal use only.

**Usage**

```
wombling_matern1(coords, curve, dists, tvec, umat, z, phi, sigma2)
```

**Arguments**

coords	coordinates
curve	curve coordinates
dists	distance matrix
tvec	vector of t's
umat	matrix of u's
z	posterior samples of $Z(s)$
phi	posterior samples of $\phi$
sigma2	posterior samples of $\sigma^2$

**Value**

A matrix of wombling measures. For internal use only.

**Author(s)**

Aritra Halder <aritra.halder@drexel.edu>,  
 Sudipto Banerjee <sudipto@ucla.edu>

**Examples**

```
## Not run:
#####
# Internal use only #
#####
# Example usage inside of nimblewomble::spwombling(...)
WM1 = compileNimble(wombling_matern1)
wmeasure = WM1(coords = coords,
                curve = curve,
                dists = distM,
                tvec = tvec,
                umat = umat,
                z = z,
                phi = phi,
                sigma2 = sigma2)

## End(Not run)
```

---

wombling_matern2	<i>Posterior samples for wombling measures from the Matern kernel with <math>\nu = 5/2</math></i>
------------------	---

---

**Description**

For internal use only.

**Usage**

```
wombling_matern2(coords, curve, dists, tvec, umat, z, phi, sigma2)
```

**Arguments**

coords	coordinates
curve	curve coordinates
dists	distance matrix
tvec	vector of t's
umat	matrix of u's
z	posterior samples of $Z(s)$
phi	posterior samples of $\phi$
sigma2	posterior samples of $\sigma^2$

**Value**

A matrix of wombling measures. For internal use only.

**Author(s)**

Aritra Halder <aritra.halder@drexel.edu>,  
Sudipto Banerjee <sudipto@ucla.edu>

**Examples**

```
## Not run:
#####
# Internal use only #
#####
# Example usage inside of nimblewomble::spwombling(...)
WM2 = compileNimble(wombling_matern2)
wmeasure = WM2(coords = coords,
                curve = curve,
                dists = distM,
                tvec = tvec,
                umat = umat,
                z = z,
```

```

phi = phi,
sigma2 = sigma2)

## End(Not run)

```

**zbeta\_gaussian**

*Posterior samples of spatial effects and intercept for the squared exponential kernel*

## Description

For internal use only.

## Usage

```
zbeta_gaussian(y, dists, phi, sigma2, tau2)
```

## Arguments

y	response
dists	distance matrix derived from coordinates
phi	posterior samples of $\phi$
sigma2	posterior samples of $\sigma^2$
tau2	posterior samples of $\tau^2$

## Value

A matrix of spatial effects and intercept. For internal use only.

## Author(s)

Aritra Halder <aritra.halder@drexel.edu>,  
Sudipto Banerjee <sudipto@ucla.edu>

## Examples

```

## Not run:
#####
# Internal use only #
#####
# Example usage inside of nimblewomble::zbeta_samples(...)
zbG = compileNimble(zbeta_gaussian)
zb.samples = zbG(y = y, dists = dists, phi = phi, sigma2 = sigma2,
                 tau2 = tau2)

## End(Not run)

```

---

zbeta_matern1	<i>Posterior samples of spatial effects and intercept for the Matern kernel with nu = 3/2</i>
---------------	---

---

**Description**

For internal use only.

**Usage**

```
zbeta_matern1(y, dists, phi, sigma2, tau2)
```

**Arguments**

y	response
dists	distance matrix derived from coordinates
phi	posterior samples of $\phi$
sigma2	posterior samples of $\sigma^2$
tau2	posterior samples of $\tau^2$

**Value**

A matrix of spatial effects and intercept. For internal use only.

**Author(s)**

Aritra Halder <aritra.halder@drexel.edu>,  
Sudipto Banerjee <sudipto@ucla.edu>

**Examples**

```
## Not run:
#####
# Internal use only #
#####
# Example usage inside of nimblewomble::zbeta_samples(...)
zbM1 = compileNimble(zbeta_matern1)
zb.samples = zbM1(y = y, dists = dists, phi = phi, sigma2 = sigma2,
                  tau2 = tau2)

## End(Not run)
```

---

zbeta_matern2	<i>Posterior samples of spatial effects and intercept for the Matern kernel with <math>\nu = 5/2</math></i>
---------------	---

---

**Description**

For internal use only.

**Usage**

```
zbeta_matern2(y, dists, phi, sigma2, tau2)
```

**Arguments**

y	response
dists	distance matrix derived from coordinates
phi	posterior samples of $\phi$
sigma2	posterior samples of $\sigma^2$
tau2	posterior samples of $\tau^2$

**Value**

A matrix of spatial effects and intercept. For internal use only.

**Author(s)**

Aritra Halder <aritra.halder@drexel.edu>,  
Sudipto Banerjee <sudipto@ucla.edu>

**Examples**

```
## Not run:
#####
# Internal use only #
#####
# Example usage inside of nimblewomble::zbeta_samples(...)
zbM2 = compileNimble(zbeta_matern2)
zb.samples = zbM2(y = y, dists = dists, phi = phi, sigma2 = sigma2,
                  tau2 = tau2)

## End(Not run)
```

---

zbeta_samples	<i>Posterior samples of spatial effects and intercept for Matern with nu = 3/2</i>
---------------	--

---

**Description**

For internal use only.

**Usage**

```
zbeta_samples(
  coords = NULL,
  y = NULL,
  X = NULL,
  model = NULL,
  kernel = c("matern1", "matern2", "gaussian")
)
```

**Arguments**

coords	coordinates
y	response
X	covariates (supply as a matrix without intercept)
model	matrix of posterior samples of $\phi$ , $\sigma^2$ and $\tau^2$
kernel	choice of kernel; must be one of "matern1", "matern2", "gaussian"

**Value**

A matrix containing posterior samples of spatial effects and the intercept.

**Author(s)**

Aritra Halder <aritra.halder@drexel.edu>,  
Sudipto Banerjee <sudipto@ucla.edu>

**Examples**

```
require(nimble)
require(nimblewomble)

set.seed(1)
# Generated Simulated Data
N = 1e2
tau = 1
coords = matrix(runif(2 * N, -10, 10), ncol = 2); colnames(coords) = c("x", "y")
y = rnorm(N, mean = 20 * sin(sqrt(coords[, 1]^2 + coords[, 2]^2))), sd = tau)
```

```

# Posterior samples for theta
mc_sp = gp_fit(coords = coords, y = y, kernel = "matern2")
# Posterior samples for Z(s) and beta
model = zbeta_samples(y = y, coords = coords,
                      model = mc_sp$mcmc,
                      kernel = "matern2")
estimates = t(round(apply(model, 2, quantile,
                          probs = c(0.5, 0.025, 0.975)), 3))
yfit = estimates[paste0("z[", 1:N, "]"), "50%"] +
  estimates["beta[0]", "50%"]
ylow = estimates[paste0("z[", 1:N, "]"), "2.5%"] +
  estimates["beta[0]", "2.5%"]
yhigh = estimates[paste0("z[", 1:N, "]"), "97.5%"] +
  estimates["beta[0]", "97.5%"]
fit_frame = data.frame(true = round(y, 3),
                        est = yfit, `2.5%` = ylow, `97.5%` = yhigh)
fit_frame$sig = significance(data.frame = data.frame(fit_frame[,-1]))

# Plot
sp_ggplot(data.frame = data.frame(coords, z = yfit, sig = fit_frame$sig))

```

**zXbeta**

*Posterior samples of spatial effects and intercept for all kernels in the presence of covariates*

**Description**

For internal use only.

**Usage**

```
zXbeta(y, X, beta)
```

**Arguments**

y	response
X	covariates (supply as a matrix without intercept)
beta	posterior samples of $\beta$ (supply as a matrix)

**Value**

A matrix of spatial effects and intercept. For internal use only.

**Author(s)**

Aritra Halder <aritra.halder@drexel.edu>,  
 Sudipto Banerjee <sudipto@ucla.edu>

**Examples**

```
## Not run:  
#####  
# Internal use only #  
#####  
# Example usage inside of nimblewomble::zbeta_samples(...)  
zXb = nimble::compileNimble(zXbeta)  
zb.samples = zXb(y = y, X = X, beta = beta)  
  
## End(Not run)
```

# Index

\* **curvatures\_gaussian**  
    curvatures\_gaussian, 2

\* **curvatures\_matern2**  
    curvatures\_matern2, 3

\* **gamma1.mcov1**  
    gamma1.mcov1, 4

\* **gamma1n2.gauss**  
    gamma1n2.gauss, 5

\* **gamma1n2.mcov2**  
    gamma1n2.mcov2, 6

\* **gamma\_int**  
    gamma\_int, 7

\* **gp\_fit**  
    gp\_fit, 9

\* **gradients\_matern1**  
    gradients\_matern1, 10

\* **materncov1**  
    materncov1, 11

\* **materncov2**  
    gaussian, 8  
    materncov2, 12

\* **pnorm\_nimble**  
    pnorm\_nimble, 13

\* **significance**  
    significance, 14

\* **sp\_plot**  
    sp\_ggplot, 20

\* **sprates**  
    sprates, 15  
    spwombling, 17

\* **wombling\_gaussian**  
    wombling\_gaussian, 21

\* **wombling\_matern1**  
    wombling\_matern1, 22

\* **wombling\_matern2**  
    wombling\_matern2, 24

\* **zXbeta**  
    zXbeta, 29

\* **zbeta\_gaussian**  
    zbeta\_gaussian, 25

\* **zbeta\_matern1**  
    zbeta\_matern1, 26

\* **zbeta\_matern2**  
    zbeta\_matern2, 27

\* **zbeta\_samples**  
    zbeta\_samples, 28

curvatures\_gaussian, 2

curvatures\_matern2, 3

gamma1.mcov1, 4

gamma1n2.gauss, 5

gamma1n2.mcov2, 6

gamma\_int, 7

gaussian, 8

gp\_fit, 9

gradients\_matern1, 10

materncov1, 11

materncov2, 12

pnorm\_nimble, 13

significance, 14

sp\_ggplot, 20

sprates, 15

spwombling, 17

wombling\_gaussian, 21

wombling\_matern1, 22

wombling\_matern2, 24

zbeta\_gaussian, 25

zbeta\_matern1, 26

zbeta\_matern2, 27

zbeta\_samples, 28

zXbeta, 29