Package: leapgp (via r-universe)

November 1, 2024

Type Package

Title Localized Ensemble of Approximate Gaussian Processes

Version 1.0.0

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Description An emulator designed for rapid sequential emulation (e.g., Markov chain Monte Carlo applications). Works via extension of the 'laGP' approach by Gramacy and Apley (2015 <doi:10.1080/10618600.2014.914442>). Details are given in Rumsey et al. (2023 <doi:10.1002/sta4.576>).

License GPL (>= 3)

Encoding UTF-8

RoxygenNote 7.2.3

Imports laGP, RANN, cluster

Suggests knitr, rmarkdown, testthat, lhs, tictoc, RColorBrewer

NeedsCompilation no

Date/Publication 2024-08-01 09:30:05 UTC

Repository https://knrumsey-lanl.r-universe.dev

RemoteUrl https://github.com/cran/leapgp

RemoteRef HEAD

RemoteSha 1076ba5d5c061316660de17dc67b4f344cd1f9f6

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leapGP *Localized Ensemble of Approximate Gaussian Processes*

Description

Function to train or initialize a leapGP model, as described in Rumsey et al. (2023).

Usage

```
leapGP(
  X,
  y,
  M0 = ceiling(sqrt(length(y))),
  rho = NA,
  scale = FALSE,
  n = ceiling(sqrt(length(y))),
  start = NA,
  verbose = FALSE,
  justdoit = FALSE,
  ...
)
```

Arguments

X	a matrix of training locations (1 row for each training instance)
y	a vector of training responses (length(y) should equal nrow(X))
M0	the number of prediction hubs desired. Defaults to ceiling(sqrt(length(Y))).
rho	(optional). The parameter controlling time-accuracy tradeoff. Can also be specified during prediction.
scale	logical. Do we want the scale parameter to be returned for predictions? If TRUE, the matrix K^{-1} will be stored for each hub.
n	local neighborhood size (for laGP)
start	number of starting points for neighborhood (between 6 and n inclusive)
verbose	logical. Should status be printed? Deault is FALSE
justdoit	logical. Force leapGP to run using specified parameters (may take a long time and/or cause R to crash).
...	optional arguments to be passed to laGP()

Details

The leapGP is extends the laGP framework of Gramacy & Apley (2015). The methods are equivalent for rho=1, but leapGP trades memory for speed when rho < 1. The method is described in Rumsey et al. (2023) where they demonstrate that leapGP is faster than laGP for sequential predictions and is also generally more accurate for some settings of rho.

Value

an object of class `leapGP` with fields `X`, `y`, and `hubs`. Also returns scale parameter if `scale=TRUE`

References

Gramacy, R. B., & Apley, D. W. (2015). Local Gaussian process approximation for large computer experiments. Journal of Computational and Graphical Statistics, 24(2), 561-578.

Rumsey, K. N., Huerta, G., & Derek Tucker, J. (2023). A localized ensemble of approximate Gaussian processes for fast sequential emulation. Stat, 12(1), e576.

Examples

```
# Generate data
f <- function(x){
   1.3356*(1.5*(1-x[1]) + exp(2*x[1] - 1)*sin(3*pi*(x[1] - 0.6)^2) +
   exp(3*(x[2]-0.5))*sin(4*pi*(x[2] - 0.9)^2))
}
X <- matrix(runif(200), ncol=2)
y <- apply(X, 1, f)

# Generate data for prediction
Xtest <- matrix(runif(200), ncol=2)
ytest <- apply(Xtest, 1, f)

# Train initial model
mod <- leapGP(X, y, M0 = 30)
# Make sequential predictions
pred <- rep(NA, 100)
for(i in 1:100){
  mod <- predict_leapGP(mod, matrix(Xtest[i,], nrow=1), rho=0.9)
  pred[i] <- mod$mean
}
```

`predict_leapGP` *Predict Method for leapGP*

Description

Predict method for an object of class leapGP. Returns a (possibly modified) leapGP object as well as a prediction (with uncertainty, if requested).

Usage

```
predict_leapGP(
  object,
  newdata,
  rho = 0.95,
  scale = FALSE,
```

```
  n = ceiling(sqrt(length(y))),
  start = NA,
  M_max = Inf,
  ...
)
```

Arguments

object	An object of class leapGP
newdata	New data
rho	parameter controlling time-accuracy tradeoff (default is rho=0.95)
scale	logical. Do we want the scale parameter to be returned for predictions? If TRUE, the matrix K^{-1} will be stored for each hub.
n	local neighborhood size
start	number of starting points for neighborhood (between 6 and n inclusive)
M_max	the maximum number of hubs allowed (used to upper bound the run time)
...	optional arguments to be passed to laGP()

Details

The leapGP is extends the laGP framework of Gramacy & Apley (2015). The methods are equivalent for rho=1, but leapGP trades memory for speed when rho < 1. The method is described in Rumsey et al. (2023) where they demonstrate that leapGP is faster than laGP for sequential predictions and is also generally more accurate for some settings of rho.

Value

A list containing values mean, hubs X and y. If scale=TRUE the list also contains field sd.

References

Gramacy, R. B., & Apley, D. W. (2015). Local Gaussian process approximation for large computer experiments. Journal of Computational and Graphical Statistics, 24(2), 561-578.

Rumsey, K. N., Huerta, G., & Derek Tucker, J. (2023). A localized ensemble of approximate Gaussian processes for fast sequential emulation. Stat, 12(1), e576.

Examples

```
# Generate data
f <- function(x){
   1.3356*(1.5*(1-x[1]) + exp(2*x[1] - 1)*sin(3*pi*(x[1] - 0.6)^2) +
   exp(3*(x[2]-0.5))*sin(4*pi*(x[2] - 0.9)^2))
}
X <- matrix(runif(200), ncol=2)
y <- apply(X, 1, f)

# Generate data for prediction
Xtest <- matrix(runif(200), ncol=2)
```

```
ytest <- apply(Xtest, 1, f)

# Train initial model
mod <- leapGP(X, y, M0 = 30)
# Make sequential predictions
pred <- rep(NA, 100)
for(i in 1:100){
  mod <- predict_leapGP(mod, matrix(Xtest[i,], nrow=1), rho=0.9)
  pred[i] <- mod$mean
}
```

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