

# Package ‘polykde’

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**Type** Package

**Title** Polyspherical Kernel Density Estimation

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**Description** Kernel density estimation on the polysphere, (hyper)sphere, and circle. Includes functions for density estimation, regression estimation, ridge estimation, bandwidth selection, kernels, samplers, and homogeneity tests. Companion package to García-Portugués and Meilán-Vila (2025) <[doi:10.1080/01621459.2025.2521898](https://doi.org/10.1080/01621459.2025.2521898)> and García-Portugués and Meilán-Vila (2023) <[doi:10.1007/978-3-031-32729-2\\_4](https://doi.org/10.1007/978-3-031-32729-2_4)>.

**License** GPL-3

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polykde-package

polykde: *Polyspherical Kernel Density Estimation*

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## Description

Kernel density estimation on the polysphere, (hyper)sphere, and circle. Includes functions for density estimation, regression estimation, ridge estimation, bandwidth selection, kernels, samplers, and homogeneity tests. Companion package to García-Portugués and Meilán-Vila (2025) <[doi:10.1080/01621459.2025.2521898](https://doi.org/10.1080/01621459.2025.2521898)> and García-Portugués and Meilán-Vila (2023) <[doi:10.1007/9783031-327292\\_4](https://doi.org/10.1007/9783031-327292_4)>.

## Author(s)

Eduardo García-Portugués.

## References

García-Portugués, E. and Meilán-Vila, A. (2025). Kernel density estimation with polyspherical data and its applications. *Journal of the American Statistical Association*, to appear. [doi:10.1080/01621459.2025.2521898](https://doi.org/10.1080/01621459.2025.2521898).

García-Portugués, E. and Meilán-Vila, A. (2023). Hippocampus shape analysis via skeletal models and kernel smoothing. In Larriba, Y. (Ed.), *Statistical Methods at the Forefront of Biomedical Advances*, pp. 63–82. Springer, Cham. [doi:10.1007/9783031327292\\_4](https://doi.org/10.1007/9783031327292_4).

## See Also

Useful links:

- <https://github.com/egarpor/polykde>
- Report bugs at <https://github.com/egarpor/polykde/issues>

---

angles\_to\_polysph

*Conversion between the angular and Cartesian coordinates of the polysphere*

---

## Description

Obtain the angular coordinates of points on a polysphere  $\mathcal{S}^{d_1} \times \dots \times \mathcal{S}^{d_r}$ , and vice versa.

## Usage

```
angles_to_polysph(theta, d)
```

```
polysph_to_angles(x, d)
```

**Arguments**

theta	matrix of size $c(n, \text{sum}(d))$ with the angles.
d	vector with the dimensions of the polysphere.
x	matrix of size $c(n, \text{sum}(d + 1))$ with the Cartesian coordinates on $S^{d_1} \times \dots \times S^{d_r}$ . Assumed to be of unit norm by blocks of coordinates in the rows.

**Value**

- angles\_to\_polysph: the matrix x.
- polysph\_to\_angles: the matrix theta.

**Examples**

```
# Check changes of coordinates
polysph_to_angles(angles_to_polysph(rep(pi / 2, 3), d = 2:1), d = 2:1)
angles_to_polysph(polysph_to_angles(x = c(0, 0, 1, 0, 1), d = 2:1), d = 2:1)
```

---

angles_to_sph	<i>Conversion between the angular and Cartesian coordinates of the (hyper)sphere</i>
---------------	--

---

**Description**

Transforms the angles  $(\theta_1, \dots, \theta_d)$  in  $[0, \pi)^{d-1} \times [-\pi, \pi)$  into the Cartesian coordinates

$$(\cos(x_1), \sin(x_1) \cos(x_2), \dots, \sin(x_1) \cdots \sin(x_{d-1}) \cos(x_d), \sin(x_1) \cdots \sin(x_{d-1}) \sin(x_d))$$

of the sphere  $S^d$ , and vice versa.

**Usage**

```
angles_to_sph(theta)
```

```
sph_to_angles(x)
```

**Arguments**

theta	matrix of size $c(n, d)$ with the angles.
x	matrix of size $c(n, d + 1)$ with the Cartesian coordinates on $S^d$ . Assumed to be of unit norm by rows.

**Value**

- angles\_to\_sph: the matrix x.
- sph\_to\_angles: the matrix theta.

**Examples**

```
# Check changes of coordinates
sph_to_angles(angles_to_sph(c(pi / 2, 0, pi)))
sph_to_angles(angles_to_sph(rbind(c(pi / 2, 0, pi), c(pi, pi / 2, 0))))
angles_to_sph(sph_to_angles(c(0, sqrt(0.5), sqrt(0.1), sqrt(0.4))))
angles_to_sph(sph_to_angles(rbind(c(0, sqrt(0.5), sqrt(0.1), sqrt(0.4)),
                                c(0, sqrt(0.5), sqrt(0.5), 0),
                                c(0, 1, 0, 0),
                                c(0, 0, 0, -1),
                                c(0, 0, 1, 0))))
```

---

angles_to_torus	<i>Conversion between the angular and Cartesian coordinates of the torus</i>
-----------------	--

---

**Description**

Transforms the angles  $(\theta_1, \dots, \theta_d)$  in  $[-\pi, \pi]^d$  into the Cartesian coordinates

$$(\cos(x_1), \sin(x_1), \dots, \cos(x_d), \sin(x_d))$$

of the torus  $(S^1)^d$ , and vice versa.

**Usage**

```
angles_to_torus(theta)
```

```
torus_to_angles(x)
```

**Arguments**

theta            matrix of size  $c(n, d)$  with the angles.

x                matrix of size  $c(n, 2 * d)$  with the Cartesian coordinates on  $(S^1)^d$ . Assumed to be of unit norm by pairs of coordinates in the rows.

**Value**

- angles\_to\_torus: the matrix x.
- torus\_to\_angles: the matrix theta.

**Examples**

```
# Check changes of coordinates
torus_to_angles(angles_to_torus(c(0, pi / 3, pi / 2)))
torus_to_angles(angles_to_torus(rbind(c(0, pi / 3, pi / 2), c(0, 1, -2))))
angles_to_torus(torus_to_angles(c(0, 1, 1, 0)))
angles_to_torus(torus_to_angles(rbind(c(0, 1, 1, 0), c(0, 1, 0, 1))))
```

---

bw_cv_kre_polysph	<i>Cross-validation bandwidth selection for polyspherical-on-scalar regression</i>
-------------------	--

---

### Description

Computes least squares cross-validation bandwidths for kernel regression estimation with polyspherical response and scalar predictor. It computes both the bandwidth that minimizes the cross-validation loss and its "one standard error" variant.

### Usage

```
bw_cv_kre_polysph(X, Y, d, p = 0, h_grid = bw.nrd(X) * 10^seq(-2, 2, l = 100), plot_cv = TRUE, fast = TRUE)
```

### Arguments

X	a vector of size n with the predictor sample.
Y	a matrix of size c(n, sum(d) + r) with the response sample on the polysphere.
d	vector of size r with dimensions.
p	degree of local fit, either 0 or 1. Defaults to 0.
h_grid	bandwidth grid where to optimize the cross-validation loss. Defaults to bw.nrd(X) * 10^seq(-1, 1, l = 100).
plot_cv	plot the cross-validation loss curve? Defaults to TRUE.
fast	use the faster and equivalent version of the cross-validation loss? Defaults to TRUE.

### Details

A similar output to `glmnet`'s `cv.glmnet` is returned.

### Value

A list with the following fields:

h_min	the bandwidth that minimizes the cross-validation loss.
h_1se	the largest bandwidth within one standard error of the minimal cross-validation loss.
cvm	the mean of the cross-validation loss curve.
cvse	the standard error of the cross-validation loss curve.

**Examples**

```
n <- 50
X <- seq(0, 1, l = n)
Y <- r_path_s2r(n = n, r = 1, sigma = 0.1, spiral = TRUE)[, 1]
bw_cv_kre_polysph(X = X, Y = Y, d = 2, p = 0)
bw_cv_kre_polysph(X = X, Y = Y, d = 2, p = 1, fast = FALSE)
```

---

bw_cv_polysph	<i>Cross-validation bandwidth selection for polyspherical kernel density estimator</i>
---------------	--

---

**Description**

Likelihood Cross-Validation (LCV) and Least Squares Cross-Validation (LSCV) bandwidth selection for the polyspherical kernel density estimator.

**Usage**

```
bw_cv_polysph(X, d, kernel = 1, kernel_type = 1, k = 10,
  intrinsic = FALSE, type = c("LCV", "LSCV")[1], M = 10000, bw0 = NULL,
  na.rm = FALSE, h_min = 0, upscale = FALSE, deriv = 0,
  imp_mc = TRUE, seed_mc = NULL, exact_vmf = FALSE, common_h = FALSE,
  spline = FALSE, opt = c("optim", "nlm")[1], ncores = 1, ...)
```

**Arguments**

X	a matrix of size $c(n, \text{sum}(d) + r)$ with the sample.
d	vector of size $r$ with dimensions.
kernel	kernel employed: 1 for von Mises–Fisher (default); 2 for Epanechnikov; 3 for softplus.
kernel_type	type of kernel employed: 1 for product kernel (default); 2 for spherically symmetric kernel.
k	softplus kernel parameter. Defaults to $10 \cdot 0$ .
intrinsic	use the intrinsic distance, instead of the extrinsic-chordal distance, in the kernel? Defaults to FALSE.
type	cross-validation type, either "LCV" (default) or "LSCV".
M	Monte Carlo samples to use for approximating the integral in the LSCV loss.
bw0	initial bandwidth vector for minimizing the CV loss. If NULL, it is computed internally by magnifying the <code>bw_rot_polysph</code> bandwidths by 50%. Can be also a matrix of initial bandwidth vectors.
na.rm	remove NAs in the objective function? Defaults to FALSE.
h_min	minimum $h$ enforced (componentwise). Defaults to 0.
upscale	rescale the resulting bandwidths to work for derivative estimation? Defaults to FALSE.

<code>deriv</code>	derivative order to perform the upscaling. Defaults to 0.
<code>imp_mc</code>	use importance sampling in the Monte Carlo approximation of the integral in the LSCV loss? It is more accurate but also more time consuming. Defaults to TRUE.
<code>seed_mc</code>	seed for the Monte Carlo simulations used to estimate the integral in the LSCV loss. Defaults to NULL (no seed is fixed for different bandwidths).
<code>exact_vmf</code>	use the closed-form for the LSCV loss with the von Mises–Fisher kernel? Defaults to FALSE.
<code>common_h</code>	use the same bandwidth for all dimensions? Defaults to FALSE.
<code>spline</code>	use a faster spline approximation to compute Bessel functions? Defaults to FALSE.
<code>opt</code>	optimizer to use; either <code>"optim"</code> (default) or <code>"nlm"</code> .
<code>ncores</code>	number of cores used during the optimization. Defaults to 1.
<code>...</code>	further arguments passed to <code>optim</code> or <code>nlm</code> (if <code>ncores = 1</code> ) or <code>optimParallel</code> (if <code>ncores &gt; 1</code> ).

### Details

If  $\text{bw}_0$  is a matrix, then the optimization is started at that row of bandwidths that is most promising for the optimization, i.e., the bandwidths that minimized the CV loss.

### Value

A list with entries `bw` (optimal bandwidth) and `opt`, the latter containing the output of `nlm`, `optim`, or `optimParallel`.

### Examples

```
n <- 20
d <- 1:2
kappa <- rep(10, 2)
X <- r_vmf_polysph(n = n, d = d, mu = r_unif_polysph(n = 1, d = d),
                 kappa = kappa)
bw_cv_polysph(X = X, d = d, type = "LCV")$bw
bw_cv_polysph(X = X, d = d, type = "LSCV", exact_vmf = TRUE)$bw
```

---

<code>bw_lcv_min_epa</code>	<i>Minimum bandwidth allowed in likelihood cross-validation for Epanechnikov kernels</i>
-----------------------------	--

---

### Description

This function computes the minimum bandwidth allowed in likelihood cross-validation with Epanechnikov kernels, for a given dataset and dimension.

**Usage**

```
bw_lcv_min_epa(X, d, kernel_type = c("prod", "sph")[1])
```

**Arguments**

**X** a matrix of size  $c(n, \text{sum}(d) + r)$  with the sample.

**d** vector of size  $r$  with dimensions.

**kernel\_type** type of kernel employed: 1 for product kernel (default); 2 for spherically symmetric kernel.

**Value**

The minimum bandwidth allowed.

**Examples**

```
n <- 5
d <- 1:3
X <- r_unif_polysph(n = n, d = d)
h_min <- rep(bw_lcv_min_epa(X = X, d = d), length(d))
log_cv_kde_polysph(X = X, d = d, h = h_min - 1e-4, kernel = 2) # Problem
log_cv_kde_polysph(X = X, d = d, h = h_min + 1e-4, kernel = 2) # OK
```

---

bw_mrot_polysph	<i>Marginal rule-of-thumb bandwidth selection for polyspherical kernel density estimator</i>
-----------------	--

---

**Description**

Computes marginal (sphere by sphere) rule-of-thumb bandwidths for the polyspherical kernel density estimator using a von Mises–Fisher distribution as reference.

**Usage**

```
bw_mrot_polysph(X, d, kernel = 1, k = 10, upscale = FALSE, deriv = 0,
  kappa = NULL)
```

**Arguments**

**X** a matrix of size  $c(n, \text{sum}(d) + r)$  with the sample.

**d** vector of size  $r$  with dimensions.

**kernel** kernel employed: 1 for von Mises–Fisher (default); 2 for Epanechnikov; 3 for softplus.

**k** softplus kernel parameter. Defaults to  $10.0$ .

upscale	rescale bandwidths to work on $\mathcal{S}^{d_1} \times \dots \times \mathcal{S}^{d_r}$ and for derivative estimation? Defaults to FALSE. If upscale = 1, the order n is upscaled. If upscale = 2, then also the kernel constant is upscaled.
deriv	derivative order to perform the upscaling. Defaults to 0.
kappa	estimate of the concentration parameters. Computed if not provided (default).

**Value**

A vector of size r with the marginal optimal bandwidths.

**Examples**

```
n <- 100
d <- 1:2
kappa <- rep(10, 2)
X <- r_vmf_polysph(n = n, d = d, mu = r_unif_polysph(n = 1, d = d),
                 kappa = kappa)
bw_rot_polysph(X = X, d = d)$bw
bw_mrot_polysph(X = X, d = d)
```

---

bw_rot_polysph	<i>Rule-of-thumb bandwidth selection for polyspherical kernel density estimator</i>
----------------	---

---

**Description**

Computes the rule-of-thumb bandwidth for the polyspherical kernel density estimator using a product of von Mises–Fisher distributions as reference in the Asymptotic Mean Integrated Squared Error (AMISE).

**Usage**

```
bw_rot_polysph(X, d, kernel = 1, kernel_type = c("prod", "sph")[1],
              bw0 = NULL, upscale = FALSE, deriv = 0, k = 10, kappa = NULL, ...)
```

**Arguments**

X	a matrix of size $c(n, \text{sum}(d) + r)$ with the sample.
d	vector of size r with dimensions.
kernel	kernel employed: 1 for von Mises–Fisher (default); 2 for Epanechnikov; 3 for softplus.
kernel_type	type of kernel employed: 1 for product kernel (default); 2 for spherically symmetric kernel.
bw0	initial bandwidth for minimizing the CV loss. If NULL, it is computed internally by magnifying the <code>bw_mrot_polysph</code> bandwidths by 50%. Can be also a matrix of initial bandwidth vectors.

upscale	rescale bandwidths to work on $\mathcal{S}^{d_1} \times \dots \times \mathcal{S}^{d_r}$ and for derivative estimation? Defaults to FALSE. If upscale = 1, the order n is upscaled. If upscale = 2, then also the kernel constant is upscaled.
deriv	derivative order to perform the upscaling. Defaults to 0.
k	softplus kernel parameter. Defaults to 10.0.
kappa	estimate of the concentration parameters. Computed if not provided (default).
...	further arguments passed to <code>nlm</code> .

### Details

The selector assumes that the density curvature matrix  $\mathbf{R}$  of the unknown density is approximable by that of a product of von Mises–Fisher densities,  $\mathbf{R}(\boldsymbol{\kappa})$ . The estimation of the concentration parameters  $\boldsymbol{\kappa}$  is done by maximum likelihood.

If `bw0` is a matrix, then the optimization is started at that row of bandwidths that is most promising for the optimization, i.e., the bandwidths that minimized the CV loss.

### Value

A list with entries `bw` (optimal bandwidth) and `opt`, the latter containing the output of `nlm`.

### Examples

```
n <- 100
d <- 1:2
kappa <- rep(10, 2)
X <- r_vmf_polysph(n = n, d = d, mu = r_unif_polysph(n = 1, d = d),
                 kappa = kappa)
bw_rot_polysph(X = X, d = d)$bw
```

---

clean_euler_ridge	<i>Clean ridge points coming from spurious fits</i>
-------------------	---

---

### Description

Remove points from the ridge that are spurious. The cleaning is done by removing end points in the Euler algorithm that did not converge, do not have a negative second eigenvalue, or are in low-density regions.

### Usage

```
clean_euler_ridge(e, X, p_out = NULL)
```

### Arguments

e	outcome from <code>euler_ridge</code> or <code>parallel_euler_ridge</code> .
X	a matrix of size $c(n, \text{sum}(d) + r)$ with the sample.
p_out	proportion of outliers to remove. Defaults to NULL (no cleaning).

**Value**

A list with the same structure as that returned by `euler_ridge`, but with the spurious points. The removed points are informed in the removed field.

**Examples**

```
## Test on S^2 with some spurious end points

# Sample
r <- 1
d <- 2
n <- 50
ind_dj <- comp_ind_dj(d = d)
set.seed(987202226)
X <- r_path_s2r(n = n, r = r, spiral = FALSE, Theta = cbind(c(1, 0, 0)),
               sigma = 0.2)[, , 1]
col_X <- rep(gray(0), n)
col_X_alp <- rep(gray(0, alpha = 0.25), n)

# Euler
h_rid <- 0.5
h_eu <- h_rid^2
N <- 30
eps <- 1e-6
X0 <- r_unif_polysph(n = n, d = d)
Y <- euler_ridge(x = X0, X = X, d = d, h = h_rid, h_euler = h_eu,
                 N = N, eps = eps, keep_paths = TRUE)
Y_removed <- clean_euler_ridge(e = Y, X = X)$removed
col_X[Y_removed] <- 2
col_X_alp[Y_removed] <- 2

# Visualization
i <- N # Between 1 and N
sc3 <- scatterplot3d::scatterplot3d(Y$paths[, , 1], color = col_X_alp,
                                   pch = 19, xlim = c(-1, 1),
                                   ylim = c(-1, 1), zlim = c(-1, 1),
                                   xlab = "x", ylab = "y", zlab = "z")
sc3$points3d(rbind(Y$paths[, , i]), col = col_X, pch = 16, cex = 0.75)
for (k in seq_len(nrow(Y$paths))) {

  sc3$points3d(t(Y$paths[k, , ]), col = col_X_alp[k], type = "l")

}
```

---

 comp\_ind\_dj

*Index of spheres on a polysphere*


---

**Description**

Given Cartesian coordinates of polyspherical data, computes the  $\theta$ -based indexes at which the Cartesian coordinates for each sphere start and end.

**Usage**

```
comp_ind_dj(d)
```

**Arguments**

`d` vector of size `r` with dimensions.

**Value**

A vector of size  $\text{sum}(d) + 1$ .

**Examples**

```
# Example on (S^1)^3
d <- c(1, 1, 1)
comp_ind_dj(d = d)
comp_ind_dj(d = d) + 1

# Example on S^1 x S^2
d <- c(1, 2)
comp_ind_dj(d = d)
comp_ind_dj(d = d) + 1
```

---

curv\_vmf\_polysph      *Curvature of a polyspherical von Mises–Fisher density*

---

**Description**

Computes the curvature matrix  $\mathbf{R}(\boldsymbol{\kappa})$  of a product of von Mises–Fisher densities on the polysphere. This curvature is used in the rule-of-thumb selector [bw\\_rot\\_polysph](#).

**Usage**

```
curv_vmf_polysph(kappa, d, log = FALSE)
```

**Arguments**

`kappa` a vector of size `r` with the von Mises–Fisher concentrations.  
`d` vector of size `r` with dimensions.  
`log` compute the (entrywise) logarithm of the curvature matrix? Defaults to FALSE.

**Value**

A matrix of size  $c(\text{length}(r), \text{length}(r))$ .

**Examples**

```
# Curvature matrix
d <- 2:4
kappa <- 1:3
curv_vmf_polysph(kappa = kappa, d = d)
curv_vmf_polysph(kappa = kappa, d = d, log = TRUE)

# Equivalence on the sphere with DirStats::R_Psi_mixvmf
drop(curv_vmf_polysph(kappa = kappa[1], d = d[1]))
d[1]^2 * DirStats::R_Psi_mixvmf(q = d[1], mu = rbind(c(rep(0, d[1]), 1)),
                                kappa = kappa[1], p = 1)
```

---

dist_polysph	<i>Polyspherical distance</i>
--------------	-------------------------------

---

**Description**

Computation of the distance between points  $\mathbf{x}$  and  $\mathbf{y}$  on the polysphere  $\mathcal{S}^{d_1} \times \dots \times \mathcal{S}^{d_r}$ :

$$\sqrt{\sum_{j=1}^r d_{\mathcal{S}^{d_j}}(\mathbf{x}_j, \mathbf{y}_j)^2},$$

where  $d_{\mathcal{S}^{d_j}}(\mathbf{x}_j, \mathbf{y}_j) = \cos^{-1}(\mathbf{x}'_j \mathbf{y}_j)$ .

**Usage**

```
dist_polysph(x, y, ind_dj, norm_x = FALSE, norm_y = FALSE, std = TRUE)

dist_polysph_cross(x, y, ind_dj, norm_x = FALSE, norm_y = FALSE,
                  std = TRUE)

dist_polysph_matrix(x, ind_dj, norm_x = FALSE, norm_y = FALSE,
                  std = TRUE)
```

**Arguments**

x	a matrix of size $c(n, \text{sum}(d) + r)$ .
y	either a matrix of size $c(m, \text{sum}(d) + r)$ or a vector of length $\text{sum}(d) + r$ .
ind_dj	0-based index separating the blocks of spheres that is computed with <a href="#">comp_ind_dj</a> .
norm_x, norm_y	ensure a normalization of the data? Default to FALSE.
std	standardize distance to $[0, 1]$ ? Uses that the maximum distance is $\sqrt{r}\pi$ . Defaults to TRUE.

**Value**

- `dist_polysph`: a vector of size  $n$  with the distances between  $x$  and  $y$ .
- `dist_polysph_matrix`: a matrix of size  $c(n, n)$  with the pairwise distances of  $x$ .
- `dist_polysph_cross`: a matrix of distances of size  $c(n, m)$  with the cross distances between  $x$  and  $y$ .

**Examples**

```
# Example on S^2 x S^3 x S^1
d <- c(2, 3, 1)
ind_dj <- comp_ind_dj(d)
n <- 3
x <- r_unif_polysph(n = n, d = d)
y <- r_unif_polysph(n = n, d = d)

# Distances of x to y
dist_polysph(x = x, y = y, ind_dj = ind_dj, std = FALSE)
dist_polysph(x = x, y = y[1, ], drop = FALSE, ind_dj = ind_dj, std = FALSE)

# Pairwise distance matrix of x
dist_polysph_matrix(x = x, ind_dj = ind_dj, std = FALSE)

# Cross distances between x and y
dist_polysph_cross(x = x, y = y, ind_dj = ind_dj, std = FALSE)
```

---

d_mvfmf_polysph	<i>Density of the product of von Mises–Fisher distributions on the polysphere</i>
-----------------	---

---

**Description**

Computes the density of an  $m$ -mixture of product of von Mises–Fisher densities on the polysphere.

**Usage**

```
d_mvfmf_polysph(x, d, mu, kappa, prop, log = FALSE)
```

**Arguments**

<code>x</code>	a matrix of size $c(n_x, \text{sum}(d) + r)$ with the evaluation points.
<code>d</code>	vector of size $r$ with dimensions.
<code>mu</code>	a matrix of size $c(m, \text{sum}(d + 1))$ with the means of each mixture components in the rows.
<code>kappa</code>	a matrix of size $c(m, r)$ with the concentrations of each mixture components in the rows.
<code>prop</code>	a vector of size $m$ with the proportions of the mixture components.
<code>log</code>	compute the logarithm of the density? Defaults to FALSE.

**Value**

A vector of size  $n_x$  with the evaluated density.

**Examples**

```
# Simple check of integration on S^1 x S^2
d <- c(1, 2)
mu <- rbind(c(0, 1, 0, 1, 0), c(1, 0, 1, 0, 0))
kappa <- rbind(c(5, 2), c(1, 2))
prop <- c(0.7, 0.3)
x <- r_mvmf_polysph(n = 1e4, d = d, mu = mu, kappa = kappa, prop = prop)
mean(1 / d_mvmf_polysph(x = x, d = d, mu = mu, kappa = kappa, prop = prop)) /
  prod(rotasym::w_p(p = d + 1))
```

---

d\_unif\_polysph

*Density of the uniform distribution on the polysphere*


---

**Description**

Computes the density of the uniform distribution on the polysphere.

**Usage**

```
d_unif_polysph(x, d, log = FALSE)
```

**Arguments**

**x** a matrix of size  $c(n_x, \text{sum}(d) + r)$  with the evaluation points.  
**d** vector of size  $r$  with dimensions.  
**log** compute the logarithm of the density? Defaults to FALSE.

**Value**

A vector of size  $n_x$  with the evaluated density.

**Examples**

```
# Simple check of integration on S^1 x S^2
d <- c(1, 2)
x <- r_unif_polysph(n = 1e4, d = d)
mean(1 / d_unif_polysph(x = x, d = d)) / prod(rotasym::w_p(p = d + 1))
```

---

d_vmf_polysph	<i>Density of the product of von Mises–Fisher distributions on the polysphere</i>
---------------	---

---

**Description**

Computes the density of the product of von Mises–Fisher densities on the polysphere.

**Usage**

```
d_vmf_polysph(x, d, mu, kappa, log = FALSE)
```

**Arguments**

x	a matrix of size $c(n_x, \text{sum}(d) + r)$ with the evaluation points.
d	vector of size $r$ with dimensions.
mu	a vector of size $\text{sum}(d) + r$ with the concatenated von Mises–Fisher means.
kappa	a vector of size $r$ with the von Mises–Fisher concentrations.
log	compute the logarithm of the density? Defaults to FALSE.

**Value**

A vector of size  $n_x$  with the evaluated density.

**Examples**

```
# Simple check of integration on  $S^1 \times S^2$ 
d <- c(1, 2)
mu <- c(0, 1, 0, 1, 0)
kappa <- c(1, 1)
x <- r_vmf_polysph(n = 1e4, d = d, mu = mu, kappa = kappa)
mean(1 / d_vmf_polysph(x = x, d = d, mu = mu, kappa = kappa)) /
  prod(rotasym::w_p(p = d + 1))
```

---

eff_kern	<i>Polyspherical kernel moments and efficiencies</i>
----------	--

---

**Description**

Computes moments of kernels on  $S^{d_1} \times \dots \times S^{d_r}$  and efficiencies of kernels on  $(S^d)^r$ .

**Usage**

```

eff_kern(d, r, k = 10, kernel, kernel_type = c("prod", "sph")[1],
  kernel_ref = "2", kernel_ref_type = c("prod", "sph")[2], ...)

b_d(kernel, d, k = 10, kernel_type = c("prod", "sph")[1], ...)

v_d(kernel, d, k = 10, kernel_type = c("prod", "sph")[1], ...)

```

**Arguments**

d	a scalar with the common dimension of each sphere $\mathcal{S}^d$ .
r	a scalar with the number of polyspheres of the same dimension.
k	softplus kernel parameter. Defaults to $10 \cdot 0$ .
kernel	kernel employed: 1 for von Mises–Fisher (default); 2 for Epanechnikov; 3 for softplus.
kernel_type	type of kernel. Must be either "prod" (product kernel, default) or "sph" (spherically symmetric kernel).
kernel_ref	reference kernel to which compare the efficiency. Uses the same codification as the kernel. Defaults to "2".
kernel_ref_type	type of the reference kernel. Must be either "prod" (product kernel) or "sph" (spherically symmetric kernel, default).
...	further arguments passed to <a href="#">integrate</a> , such as upper, abs.tol, rel.tol, etc.

**Value**

- b\_d: a vector with the first kernel moment on each sphere (common if kernel\_type = "sph").
- v\_d: a vector with the second kernel moment if kernel\_type = "prod", or a scalar if kernel\_type = "sph".
- eff\_kern: a scalar with the kernel efficiency.

**Examples**

```

# Kernel moments
b_d(kernel = 2, d = c(2, 3), kernel_type = "prod")
v_d(kernel = 2, d = c(2, 3), kernel_type = "prod")
b_d(kernel = 2, d = c(2, 3), kernel_type = "sph")
v_d(kernel = 2, d = c(2, 3), kernel_type = "sph")

# Kernel efficiencies
eff_kern(d = 2, r = 1, kernel = "1")
eff_kern(d = 2, r = 1, kernel = "2")
eff_kern(d = 2, r = 1, k = 10, kernel = "3")

```

euler\_ridge

*Euler algorithms for polyspherical density ridge estimation***Description**

Functions to perform density ridge estimation on the polysphere  $S^{d_1} \times \dots \times S^{d_r}$  through the Euler algorithm in standard, parallel, or block mode.

**Usage**

```
euler_ridge(x, X, d, h, h_euler = as.numeric(c()),
  weights = as.numeric(c()), wrt_unif = FALSE, normalized = TRUE,
  norm_x = FALSE, norm_X = FALSE, kernel = 1L, kernel_type = 1L,
  k = 10, N = 1000L, eps = 1e-05, keep_paths = FALSE,
  proj_alt = TRUE, fix_u1 = TRUE, sparse = FALSE, show_prog = TRUE,
  show_prog_j = FALSE)
```

```
parallel_euler_ridge(x, X, d, h, h_euler, N = 1000, eps = 1e-05,
  keep_paths = FALSE, cores = 1, ...)
```

```
block_euler_ridge(x, X, d, h, h_euler, ind_blocks, N = 1000, eps = 1e-05,
  keep_paths = FALSE, cores = 1, ...)
```

**Arguments**

x	a matrix of size $c(n_x, \text{sum}(d) + r)$ with the starting points for the Euler algorithm.
X	a matrix of size $c(n, \text{sum}(d) + r)$ with the sample.
d	vector of size $r$ with dimensions.
h	vector of size $r$ with bandwidths.
h_euler	vector of size $r$ with the advance steps in the Euler method. Set internally as $h$ if not provided.
weights	weights for each observation. If provided, a vector of size $n$ with the weights for multiplying each kernel. If not provided, set internally to $\text{rep}(1 / n, n)$ , which gives the standard estimator.
wrt_unif	flag to return a density with respect to the uniform measure. If FALSE (default), the density is with respect to the Lebesgue measure.
normalized	flag to compute the normalizing constant of the kernel and include it in the kernel density estimator. Defaults to TRUE.
norm_x, norm_X	ensure a normalization of the data? Defaults to FALSE.
kernel	kernel employed: 1 for von Mises–Fisher (default); 2 for Epanechnikov; 3 for softplus.
kernel_type	type of kernel employed: 1 for product kernel (default); 2 for spherically symmetric kernel.

<code>k</code>	softplus kernel parameter. Defaults to $10 \cdot 0$ .
<code>N</code>	maximum number of Euler iterations. Defaults to $1e3$ .
<code>eps</code>	convergence tolerance. Defaults to $1e-5$ .
<code>keep_paths</code>	keep the Euler paths to the ridge? Defaults to <code>FALSE</code> .
<code>proj_alt</code>	alternative projection. Defaults to <code>TRUE</code> .
<code>fix_u1</code>	ensure the $u_1$ vector is different from $x$ ? Prevents the Euler algorithm to "surf the ridge". Defaults to <code>TRUE</code> .
<code>sparse</code>	use a sparse eigendecomposition of the Hessian? Defaults to <code>FALSE</code> .
<code>show_prog</code>	display a progress bar for $x$ ? Defaults to <code>TRUE</code> .
<code>show_prog_j</code>	display a progress bar for $N$ ? Defaults to <code>FALSE</code> .
<code>cores</code>	cores to use. Defaults to <code>1</code> .
<code>...</code>	further arguments passed to <code>euler_ridge</code> .
<code>ind_blocks</code>	indexes of the blocks, a vector or length $r$ .

### Details

`euler_ridge` is the main function to perform density ridge estimation through the Euler algorithm from the starting values  $x$  to initiate the ridge path. The function `euler_ridge_parallel` parallelizes on the starting values  $x$ . The function `euler_ridge_block` runs the Euler algorithm marginally in blocks of spheres, instead of jointly in the whole polysphere. This function requires that all the dimensions are the same.

### Value

The three functions return a list with the following fields:

<code>ridge_y</code>	a matrix of size $c(n_x, \text{sum}(d) + r)$ with the end points of Euler algorithm defining the estimated ridge.
<code>lamb_norm_y</code>	a matrix of size $c(n_x, \text{sum}(d) + r)$ with the Hessian eigenvalues (largest to smallest) evaluated at end points.
<code>log_dens_y</code>	a column vector of size $c(n_x, 1)$ with the logarithm of the density at end points.
<code>paths</code>	an array of size $c(n_x, \text{sum}(d) + r, N + 1)$ containing the Euler paths.
<code>start_x</code>	a matrix of size $c(n_x, \text{sum}(d) + r)$ with the starting points for the Euler algorithm.
<code>iter</code>	a column vector of size $c(n_x, 1)$ counting the iterations required for each point.
<code>conv</code>	a column vector of size $c(n_x, 1)$ with convergence flags.
<code>d</code>	vector $d$ .
<code>h</code>	bandwidth used for the kernel density estimator.
<code>error</code>	a column vector of size $c(n_x, 1)$ indicating if errors were found for each path.

**Examples**

```

## Test on S^2 with a small circle trend

# Sample
r <- 1
d <- 2
n <- 50
ind_dj <- comp_ind_dj(d = d)
set.seed(987204452)
X <- r_path_s2r(n = n, r = r, spiral = FALSE, Theta = cbind(c(1, 0, 0)),
               sigma = 0.35)[, , 1]
col_X_alp <- viridis::viridis(n, alpha = 0.25)
col_X <- viridis::viridis(n)

# Euler
h_rid <- 0.5
h_eu <- h_rid^2
N <- 30
eps <- 1e-6
Y <- euler_ridge(x = X, X = X, d = d, h = h_rid, h_euler = h_eu,
                 N = N, eps = eps, keep_paths = TRUE)
Y

# Visualization
i <- N # Between 1 and N
sc3 <- scatterplot3d::scatterplot3d(Y$paths[, , 1], color = col_X_alp,
                                   pch = 19, xlim = c(-1, 1),
                                   ylim = c(-1, 1), zlim = c(-1, 1),
                                   xlab = "x", ylab = "y", zlab = "z")
sc3$points3d(rbind(Y$paths[, , i]), col = col_X, pch = 16, cex = 0.75)
for (k in seq_len(nrow(Y$paths))) {

  sc3$points3d(t(Y$paths[k, , ]), col = col_X_alp[k], type = "l")

}

```

---

fib\_latt

*Fibonacci lattice on the sphere*


---

**Description**

Computes the Fibonacci lattice on the sphere  $S^2$  to produce pseudo-equispaced points.

**Usage**

```
fib_latt(n)
```

**Arguments**

**n** number of points to be produced.

**Value**

A matrix of size  $c(n, 3)$  with the spherical coordinates.

**Examples**

```
scatterplot3d::scatterplot3d(
  fib_latt(n = 200), pch = 19, color = viridis::viridis(200),
  xlim = c(-1, 1), ylim = c(-1, 1), zlim = c(-1, 1),
  xlab = "", ylab = "", zlab = "")
```

---

grad\_hess\_kde\_polysph *Gradient and Hessian of the polyspherical kernel density estimator*

---

**Description**

Computes the gradient  $D\hat{f}(\mathbf{x}; \mathbf{h})$  and Hessian matrix  $H\hat{f}(\mathbf{x}; \mathbf{h})$  of the kernel density estimator  $\hat{f}(\mathbf{x}; \mathbf{h})$  on the polysphere  $\mathcal{S}^{d_1} \times \dots \times \mathcal{S}^{d_r}$ .

**Usage**

```
grad_hess_kde_polysph(x, X, d, h, weights = as.numeric(c()),
  projected = TRUE, proj_alt = TRUE, norm_grad_hess = FALSE,
  log = FALSE, wrt_unif = FALSE, normalized = TRUE, norm_x = FALSE,
  norm_X = FALSE, kernel = 1L, kernel_type = 1L, k = 10)
```

**Arguments**

x	a matrix of size $c(n_x, \text{sum}(d) + r)$ with the evaluation points.
X	a matrix of size $c(n, \text{sum}(d) + r)$ with the sample.
d	vector of size $r$ with dimensions.
h	vector of size $r$ with bandwidths.
weights	weights for each observation. If provided, a vector of size $n$ with the weights for multiplying each kernel. If not provided, set internally to $\text{rep}(1 / n, n)$ , which gives the standard estimator.
projected	compute the <i>projected</i> gradient and Hessian that accounts for the radial projection? Defaults to TRUE.
proj_alt	alternative projection. Defaults to TRUE.
norm_grad_hess	normalize the gradient and Hessian dividing by the kernel density estimator? Defaults to FALSE.
log	compute the logarithm of the density? Defaults to FALSE.
wrt_unif	flag to return a density with respect to the uniform measure. If FALSE (default), the density is with respect to the Lebesgue measure.
normalized	flag to compute the normalizing constant of the kernel and include it in the kernel density estimator. Defaults to TRUE.

norm_x, norm_X	ensure a normalization of the data? Defaults to FALSE.
kernel	kernel employed: 1 for von Mises–Fisher (default); 2 for Epanechnikov; 3 for softplus.
kernel_type	type of kernel employed: 1 for product kernel (default); 2 for spherically symmetric kernel.
k	softplus kernel parameter. Defaults to $10 \cdot 0$ .

**Value**

A list with the following fields:

dens	a column vector of size $c(n_x, 1)$ with the kernel density estimator evaluated at $x$ .
grad	a matrix of size $c(n_x, \text{sum}(d) + r)$ with the gradient of the kernel density estimator evaluated at $x$ .
hess	an array of size $c(n_x, \text{sum}(d) + r, \text{sum}(d) + r)$ with the Hessian matrix of the kernel density estimator evaluated at $x$ .

**Examples**

```
# Simple check on  $(S^1)^2$ 
n <- 3
d <- c(1, 1)
mu <- c(0, 1, 0, 1)
kappa <- c(5, 5)
h <- c(0.2, 0.2)
X <- r_vmf_polysph(n = n, d = d, mu = mu, kappa = kappa)
grh <- grad_hess_kde_polysph(x = X, X = X, d = d, h = h)
str(grh)
grh
```

---

hammer\_to\_sph

*Map Cartesian coordinates into Hammer projection*


---

**Description**

Computes the Hammer projection of points on the sphere.

**Usage**

```
sph_to_hammer(x)
```

```
hammer_to_sph(y)
```

**Arguments**

x	matrix of size $c(n, 3)$ with the Cartesian coordinates on $S^2$ . Assumed to be of unit norm in the rows.
y	matrix of size $c(n, 2)$ with the Hammer coordinates.

**Value**

- sph\_to\_hammer: the matrix y.
- hammer\_to\_sph: the matrix x.

**Examples**

```
# Plot Fibonacci lattice
plot(sph_to_hammer(fib_latt(n = 1000)))
points(sph_to_hammer(rbind(c(0, 0, 1), c(0, 0, -1))), col = 2, pch = 19)
points(sph_to_hammer(rbind(c(1, 0, 0), c(-1, 0, 0))), col = 3, pch = 19)
points(sph_to_hammer(rbind(c(0, 1, 0), c(0, -1, 0))), col = 4, pch = 19)

# Check changes of coordinates
hammer_to_sph(sph_to_hammer(rbind(c(1, 0, 0), c(0, 1, 0))))
sph_to_hammer(hammer_to_sph(rbind(c(0, 0), c(0.5, 0.5))))
```

---

hippocampus

*Skeletal representation of hippocampus shapes*


---

**Description**

Contains skeletal representations (s-reps) for the hippocampus shapes of 177 6-month-old infants. The s-reps models include 168 spokes, and hence the directions of the spokes form a sample on the polysphere  $(S^2)^{168}$ . There are 34 infants that later developed autism.

**Usage**

```
hippocampus
```

**Format**

A list with six fields:

**base** an array of size c(177, 168, 3) with the coordinates of the base points.

**bdry** an array of size c(177, 168, 3) with the coordinates of the boundary points.

**dirs** an array of size c(177, 168, 3) with the directions of spokes (unit vectors).

**rads** a matrix of size c(177, 168) with the radii of the spokes.

**ids** hippocampi identifiers.

**ids\_labs** class labels. TRUE stands for infants that developed autism and FALSE for those that did not.

**Source**

The fitted s-reps data was shared by Prof. Stephen M. Pizer and Dr. Zhiyuan Liu, see Liu et al. (2021) and the repository <https://github.com/ZhiyLiu/shanapy>. The source for the raw hippocampi data is the Infant Brain Imaging Study (IBIS) network.

## References

Liu, Z., Hong, J., Vicory, J., Damon, J. N. and Pizer, S. M. (2021). Fitting unbranching skeletal structures to objects. *Medical Image Analysis*, 70:102020. doi:10.1016/j.media.2021.102020

## Examples

```
# Load data
data("hippocampus")
attach(hippocampus)

# View ith hippocampus s-rep
i <- 50
view_srep(base = base[i, , ], dirs = dirs[i, , ], bdry = bdry[i, , ])
```

---

hom_test_polysph	<i>Homogeneity test for several polyspherical samples</i>
------------------	---

---

## Description

Permutation tests for the equality of distributions of two or  $k$  samples of data on  $\mathcal{S}^{d_1} \times \dots \times \mathcal{S}^{d_r}$ . The Jensen–Shannon distance is used to construct a test statistic measuring the discrepancy between the  $k$  kernel density estimators. Tests based on the mean and scatter matrices are also available, but for only two samples ( $k = 2$ ).

## Usage

```
hom_test_polysph(X, d, labels, type = c("jsd", "mean", "scatter", "hd")[1],
  h = NULL, kernel = 1, kernel_type = 1, k = 10, B = 1000,
  M = 10000, plot_boot = FALSE, seed_jsd = NULL, cv_jsd = TRUE)
```

## Arguments

X	a matrix of size $c(n, \text{sum}(d) + r)$ with the sample.
d	vector of size $r$ with dimensions.
labels	vector with $k$ different levels indicating the group.
type	kind of test to be performed: "jsd" (default), a test comparing the kernel density estimators for $k$ groups using the Jensen–Shannon distance; "mean", a simple test for the equality of two means (non-omnibus for testing homogeneity); "scatter", a simple test for the equality of two scatter matrices; "hd", a test comparing the kernel density estimators for two groups using the Hellinger distance.
h	vector of size $r$ with bandwidths.
kernel	kernel employed: 1 for von Mises–Fisher (default); 2 for Epanechnikov; 3 for softplus.
kernel_type	type of kernel employed: 1 for product kernel (default); 2 for spherically symmetric kernel.

k	softplus kernel parameter. Defaults to $10 \cdot 0$ .
B	number of permutations to use. Defaults to $1e3$ .
M	number of Monte Carlo samples to use when approximating the Hellinger/Jensen–Shannon distance. Defaults to $1e4$ .
plot_boot	flag to display a graphical output of the test decision. Defaults to FALSE.
seed_jsd	seed for the Monte Carlo simulations used to estimate the integrals in the Jensen–Shannon distance in the original and bootstrapped statistics. Defaults to NULL (no seed is fixed).
cv_jsd	use cross-validation to approximate the Jensen–Shannon distance? Does not require Monte Carlo. Defaults to TRUE.

### Details

Only `type = "jsd"` is able to deal with  $k > 2$ .

The `"jsd"` statistic is the Jensen–Shannon divergence. This statistic is bounded in  $[0, 1]$ . The `"mean"` statistic measures the maximum (chordal) distance between the estimated group means. This statistic is bounded in  $[0, 1]$ . The `"scatter"` statistic measures the maximum affine invariant Riemannian metric between the estimated scatter matrices. The `"hd"` statistic computes a monotonic transformation of the Hellinger distance, which is the Bhattacharyya divergence (or coefficient).

### Value

An object of class `"htest"` with the following fields:

statistic	the value of the test statistic.
p.value	the p-value of the test.
statistic_perm	the B permuted statistics.
n	a table with the sample sizes per group.
h	bandwidths used.
B	number of permutations.
alternative	a character string describing the alternative hypothesis.
method	the kind of test performed.
data.name	a character string giving the name of the data.

### Examples

```
## Two-sample case

# H0 holds
n <- c(50, 100)
X1 <- rotasym::r_vMF(n = n[1], mu = c(0, 0, 1), kappa = 1)
X2 <- rotasym::r_vMF(n = n[2], mu = c(0, 0, 1), kappa = 1)
hom_test_polysph(X = rbind(X1, X2), labels = rep(1:2, times = n),
                 d = 2, type = "jsd", h = 0.5)
```

```

# H0 does not hold
X2 <- rotasym::r_vMF(n = n[2], mu = c(0, 1, 0), kappa = 2)
hom_test_polysph(X = rbind(X1, X2), labels = rep(1:2, times = n),
                 d = 2, type = "jsd", h = 0.5)

## k-sample case

# H0 holds
n <- c(50, 100, 50)
X1 <- rotasym::r_vMF(n = n[1], mu = c(0, 0, 1), kappa = 1)
X2 <- rotasym::r_vMF(n = n[2], mu = c(0, 0, 1), kappa = 1)
X3 <- rotasym::r_vMF(n = n[3], mu = c(0, 0, 1), kappa = 1)
hom_test_polysph(X = rbind(X1, X2, X3), labels = rep(1:3, times = n),
                 d = 2, type = "jsd", h = 0.5)

# H0 does not hold
X3 <- rotasym::r_vMF(n = n[3], mu = c(0, 1, 0), kappa = 2)
hom_test_polysph(X = rbind(X1, X2, X3), labels = rep(1:3, times = n),
                 d = 2, type = "jsd", h = 0.5)

```

---

index\_ridge

*Index a ridge curve, creating the Smoothed and Indexed Estimated Ridge (SIER)*


---

## Description

Indexing of an unordered collection of points defining the estimated density ridge curve. The indexing is done by a multidimensional scaling map to the real line, while the smoothing is done by local polynomial regression for polyspherical-on-scalar regression.

## Usage

```

index_ridge(endpoints, X, d, l_index = 1000, f_index = 2,
            probs_scores = seq(0, 1, l = 101), verbose = FALSE, type_bwd = c("1se",
            "min")[1], p = 0, ...)

```

## Arguments

endpoints	a matrix of size $c(n_x, \text{sum}(d) + r)$ with the end points of the ridge algorithm to be indexed.
X	a matrix of size $c(n, \text{sum}(d) + r)$ with the sample.
d	vector of size $r$ with dimensions.
l_index	length of the grid index used for finding projections. Defaults to $1e3$ .
f_index	factor with the range of the grid for finding ridge projections. Defaults to 2, which is twice the range of MDS indexes.
probs_scores	probabilities for indexing the ridge on the probs_scores-quantiles of the scores. Defaults to $\text{seq}(0, 1, l = 101)$ .

verbose	show diagnostic plots? Defaults to FALSE.
type_bwd	type of cross-validation bandwidth for Nadaraya–Watson, either "min" (minimizer of the cross-validation loss) or "1se" (the "one standard error rule", smoother). Defaults to "1se".
p	degree of local fit, either 0 or 1. Defaults to 0.
...	further arguments passed to <code>bw_cv_kre_polysph</code> .

## Details

Indexing is designed to work with collection of ridge points that admit a linear ordering, so that mapping to the real line by multidimensional scaling is adequate. The indexing will not work properly if the ridge points define a closed curve.

## Value

A list with the following fields:

scores_X	a vector of size $n$ with the SIER scores for $X$ .
projs_X	a matrix of size $c(n, \text{sum}(d) + r)$ with the projections of $X$ onto the SIER.
ord_X	a vector of size $n$ with the ordering of $X$ induced by the SIER scores.
scores_grid	a vector of size $\text{length}(\text{probs\_scores})$ with score quantiles associated to the probabilities <code>probs_scores</code> .
ridge_grid	a vector of size $\text{length}(\text{probs\_scores})$ with the SIER evaluated at <code>scores_grid</code> .
mds_index	a vector of size $n \times$ with the multidimensional scaling indexes.
ridge_fun	a function that parametrizes the SIER.
h	bandwidth used for the local polynomial regression.
probs_scores	object <code>probs_scores</code> .

## Examples

```
## Test on (S^1)^2

# Sample
set.seed(132121)
r <- 2
d <- rep(1, r)
n <- 200
ind_dj <- comp_ind_dj(d = d)
Th <- matrix(runif(n = n * (r - 1), min = -pi / 2, max = pi / 2),
             nrow = n, ncol = r - 1)
Th[, r - 1] <- sort(Th[, r - 1])
Th <- cbind(Th, sdetorus::toPiInt(
  pi + Th[, r - 1] + runif(n = n, min = -pi / 4, max = pi / 4)))
X <- angles_to_torus(Th)
col_X_alp <- viridis::viridis(n, alpha = 0.25)
col_X <- viridis::viridis(n)

# Euler
```

```

h_rid <- rep(0.75, r)
h_eu <- h_rid^2
N <- 200
eps <- 1e-6
Y <- euler_ridge(x = X, X = X, d = d, h = h_rid, h_euler = h_eu,
                 N = N, eps = eps, keep_paths = TRUE)

# Visualization
i <- N # Between 1 and N
plot(rbind(torus_to_angles(Y$paths[, , 1])), col = col_X_alp, pch = 19,
     axes = FALSE, xlim = c(-pi, pi), ylim = c(-pi, pi),
     xlab = "", ylab = "")
points(rbind(torus_to_angles(Y$paths[, , i])), col = col_X, pch = 16,
       cex = 0.75)
sdetorus::torusAxis(1:2)
for (k in seq_len(nrow(Y$paths))) {

  xy <- torus_to_angles(t(Y$paths[k, , ]))
  sdetorus::linesTorus(x = xy[, 1], y = xy[, 2], col = col_X_alp[k])

}

# SIER
ind_rid <- index_ridge(endpoints = Y$ridge_y, X = X, d = d,
                      probs_scores = seq(0, 1, l = 50))
xy <- torus_to_angles(ind_rid$ridge_grid)
sdetorus::linesTorus(x = xy[, 1], y = xy[, 2], col = 2, lwd = 2)
points(torus_to_angles(ind_rid$ridge_fun(quantile(ind_rid$scores_grid))),
      col = 4, pch = 19)

# Scores
plot(density(ind_rid$scores_X), type = "l", xlab = "Scores",
     ylab = "Density", main = "Scores density")
for (i in 1:n) rug(ind_rid$scores_X[i], col = col_X[i])

```

---

 interp\_polysph

*Interpolation on the polysphere*


---

## Description

Creates a sequence of points on the polysphere linearly interpolating between two points extrinsically.

## Usage

```
interp_polysph(x, y, ind_dj, N = 10)
```

**Arguments**

x	a vector of size $\text{sum}(d) + r$ with the begin point.
y	a vector of size $\text{sum}(d) + r$ with the end point.
ind_dj	$\emptyset$ -based index separating the blocks of spheres that is computed with <code>comp_ind_dj</code> .
N	number of points in the sequence. Defaults to 10.

**Value**

A matrix of size  $c(N, \text{sum}(d) + r)$  with the interpolation.

**Examples**

```
interp_polysph(x = c(1, 0), y = c(0, 1), ind_dj = comp_ind_dj(d = 1))
```

---

kde_polysph	<i>Polyspherical kernel density estimator</i>
-------------	---

---

**Description**

Computes the kernel density estimator for data on the polysphere  $\mathcal{S}^{d_1} \times \dots \times \mathcal{S}^{d_r}$ . Given a sample  $\mathbf{X}_1, \dots, \mathbf{X}_n$ , this estimator is

$$\hat{f}(\mathbf{x}; \mathbf{h}) = \sum_{i=1}^n L_{\mathbf{h}}(\mathbf{x}, \mathbf{X}_i)$$

for a kernel  $L$  and a vector of bandwidths  $\mathbf{h}$ .

**Usage**

```
kde_polysph(x, X, d, h, weights = as.numeric(c()), log = FALSE,
  wrt_unif = FALSE, normalized = TRUE, intrinsic = FALSE,
  norm_x = FALSE, norm_X = FALSE, kernel = 1L, kernel_type = 1L,
  k = 10)
```

**Arguments**

x	a matrix of size $c(n_x, \text{sum}(d) + r)$ with the evaluation points.
X	a matrix of size $c(n, \text{sum}(d) + r)$ with the sample.
d	vector of size $r$ with dimensions.
h	vector of size $r$ with bandwidths.
weights	weights for each observation. If provided, a vector of size $n$ with the weights for multiplying each kernel. If not provided, set internally to $\text{rep}(1 / n, n)$ , which gives the standard estimator.
log	compute the logarithm of the density? Defaults to FALSE.
wrt_unif	flag to return a density with respect to the uniform measure. If FALSE (default), the density is with respect to the Lebesgue measure.

normalized	flag to compute the normalizing constant of the kernel and include it in the kernel density estimator. Defaults to TRUE.
intrinsic	use the intrinsic distance, instead of the extrinsic-chordal distance, in the kernel? Defaults to FALSE.
norm_x, norm_X	ensure a normalization of the data? Defaults to FALSE.
kernel	kernel employed: 1 for von Mises–Fisher (default); 2 for Epanechnikov; 3 for softplus.
kernel_type	type of kernel employed: 1 for product kernel (default); 2 for spherically symmetric kernel.
k	softplus kernel parameter. Defaults to $10 \cdot \theta$ .

### Value

A column vector of size  $c(n_x, 1)$  with the evaluation of kernel density estimator.

### Examples

```
# Simple check on  $S^1 \times S^2$ 
n <- 1e3
d <- c(1, 2)
mu <- c(0, 1, 0, 0, 1)
kappa <- c(5, 5)
h <- c(0.2, 0.2)
X <- r_vmf_polysph(n = n, d = d, mu = mu, kappa = kappa)
kde_polysph(x = rbind(mu), X = X, d = d, h = h)
d_vmf_polysph(x = rbind(mu), d = d, mu = mu, kappa = kappa)
```

---

kernel *Kernels on the sphere and their derivatives*

---

### Description

An isotropic kernel  $L$  on  $S^d$  and its normalizing constant are such that  $\int_{S^d} c(h, d, L) L\left(\frac{1-\mathbf{x}'\mathbf{y}}{h^2}\right) d\mathbf{x} = 1$  (extrinsic-chordal distance) or  $\int_{S^d} c(h, d, L) L\left(\frac{\cos^{-1}(\mathbf{x}'\mathbf{y})^2}{2h^2}\right) d\mathbf{x} = 1$  (intrinsic distance).

### Usage

```
L(t, kernel = "1", squared = FALSE, deriv = 0, k = 10,
  inc_sfp = TRUE)

c_kern(h, d, kernel = "1", kernel_type = "1", k = 10, log = FALSE,
  inc_sfp = TRUE, intrinsic = FALSE)

grad_L(x, y, h, kernel = 1, k = 10)

hess_L(x, y, h, kernel = 1, k = 10)
```

**Arguments**

t	vector with the evaluation points.
kernel	kernel employed: 1 for von Mises–Fisher (default); 2 for Epanechnikov; 3 for softplus.
squared	square the kernel? Only for deriv = 0. Defaults to FALSE.
deriv	kernel derivative. Must be 0, 1, or 2. Defaults to 0.
k	softplus kernel parameter. Defaults to 10. 0.
inc_sfp	include softplus(k) in the constant? Defaults to TRUE.
h	vector of size r with bandwidths.
d	vector of size r with dimensions.
kernel_type	type of kernel employed: 1 for product kernel (default); 2 for spherically symmetric kernel.
log	compute the logarithm of the constant? Defaults to FALSE.
intrinsic	consider the intrinsic distance? Defaults to FALSE.
x	a matrix of size c(nx, sum(d) + r) with the evaluation points.
y	center of the kernel, a vector of size sum(d) + r.

**Details**

The gradient and Hessian are computed for the functions  $x \mapsto L\left(\frac{1-x'y}{h^2}\right)$ .

**Value**

- L: a vector with the kernel evaluated at t.
- grad\_L: a vector with the gradient evaluated at x.
- hess\_L: a matrix with the Hessian evaluated at x.

**Examples**

```
# Constants in terms of h
h_grid <- seq(0.01, 4, l = 100)
r <- 2
d <- 2
dr <- rep(d, r)
c_vmf <- sapply(h_grid, function(hi)
  log(c_kern(h = rep(hi, r), d = dr, kernel = 1, kernel_type = 2)))
c_epa <- sapply(h_grid, function(hi)
  log(c_kern(h = rep(hi, r), d = dr, kernel = 2, kernel_type = 2)))
c_sfp <- sapply(h_grid, function(hi)
  log(c_kern(h = rep(hi, r), d = dr, kernel = 3, k = 1, kernel_type = 2)))
plot(h_grid, c_epa, type = "l", ylab = "Constant", xlab = "h", col = 2)
lines(h_grid, c_sfp, col = 3)
lines(h_grid, c_vmf, col = 1)
abline(v = sqrt(2), lty = 2, col = 2)
```

```
# Kernel and its derivatives
h <- 0.5
x <- c(sqrt(2), -sqrt(2), 0) / 2
y <- c(-sqrt(2), sqrt(3), sqrt(3)) / 3
L(t = (1 - sum(x * y)) / h^2)
grad_L(x = x, y = y, h = h)
hess_L(x = x, y = y, h = h)
```

---

kre\_polysph

*Local polynomial estimator for polyspherical-on-scalar regression*


---

### Description

Computes a local constant (Nadaraya–Watson) or local linear estimator with polyspherical response and scalar predictor.

### Usage

```
kre_polysph(x, X, Y, d, h, p = 0)
```

### Arguments

x	a vector of size nx with the evaluation points.
X	a vector of size n with the predictor sample.
Y	a matrix of size c(n, sum(d) + r) with the response sample on the polysphere.
d	vector of size r with dimensions.
h	a positive scalar giving the bandwidth.
p	degree of local fit, either 0 or 1. Defaults to 0.

### Value

A vector of size nx with the estimated regression curve evaluated at x.

### Examples

```
x_grid <- seq(-0.25, 1.25, l = 200)
n <- 50
X <- seq(0, 1, l = n)
Y <- r_path_s2r(n = n, r = 1, sigma = 0.1, spiral = TRUE)[, , 1]
h0 <- bw_cv_kre_polysph(X = X, Y = Y, d = 2, p = 0, plot_cv = FALSE)$h_1se
sc3 <- scatterplot3d::scatterplot3d(Y, pch = 16, xlim = c(-1, 1),
                                   ylim = c(-1, 1), zlim = c(-1, 1),
                                   xlab = "", ylab = "", zlab = "")
sc3$points3d(kre_polysph(x = x_grid, X = X, Y = Y, d = 2, h = h0, p = 0),
             pch = 16, type = "l", col = 2, lwd = 2)
sc3$points3d(kre_polysph(x = x_grid, X = X, Y = Y, d = 2, h = h0, p = 1),
             pch = 16, type = "l", col = 3, lwd = 2)
```

---

log\_cv\_kde\_polysph      *Cross-validation for the polyspherical kernel density estimator*

---

### Description

Computes the logarithm of the cross-validated kernel density estimator:  $\log \hat{f}_{-i}(\mathbf{X}_i; \mathbf{h}), i = 1, \dots, n$ .

### Usage

```
log_cv_kde_polysph(X, d, h, weights = as.numeric(c()), wrt_unif = FALSE,
  normalized = TRUE, intrinsic = FALSE, norm_X = FALSE, kernel = 1L,
  kernel_type = 1L, k = 10)
```

### Arguments

X	a matrix of size $c(n, \text{sum}(d) + r)$ with the sample.
d	vector of size r with dimensions.
h	vector of size r with bandwidths.
weights	weights for each observation. If provided, a vector of size n with the weights for multiplying each kernel. If not provided, set internally to $\text{rep}(1 / n, n)$ , which gives the standard estimator.
wrt_unif	flag to return a density with respect to the uniform measure. If FALSE (default), the density is with respect to the Lebesgue measure.
normalized	flag to compute the normalizing constant of the kernel and include it in the kernel density estimator. Defaults to TRUE.
intrinsic	use the intrinsic distance, instead of the extrinsic-chordal distance, in the kernel? Defaults to FALSE.
norm_X	ensure a normalization of the data? Defaults to FALSE.
kernel	kernel employed: 1 for von Mises–Fisher (default); 2 for Epanechnikov; 3 for softplus.
kernel_type	type of kernel employed: 1 for product kernel (default); 2 for spherically symmetric kernel.
k	softplus kernel parameter. Defaults to $10 \cdot 0$ .

### Value

A column vector of size  $c(n, 1)$  with the evaluation of the logarithm of the cross-validated kernel density estimator.

**Examples**

```
# Simple check on S^1 x S^2
n <- 5
d <- c(1, 2)
h <- c(0.2, 0.2)
X <- r_unif_polysph(n = n, d = d)
log_cv_kde_polysph(X = X, d = d, h = h)
kde_polysph(x = X[1, ], drop = FALSE, X = X[-1, ], d = d, h = h, log = TRUE)
```

---

polylog\_minus\_exp\_mu *Polylogarithm function with negative argument*

---

**Description**

Computation of the polylogarithm  $\text{Li}_s(-e^t)$ .

**Usage**

```
polylog_minus_exp_mu(mu, s, upper = Inf, ...)
```

**Arguments**

mu	vector with exponents of the negative argument.
s	vector with indexes of the polylogarithm.
upper	upper limit of integration. Defaults to Inf.
...	further arguments passed to <a href="#">integrate</a> , such as upper, abs.tol, rel.tol, etc.

**Details**

If s is an integer, 1/2, 3/2, or 5/2, then routines from the [GSL library](#) to compute Fermi–Dirac integrals are called. Otherwise, numerical integration is used.

**Value**

A vector of size length(mu) or length(s) with the values of the polylogarithm.

**Examples**

```
polylog_minus_exp_mu(mu = 1:5, s = 1)
polylog_minus_exp_mu(mu = 1, s = 1:5)
polylog_minus_exp_mu(mu = 1:5, s = 1:5)
```

---

proj\_grad\_kde\_polysph *Projected gradient of the polyspherical kernel density estimator*

---

### Description

Computes the projected gradient  $D_{(p-1)}\hat{f}(\mathbf{x}; \mathbf{h})$  of the kernel density estimator  $\hat{f}(\mathbf{x}; \mathbf{h})$  on the polysphere  $\mathcal{S}^{d_1} \times \dots \times \mathcal{S}^{d_r}$ , where  $p = \sum_{j=1}^r d_j + r$  is the dimension of the ambient space.

### Usage

```
proj_grad_kde_polysph(x, X, d, h, weights = as.numeric(c()),
  wrt_unif = FALSE, normalized = TRUE, norm_x = FALSE, norm_X = FALSE,
  kernel = 1L, kernel_type = 1L, k = 10, proj_alt = TRUE,
  fix_u1 = TRUE, sparse = FALSE)
```

### Arguments

x	a matrix of size $c(\text{nx}, \text{sum}(\text{d}) + r)$ with the evaluation points.
X	a matrix of size $c(\text{n}, \text{sum}(\text{d}) + r)$ with the sample.
d	vector of size r with dimensions.
h	vector of size r with bandwidths.
weights	weights for each observation. If provided, a vector of size n with the weights for multiplying each kernel. If not provided, set internally to $\text{rep}(1 / \text{n}, \text{n})$ , which gives the standard estimator.
wrt_unif	flag to return a density with respect to the uniform measure. If FALSE (default), the density is with respect to the Lebesgue measure.
normalized	flag to compute the normalizing constant of the kernel and include it in the kernel density estimator. Defaults to TRUE.
norm_x, norm_X	ensure a normalization of the data? Defaults to FALSE.
kernel	kernel employed: 1 for von Mises–Fisher (default); 2 for Epanechnikov; 3 for softplus.
kernel_type	type of kernel employed: 1 for product kernel (default); 2 for spherically symmetric kernel.
k	softplus kernel parameter. Defaults to $10 \cdot 0$ .
proj_alt	alternative projection. Defaults to TRUE.
fix_u1	ensure the $u_1$ vector is different from $x$ ? Prevents the Euler algorithm to "surf the ridge". Defaults to TRUE.
sparse	use a sparse eigendecomposition of the Hessian? Defaults to FALSE.

**Value**

A list with the following components:

eta                    a matrix of size  $c(n_x, \text{sum}(d) + r)$  with the projected gradient evaluated at  $x$ .  
 u1                     a matrix of size  $c(n_x, \text{sum}(d) + r)$  with the first non-null Hessian eigenvector evaluated at  $x$ .  
 lamb\_norm            a matrix of size  $c(n_x, \text{sum}(d) + r)$  with the Hessian eigenvalues (largest to smallest) evaluated at  $x$ .

**Examples**

```
# Simple check on (S^1)^2
n <- 3
d <- c(1, 1)
mu <- c(0, 1, 0, 1)
kappa <- c(5, 5)
h <- c(0.2, 0.2)
X <- r_vmf_polysph(n = n, d = d, mu = mu, kappa = kappa)
proj_grad_kde_polysph(x = X, X = X, d = d, h = h)
```

---

proj\_polysph                    *Projection onto the polysphere*

---

**Description**

Projects points on  $\mathbb{R}^{d_1 + \dots + d_r + r}$  onto the polysphere  $S^{d_1} \times \dots \times S^{d_r}$  by normalizing each block of  $d_j$  coordinates.

**Usage**

```
proj_polysph(x, ind_dj)
```

**Arguments**

x                        a matrix of size  $c(n, \text{sum}(d) + r)$ .  
 ind\_dj                   $\emptyset$ -based index separating the blocks of spheres that is computed with [comp\\_ind\\_dj](#).

**Value**

A matrix of size  $c(n, \text{sum}(d) + r)$  with the projected points.

**Examples**

```
# Example on (S^1)^2
d <- c(1, 1)
x <- rbind(c(2, 0, 1, 1))
proj_polysph(x, ind_dj = comp_ind_dj(d))
```

---

r_g_kern	<i>Sample from the angular kernel density</i>
----------	---

---

**Description**

Simulation from the angular density function of an isotropic kernel on the sphere  $\mathcal{S}^d$ .

**Usage**

```
r_g_kern(n, d, h, kernel = "1", k = 10)
```

**Arguments**

n	sample size.
d	vector of size r with dimensions.
h	vector of size r with bandwidths.
kernel	kernel employed: 1 for von Mises–Fisher (default); 2 for Epanechnikov; 3 for softplus.
k	softplus kernel parameter. Defaults to 10.0.

**Value**

A vector of size n with the sample.

**Examples**

```
hist(r_g_kern(n = 1e3, d = 2, h = 1, kernel = "1"), breaks = 30,
     probability = TRUE, main = "", xlim = c(-1, 1))
hist(r_g_kern(n = 1e3, d = 2, h = 1, kernel = "2"), breaks = 30,
     probability = TRUE, main = "", xlim = c(-1, 1))
hist(r_g_kern(n = 1e3, d = 2, h = 1, kernel = "3"), breaks = 30,
     probability = TRUE, main = "", xlim = c(-1, 1))
```

---

r_kde_polysph	<i>Sample from polyspherical kernel density estimator</i>
---------------	---

---

**Description**

Simulates from the distribution defined by a polyspherical kernel density estimator on  $\mathcal{S}^{d_1} \times \dots \times \mathcal{S}^{d_r}$ .

**Usage**

```
r_kde_polysph(n, X, d, h, kernel = 1, kernel_type = 1, k = 10,
              intrinsic = FALSE, norm_X = FALSE)
```

**Arguments**

n	sample size.
X	a matrix of size $c(n, \text{sum}(d) + r)$ with the sample.
d	vector of size r with dimensions.
h	vector of size r with bandwidths.
kernel	kernel employed: 1 for von Mises–Fisher (default); 2 for Epanechnikov; 3 for softplus.
kernel_type	type of kernel employed: 1 for product kernel (default); 2 for spherically symmetric kernel.
k	softplus kernel parameter. Defaults to $10 \cdot 0$ .
intrinsic	use the intrinsic distance, instead of the extrinsic-chordal distance, in the kernel? Defaults to FALSE.
norm_X	ensure a normalization of the data?

**Details**

The function uses [r\\_kern\\_polysph](#) to sample from the considered kernel.

**Value**

A matrix of size  $c(n, \text{sum}(d) + r)$  with the sample.

**Examples**

```
# Simulated data on (S^1)^2
n <- 50
samp <- r_path_s1r(n = n, r = 2, k = c(1, 2), angles = TRUE)
plot(samp, xlim = c(-pi, pi), ylim = c(-pi, pi), col = rainbow(n),
     axes = FALSE, xlab = "", ylab = "", pch = 16, cex = 0.75)
points(torus_to_angles(r_kde_polysph(n = 10 * n, X = angles_to_torus(samp),
                                   d = c(1, 1), h = c(0.1, 0.1))),
       col = "black", pch = 16, cex = 0.2)
sdetorus::torusAxis()

# Simulated data on S^2
n <- 50
samp <- r_path_s2r(n = n, r = 1, sigma = 0.1, kappa = 5,
                  spiral = TRUE)[, , 1]
sc3d <- scatterplot3d::scatterplot3d(
  samp, xlim = c(-1, 1), ylim = c(-1, 1), zlim = c(-1, 1),
  xlab = "", ylab = "", zlab = "", color = rainbow(n), pch = 16
)
xyz <- r_kde_polysph(n = 10 * n, X = samp, d = 2, h = 0.1)
sc3d$points3d(xyz[, 1], xyz[, 2], xyz[, 3], col = "black", pch = 16,
              cex = 0.2)
```

---

r_kern_polysph	<i>Sample kernel-distributed polyspherical data</i>
----------------	---

---

**Description**

Simulates from the distribution defined by a kernel on the polysphere  $\mathcal{S}^{d_1} \times \dots \times \mathcal{S}^{d_r}$ .

**Usage**

```
r_kern_polysph(n, d, mu, h, kernel = 1, kernel_type = 1, k = 10,
  intrinsic = FALSE, norm_mu = FALSE)
```

**Arguments**

n	sample size.
d	vector of size r with dimensions.
mu	a vector of size sum(d) + r with the concatenated means that define the center of the kernel.
h	vector of size r with bandwidths.
kernel	kernel employed: 1 for von Mises–Fisher (default); 2 for Epanechnikov; 3 for softplus.
kernel_type	type of kernel employed: 1 for product kernel (default); 2 for spherically symmetric kernel.
k	softplus kernel parameter. Defaults to 10.0.
intrinsic	use the intrinsic distance, instead of the extrinsic-chordal distance, in the kernel? Defaults to FALSE.
norm_mu	ensure a normalization of mu? Defaults to FALSE.

**Details**

Simulation for non-von Mises–Fisher spherically symmetric kernels is done by acceptance-rejection from a von Mises–Fisher proposal distribution.

**Value**

A matrix of size  $c(n, \text{sum}(d) + r)$  with the sample.

**Examples**

```
# Simulate kernels in (S^1)^2
n <- 1e3
h <- c(1, 1)
d <- c(1, 1)
mu <- rep(DirStats::to_cir(pi), 2)
samp_ker <- function(kernel, kernel_type, col, main) {
  data <- r_kern_polysph(n = n, d = d, mu = mu, h = h, kernel = kernel,
```

```

                                kernel_type = kernel_type)
  ang <- cbind(DirStats::to_rad(data[, 1:2]),
              DirStats::to_rad(data[, 3:4]))
  plot(ang, xlim = c(0, 2 * pi), ylim = c(0, 2 * pi), pch = 16, cex = 0.25,
        col = col, xlab = expression(Theta[1]), ylab = expression(Theta[2]),
        main = main)
}
old_par <- par(mfcol = c(2, 3))
samp_ker(kernel = 2, kernel_type = 2, col = 1, main = "Epa sph. symmetric")
samp_ker(kernel = 2, kernel_type = 1, col = 2, main = "Epa product")
samp_ker(kernel = 3, kernel_type = 2, col = 1, main = "Sfp sph. symmetric")
samp_ker(kernel = 3, kernel_type = 1, col = 2, main = "Sfp product")
samp_ker(kernel = 1, kernel_type = 2, col = 1, main = "vMF sph. symmetric")
samp_ker(kernel = 1, kernel_type = 1, col = 2, main = "vMF product")
par(old_par)

# Simulate kernels in (S^2)^2
n <- 1e3
h <- c(0.2, 0.6)
d <- c(2, 2)
mu <- c(c(0, 0, 1), c(0, -1, 0))
samp_ker <- function(kernel, kernel_type, main) {
  data <- r_kern_polysph(n = n, d = d, mu = mu, h = h, kernel = kernel,
                        kernel_type = kernel_type)
  scatterplot3d::scatterplot3d(rbind(data[, 1:3], data[, 4:6]),
                               xlim = c(-1, 1), ylim = c(-1, 1),
                               zlim = c(-1, 1), pch = 16, xlab = "",
                               ylab = "", zlab = "", cex.symbols = 0.5,
                               color = rep(viridis::viridis(n)[rank(data[, 3])], 2), main = main)
}
old_par <- par(mfcol = c(2, 3))
samp_ker(kernel = 2, kernel_type = 2, main = "Epa sph. symmetric")
samp_ker(kernel = 2, kernel_type = 1, main = "Epa product")
samp_ker(kernel = 3, kernel_type = 2, main = "Sfp sph. symmetric")
samp_ker(kernel = 3, kernel_type = 1, main = "Sfp product")
samp_ker(kernel = 1, kernel_type = 2, main = "vMF sph. symmetric")
samp_ker(kernel = 1, kernel_type = 1, main = "vMF product")
par(old_par)

# Plot simulated data
n <- 1e3
h <- c(1, 1)
d <- c(2, 2)
samp_ker <- function(kernel, kernel_type, col, main) {
  X <- r_kern_polysph(n = n, d = d, mu = mu, h = h, kernel = kernel,
                     kernel_type = kernel_type)
  S <- cbind((1 - X[, 1:3] %*% mu[1:3]) / h[1]^2,
            (1 - X[, 4:6] %*% mu[4:6]) / h[2]^2)
  plot(S, xlim = c(0, 2 / h[1]^2), ylim = c(0, 2 / h[2]^2), pch = 16,
        cex = 0.25, col = col, xlab = expression(t[1]),
        ylab = expression(t[2]), main = main)
  t_grid <- seq(0, 2 / min(h)^2, l = 100)
  gr <- as.matrix(expand.grid(t_grid, t_grid))
}

```

```

if (kernel_type == "1") {
  dens <- prod(c_kern(h = h, d = d, kernel = kernel, kernel_type = 1)) *
    L(gr[, 1], kernel = kernel) * L(gr[, 2], kernel = kernel)
} else if (kernel_type == "2") {
  dens <- c_kern(h = h, d = d, kernel = kernel, kernel_type = 2) *
    L(gr[, 1] + gr[, 2], kernel = kernel)
}
dens <- matrix(dens, nrow = length(t_grid), ncol = length(t_grid))
contour(t_grid, t_grid, dens, add = TRUE, col = col,
        levels = seq(0, 0.2, l = 41))
}
old_par <- par(mfcol = c(2, 3))
samp_ker(kernel = 2, kernel_type = 2, col = 1, main = "Epa sph. symmetric")
samp_ker(kernel = 2, kernel_type = 1, col = 2, main = "Epa product")
samp_ker(kernel = 3, kernel_type = 2, col = 1, main = "Sfp sph. symmetric")
samp_ker(kernel = 3, kernel_type = 1, col = 2, main = "Sfp product")
samp_ker(kernel = 1, kernel_type = 2, col = 1, main = "vMF sph. symmetric")
samp_ker(kernel = 1, kernel_type = 1, col = 2, main = "vMF product")
par(old_par)

```

---

r\_mvfmf\_polysph

*Sample mixtures of von Mises–Fisher distributed polyspherical data*


---

### Description

Simulates from an  $m$ -mixture of product of von Mises–Fisher distributions on the polysphere  $\mathcal{S}^{d_1} \times \dots \times \mathcal{S}^{d_r}$ .

### Usage

```
r_mvfmf_polysph(n, d, mu, kappa, prop, norm_mu = FALSE)
```

### Arguments

n	sample size.
d	vector of size r with dimensions.
mu	a matrix of size c(m, sum(d + 1)) with the means of each mixture components in the rows.
kappa	a matrix of size c(m, r) with the concentrations of each mixture components in the rows.
prop	a vector of size m with the proportions of the mixture components.
norm_mu	ensure a normalization of mu? Defaults to FALSE.

**Value**

A matrix of size  $c(n, \text{sum}(d) + r)$  with the sample.

**Examples**

```
# Simulate mixture of vMF data on  $(S^1)^2$ 
r_mvfmf_polysph(n = 10, d = c(1, 1),
  mu = rbind(c(0, 1, 0, 1), c(1, 0, 1, 0)),
  kappa = rbind(c(5, 2), c(1, 2)), prop = c(0.7, 0.3))
```

---

r_path_s1r	<i>Samplers of one-dimensional modes of variation for polyspherical data</i>
------------	--

---

**Description**

Functions for sampling data on  $(S^d)^r$ , for  $d = 1, 2$ , using one-dimensional modes of variation.

**Usage**

```
r_path_s1r(n, r, alpha = runif(r, -pi, pi), k = sample(-2:2, size = r,
  replace = TRUE), sigma = 0.25, angles = FALSE)
```

```
r_path_s2r(n, r, t = 0, c = 1, Theta = t(rotasym::r_unif_sphere(n = r, p
  = 3)), kappa = 0, sigma = 0.25, spiral = FALSE)
```

**Arguments**

n	sample size.
r	number of spheres in the polysphere $(S^d)^r$ .
alpha	a vector of size r valued in $[-\pi, \pi)$ with the initial angles for the linear trend. Chosen at random by default.
k	a vector of size r with the <b>integer</b> slopes defining the angular linear trend. Chosen at random by default.
sigma	standard deviation of the noise about the one-dimensional mode of variation. Defaults to 0.25.
angles	return angles in $[-\pi, \pi)$ ? Defaults to FALSE.
t	latitude, with respect to Theta, of the small circle. Defaults to 0 (equator).
c	<b>Clélie curve</b> parameter, changing the spiral wrappings. Defaults to 1.
Theta	a matrix of size $c(3, r)$ giving the north poles for $S^2$ . Useful for rotating the sample. Chosen at random by default.
kappa	concentration von Mises–Fisher parameter for longitudes in small circles. Defaults to 0 (uniform).
spiral	consider a spiral (or, more precisely, a <b>Clélie curve</b> ) instead of a small circle? Defaults to FALSE.

**Value**

An array of size  $c(n, d, r)$  with samples on  $(S^d)^r$ . If `angles = TRUE` for `r_path_s1r`, then a matrix of size  $c(n, r)$  with `angles` is returned.

**Examples**

```
# Straight trends on (S^1)^2
n <- 100
samp_1 <- r_path_s1r(n = n, r = 2, k = c(1, 2), angles = TRUE)
plot(samp_1, xlim = c(-pi, pi), ylim = c(-pi, pi), col = rainbow(n),
     axes = FALSE, xlab = "", ylab = "", pch = 16)
sdetorus::torusAxis()

# Straight trends on (S^1)^3
n <- 100
samp_2 <- r_path_s1r(n = n, r = 3, angles = TRUE)
pairs(samp_2, xlim = c(-pi, pi), ylim = c(-pi, pi), col = rainbow(n),
     pch = 16)
sdetorus::torusAxis()
scatterplot3d::scatterplot3d(
  samp_2, xlim = c(-pi, pi), ylim = c(-pi, pi), zlim = c(-pi, pi),
  xlab = "", ylab = "", zlab = "", color = rainbow(n), pch = 16
)

# Small-circle trends on (S^2)^2
n <- 100
samp_3 <- r_path_s2r(n = n, r = 2, sigma = 0.1, kappa = 5)
old_par <- par(mfrow = c(1, 2))
scatterplot3d::scatterplot3d(
  samp_3[, , 1], xlim = c(-1, 1), ylim = c(-1, 1), zlim = c(-1, 1),
  xlab = "", ylab = "", zlab = "", color = rainbow(n), pch = 16
)
scatterplot3d::scatterplot3d(
  samp_3[, , 2], xlim = c(-1, 1), ylim = c(-1, 1), zlim = c(-1, 1),
  xlab = "", ylab = "", zlab = "", color = rainbow(n), pch = 16
)
par(old_par)

# Spiral trends on (S^2)^2
n <- 100
samp_4 <- r_path_s2r(n = n, r = 2, c = 3, spiral = TRUE, sigma = 0.01)
old_par <- par(mfrow = c(1, 2))
scatterplot3d::scatterplot3d(
  samp_4[, , 1], xlim = c(-1, 1), ylim = c(-1, 1), zlim = c(-1, 1),
  xlab = "", ylab = "", zlab = "", color = rainbow(n), pch = 16
)
scatterplot3d::scatterplot3d(
  samp_4[, , 2], xlim = c(-1, 1), ylim = c(-1, 1), zlim = c(-1, 1),
  xlab = "", ylab = "", zlab = "", color = rainbow(n), pch = 16
)
par(old_par)
```

---

r_unif_polysph	<i>Sample uniform polyspherical data</i>
----------------	--

---

**Description**

Simulates from a uniform distribution on the polysphere  $\mathcal{S}^{d_1} \times \dots \times \mathcal{S}^{d_r}$ .

**Usage**

```
r_unif_polysph(n, d)
```

**Arguments**

n	sample size.
d	vector of size r with dimensions.

**Value**

A matrix of size  $c(n, \text{sum}(d) + r)$  with the sample.

**Examples**

```
# Simulate uniform data on (S^1)^2
r_unif_polysph(n = 10, d = c(1, 1))
```

---

r_vmf_polysph	<i>Sample von Mises–Fisher distributed polyspherical data</i>
---------------	---

---

**Description**

Simulates from a product of von Mises–Fisher distributions on the polysphere  $\mathcal{S}^{d_1} \times \dots \times \mathcal{S}^{d_r}$ .

**Usage**

```
r_vmf_polysph(n, d, mu, kappa, norm_mu = FALSE)
```

**Arguments**

n	sample size.
d	vector of size r with dimensions.
mu	a vector of size $\text{sum}(d) + r$ with the concatenated von Mises–Fisher means.
kappa	a vector of size r with the von Mises–Fisher concentrations.
norm_mu	ensure a normalization of mu? Defaults to FALSE.

**Value**

A matrix of size  $c(n, \text{sum}(d) + r)$  with the sample.

**Examples**

```
# Simulate vMF data on  $(S^1)^2$ 
r_vmf_polysph(n = 10, d = c(1, 1), mu = c(1, 0, 0, 1), kappa = c(1, 1))
```

---

softplus

*Stable computation of the softplus function*

---

**Description**

Computes the softplus function  $\log(1 + e^t)$  in a numerically stable way for large absolute values of  $t$ .

**Usage**

```
softplus(t)
```

**Arguments**

$t$                     vector or matrix.

**Value**

The softplus function evaluated at  $t$ .

**Examples**

```
curve(softplus(10 * (1 - (1 - x) / 0.1)), from = -1, to = 1)
```

---

view\_srep

*s-rep viewer*

---

**Description**

Plots a skeletal representation (s-rep) object based on its three-dimensional base, spokes, and boundary.

**Usage**

```
view_srep(base, dirs, bdry, radii, show_base = TRUE, show_base_pt = TRUE,
  show_bdry = TRUE, show_bdry_pt = TRUE, show_seg = TRUE,
  col_base = "red", col_bndy = "blue", col_seg = "green",
  static = TRUE, texts = NULL, cex_base = ifelse(static, 0.5, 6),
  cex_bdry = ifelse(static, 1, 8), lwd_seg = ifelse(static, 1, 2),
  cex_texts = 1, alpha_base = 0.1, alpha_bdry = 0.15, r_texts = 1.25,
  alpha_ashape3d_base = NULL, alpha_ashape3d_bdry = NULL, lit = FALSE,
  ...)
```

**Arguments**

base	base points, a matrix of size $c(n_x, 3)$ .
dirs	directions of spokes, a matrix of size $c(n_x, 3)$ with unit vectors.
bdry	boundary points, a matrix of size $c(n_x, 3)$ .
radii	radii of spokes, a vector of size $n_x$ .
show_base, show_base_pt	show base and base grid? Default to TRUE.
show_bdry, show_bdry_pt	show boundary and boundary grid? Default to TRUE.
show_seg	show segments? Defaults to TRUE.
col_base, col_bndy, col_seg	colors for the base, boundary, and segments. Default to "red", "blue", and "green", respectively.
static	use static ( <a href="#">scatterplot3d</a> ) or interactive ( <a href="#">plot3d</a> ) plot? Default to TRUE.
texts	add text labels? If given, it should be a vector of size $n_x$ with the labels. Defaults to NULL.
cex_base, cex_bdry	size of the base and boundary points.
lwd_seg	width of the segments.
cex_texts	size of the text labels. Defaults to 1.
alpha_base, alpha_bdry	transparencies for base and boundary. Default to 0.1 and 0.15, respectively.
r_texts	magnification of the radius to separate the text labels. Defaults to 1.25.
alpha_ashape3d_base, alpha_ashape3d_bdry	alpha parameters for <a href="#">ashape3d</a> . Default to NULL.
lit	lit parameter passed to <a href="#">material3d</a> . Defaults to FALSE.
...	further arguments to be passed to <a href="#">plot3d</a> or <a href="#">scatterplot3d</a> .

**Value**

Creates a static or interactive plot.

**Examples**

```
base <- r_unif_polysph(n = 50, d = 2)
dirs <- base
radii <- runif(nrow(base), min = 0.5, max = 1)
bdry <- base + radii * dirs
view_srep(base = base, dirs = dirs, bdry = bdry, radii = radii,
          texts = 1:50, xlim = c(-2, 2), ylim = c(-2, 2), zlim = c(-2, 2))
```

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