

Package ‘fpop’

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Type Package

Title Segmentation using Optimal Partitioning and Function Pruning

Version 2019.08.26

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Description A dynamic programming algorithm for the fast segmentation of univariate signals into piecewise constant profiles.
The 'fpop' package is a wrapper to a C++ implementation of the fpop (Functional Pruning Optimal Partitioning) algorithm described in Maidstone et al. 2017 <[doi:10.1007/s11222-016-9636-3](https://doi.org/10.1007/s11222-016-9636-3)>. The problem of detecting changepoints in an univariate sequence is formulated in terms of minimising the mean squared error over segmentations. The fpop algorithm exactly minimizes the mean squared error for a penalty linear in the number of changepoints.

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NeedsCompilation yes

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 fpop-package

Segmentation using optimal partitioning and functional pruning

Description

A wrapper to a C implementation of optimal partitioning with functional pruning

Details

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Author(s)

Guillem Rigail

 Fpop

Fpop

Description

Function calling the fpop algorithm, use functional pruning and optimal partitioning to recover the best segmentation with respect to the L2 loss with a per change-point penalty of lambda. More precisely, this function computes the solution to $\operatorname{argmin}_m \sum_{i=1}^n (x_i - m_i)^2 + \lambda \sum_{i=1}^{n-1} I(m_i \neq m_{i+1})$, where the indicator function I counts the number of changes in the mean vector m .

Usage

Fpop(x, lambda, mini = min(x), maxi = max(x))

Arguments

x	A vector of double : the signal to be segmented
lambda	Value of the penalty
mini	Min value for the mean parameter of the segment
maxi	Max value for the mean parameter of the segment

Value

Named list with the following elements: input data (signal, n, lambda, min, max), path (best previous segment end up to each data point), cost (optimal penalized cost up to each data point), t.est (vector of overall optimal segment ends), K (optimal number of segments), J.est (total un-penalized cost of optimal model). To see how cost relates to J.est, see definition of J.est in the R source code for this function.

Author(s)

Guillem Rigaiill, Toby Dylan Hocking

Examples

```

set.seed(1)
N <- 100
data.vec <- c(rnorm(N), rnorm(N, 2), rnorm(N))
fit <- Fpop(data.vec, N)
end.vec <- fit$t.est
change.vec <- end.vec[-length(end.vec)]
start.vec <- c(1, change.vec+1)
segs.list <- list()
for(seg.i in seq_along(start.vec)){
  start <- start.vec[seg.i]
  end <- end.vec[seg.i]
  seg.data <- data.vec[start:end]
  seg.mean <- mean(seg.data)
  segs.list[[seg.i]] <- data.frame(
    start, end,
    mean=seg.mean,
    seg.cost=sum((seg.data-seg.mean)^2))
}
segs <- do.call(rbind, segs.list)
plot(data.vec)
with(segs, segments(start-0.5, mean, end+0.5, mean, col="green"))
with(segs[-1,], abline(v=start-0.5, col="green", lty="dotted"))

```

fpop_analysis	<i>fpop analysis</i>
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Description

A function to count the number of intervals and or candidate segmentation at each step of fpop (under-developpement)

Usage

```
fpop_analysis(x, lambda, mini = min(x), maxi = max(x))
```

Arguments

x	A vector of double : the signal to be segmented
lambda	Value of the penalty
mini	Min value for the mean parameter of the segment
maxi	Max value for the mean parameter of the segment

Value

return a list with a vector containing the position of the change-points t.est

Author(s)

Guillem Rigaiil, Toby Dylan Hocking

multiBinSeg	<i>multiBinSeg</i>
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Description

Binary segmentation of p profiles using the L2 loss

Usage

```
multiBinSeg(geno, Kmax)
```

Arguments

geno	A matrix with p columns and n lines, each column is one of the profile
Kmax	Maximum number of change-points

Value

return an object with the successive change-points found by binseg t.est and the L2 cost J.est

Author(s)

Guillem Rigail, Toby Dylan Hocking

retour_op

retour op

Description

This function is used by the Fpop function to recover the best segment ends from 1:n from the C output.

Usage

`retour_op(path)`

Arguments

`path` the path vector of the "colibri_op_R_c C" function

Value

a vector with the best segment ends.

Author(s)

Guillem Rigail, Toby Dylan Hocking

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