

Package ‘mvQuad’

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Type Package

Title Methods for Multivariate Quadrature

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Author Constantin Weiser [aut, cre] (University Mainz / Germany)

Maintainer Constantin Weiser <constantin.weiser@gmail.com>

Description Provides methods to construct multivariate grids, which can be used for multivariate quadrature. This grids can be based on different quadrature rules like Newton-Cotes formulas (trapezoidal-, Simpson's- rule, ...) or Gauss quadrature (Gauss-Hermite, Gauss-Legendre, ...). For the construction of the multidimensional grid the product-rule or the combination- technique can be applied.

URL <https://github.com/weiserc/mvQuad/>

License GPL-3

Depends R (>= 3.0)

Imports data.table, statmod, methods

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VignetteBuilder knitr

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Contents

mvQuad-package	2
copyNIGrid	3
createNIGrid	4
getNode and getWeights	6
plot (plot.NIGrid)	6

print (print.NIGrid)	7
quadrature	8
QuadRules	8
readRule	9
rescale (rescale.NIGrid)	10
size (size.NIGrid)	11
Index	13

mvQuad-package	<i>Methods for multivariate Quadrature (numerical integration)</i>
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Description

This package provides methods to construct multivariate grids, which can be used for multivariate quadrature. This grids can be based on different quadrature rules like Newton-Cotes formulas (trapezoidal-, Simpson-rule, ...) or Gauss-Quadrature (Gauss-Hermite, Gauss-Legendre, ...). For the construction of the multidimensional grid the product-rule or the combination-technique can be applied.

Details

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Author(s)

Constantin Weiser (University Mainz / Germany) Maintainer: Constantin Weiser <constantin.weiser@gmail.com>

References

- Philip J. Davis, Philip Rabinowitz (1984): Methods of Numerical Integration
- F. Heiss, V. Winschel (2008): Likelihood approximation by numerical integration on sparse grids, Journal of Econometrics
- H.-J. Bungartz, M. Griebel (2004): Sparse grids, Acta Numerica
- Peter Jaeckel (2005): A note on multivariate Gauss-Hermite quadrature

Examples

```
myGrid <- createNIGrid(dim=2, type="GLE", level=5)
rescale(myGrid, domain=rbind(c(-1,1),c(-1,1)))
print(myGrid)
plot(myGrid, col="blue")
myFun <- function(x){
  1 - x[,1]^2 * x[,2]^2
}
quadrature(myFun, myGrid)
```

copyNIGrid	<i>copies an NIGrid-object</i>
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Description

copyNIGrid copies an NIGrid-object

Usage

```
copyNIGrid(object1, object2 = NULL)
```

Arguments

object1	original NIGrid-object
object2	destination; if NULL copyNIGrid returns a NIGrid-object otherwise the object2 will be overwritten.

Value

Returns a NIGrid-object or NULL

Examples

```
myGrid <- createNIGrid(dim=2, type="GHe", level=5)
myGrid.copy <- copyNIGrid(myGrid)
```

createNIGrid *creates a grid for numerical integration.*

Description

createNIGrid Creates a grid for multivariate numerical integration. The Grid can be based on different quadrature- and construction-rules.

Usage

```
createNIGrid(dim = NULL, type = NULL, level = NULL,
             ndConstruction = "product", level.trans = NULL)
```

Arguments

dim	number of dimensions
type	quadrature rule (see Details)
level	accuracy level (typically number of grid points for the underlying 1D quadrature rule)
ndConstruction	character vector which denotes the construction rule for multidimensional grids. product for product rule, returns a "full grid" (default) sparse for combination technique, leads to a regular "sparse grid".
level.trans	logical variable denotes either to take the levels as number of grid points (FALSE = default) or to transform in that manner that number of grid points = $2^{(\text{levels}-1)}$ (TRUE). Alternatively level.trans can be a function, which takes (n x d)-matrix and returns a matrix with the same dimensions (see the example; this feature is particularly useful for the 'sparse' construction rule, to account for different importance of the dimensions).

Details

The following quadrature rules are supported (build-in).

cNC1, cNC2, . . . , cNC6 closed Newton-Cotes Formula of degree 1-6 (1=trapezoidal-rule; 2=Simpson's-rule; ...), initial interval of integration: [0, 1]

oNC0, oNC1, . . . , oNC3 open Newton-Cote Formula of degree 0-3 (0=midpoint-rule; ...), initial interval of integration: [0, 1]

GLe, GKr Gauss-Legendre and Gauss-Kronrod rule for an initial interval of integration: [0, 1]

nLe nested Gauss-Legendre rule for an initial interval of integration: [0, 1] (Knut Petras (2003). Smolyak cubature of given polynomial degree with few nodes for increasing dimension. Numerische Mathematik 93, 729-753)

GLa Gauss-Laguerre rule for an initial interval of integration: [0, INF)

GHe Gauss-Hermite rule for an initial interval of integration: (-INF, INF)

nHe nested Gauss-Hermite rule for an initial interval of integration: $(-\infty, \infty)$ (A. Genz and B. D. Keister (1996). Fully symmetric interpolatory rules for multiple integrals over infinite regions with Gaussian weight." Journal of Computational and Applied Mathematics 71, 299-309)

GHN, nHN (nested) Gauss-Hermite rule as before but weights are multiplied by the standard normal density ($\hat{w}_i = w_i * \phi(x_i)$).

Leja Leja-Points for an initial interval of integration: $[0, 1]$

The argument type and level can also be vector-value, different for each dimension (the later only for "product rule"; see examples)

Value

Returns an object of class 'NIGrid'. This object is basically an environment containing nodes and weights and a list of features for this special grid. This grid can be used for numerical integration (via [quadrature](#))

References

Philip J. Davis, Philip Rabinowitz (1984): Methods of Numerical Integration

F. Heiss, V. Winschel (2008): Likelihood approximation by numerical integration on sparse grids, Journal of Econometrics

H.-J. Bungartz, M. Griebel (2004): Sparse grids, Acta Numerica

See Also

[rescale](#), [quadrature](#), [print](#), [plot](#) and [size](#)

Examples

```
## 1D-Grid --> closed Newton-Cotes Formula of degree 1 (trapezoidal-rule)
myGrid <- createNIGrid(dim=1, type="cNC1", level=10)
print(myGrid)
## 2D-Grid --> nested Gauss-Legendre rule
myGrid <- createNIGrid(dim=2, type=c("GLe","nLe"), level=c(4, 7))
rescale(myGrid, domain = rbind(c(-1,1),c(-1,1)))
plot(myGrid)
print(myGrid)
myFun <- function(x){
  1-x[,1]^2*x[,2]^2
}
quadrature(f = myFun, grid = myGrid)
## level transformation
levelTrans <- function(x){
  tmp <- as.matrix(x)
  tmp[, 2] <- 2*tmp[, 2]
  return(tmp)
}
nw <- createNIGrid(dim=2, type="cNC1", level = 3,
  level.trans = levelTrans, ndConstruction = "sparse")
plot(nw)
```

getNode and getWeights

get nodes and weights from an NIGrid-object

Description

getNode and getWeights extract the (potentially rescaled) nodes and weights out of an NIGrid-Object

Usage

```
getNode(grid)
```

```
getWeights(grid)
```

Arguments

grid object of class NIGrid

Value

Returns the nodes or weights of the given grid

See Also

[createNIGrid](#)

Examples

```
myGrid <- createNIGrid(dim=2, type="cNC1", level=3)
getNode(myGrid)
getWeights(myGrid)
```

plot (plot.NIGrid)

plots an NIGrid-object

Description

Plots the grid points of an NIGrid-object

Usage

```
## S3 method for class 'NIGrid'
plot(x, plot.dimension = NULL, ...)
```

Arguments

`x` a grid of type NIGrid
`plot.dimension` vector of length 1, 2 or 3. with the dimensions to be plotted (see examples)
`...` arguments passed to the default plot command

Examples

```
myGrid <- createNIGrid(dim=4, type=c("GHe", "cNC1", "GLe", "oNC1"),  
                      level=c(3,4,5,6))  
plot(myGrid) ## dimension 1-min(3,dim(myGrid)) are plotted  
## Free arranged plots  
plot(myGrid, plot.dimension=c(4,2,1))  
plot(myGrid, plot.dimension=c(1,2))  
plot(myGrid, plot.dimension=c(3))
```

`print (print.NIGrid)` *prints characteristic information for an NIGrid-object*

Description

Prints characteristic information for an NIGrid-object

Usage

```
## S3 method for class 'NIGrid'  
print(x, ...)
```

Arguments

`x` a grid of type NIGrid
`...` further arguments passed to or from other methods

Value

Prints the information for an NIGrid-object (i.a. grid size (dimensions, grid points, memory usage), type and support)

Examples

```
myGrid <- createNIGrid(dim=2, type="GHe", level=5)  
print(myGrid)
```

quadrature *computes the approximated Integral*

Description

quadrature computes the integral for a given function based on an NIGrid-object

Usage

```
quadrature(f, grid = NULL, ...)
```

Arguments

f a function which takes the x-values as a (n x d) matrix as a first argument
grid a grid of type NIGrid
... further arguments for the function f

Value

The approximated value of the integral

See Also

[createNIGrid](#), [rescale](#)

Examples

```
myGrid <- createNIGrid(dim=2, type="GLe", level=5)
rescale(myGrid, domain=rbind(c(-1,1),c(-1,1)))
plot(myGrid, col="blue")
myFun <- function(x){
  1 - x[,1]^2 * x[,2]^2
}
quadrature(myFun, myGrid)
```

Description

This data set stores nodes and weights for Gauss-Quadrature. Syntax:

```
QuadRules[['type']][['level']]
```

- type="GLe" Gauss-Legendre; interval [0,1]; max-level 45
- type="nLe" nested-type Gauss-Legendre; interval [0,1]; max-level 25
- type="GKr" Gauss-Kronrod; interval [0,1]; max-level 29
- type="GLa" Gauss-Laguerre; interval [0, Inf); max-level 30
- type="GHe" Gauss-Hermite; interval (-Inf, Inf); max-level 45
- type="GHN" Gauss-Hermite (as above, but pre-multiplied weights $\hat{w}_i = w_i * \phi(x_i)$)
- type="nHe" nested-type Gauss-Hermite; interval (-Inf, Inf) max-level 25
- type="nHN" nested-type Gauss-Hermite (as above, but pre-multiplied weights $\hat{w}_i = w_i * \phi(x_i)$)
- type="Leja" Leja-points; interval [0,1]; max-level 141

Format

list of nodes and weights (for organisation see "Syntax" in description section)

Source

- <http://keisan.casio.com/exec/system/1329114617> high precision computing (for G..-rules)
- further information in [createNIGrid](#)

Examples

```
nw <- QuadRules[["GHe"]][[2]]
```

readRule	<i>reads a quadrature-rule from a text file</i>
----------	---

Description

readRule reads a quadrature-rule from a text file

Usage

```
readRule(file = NULL)
```

Arguments

file file name of the text file containing the quadrature rule

Details

The text file containing the quadrature rule has to be formatted in the following way:

The first line have to declare the domain `initial.domain a b`, where `a` and `b` denotes the lower and upper-bound for the integration domain. This can be either a number or `'-Inf'/'Inf'` (for example `initial.domain 0 1` or `initial.domain 0 Inf`)

Every following line contains one single node and weight belonging to one level of the rule (format: `'level' 'node' 'weight'`). This example shows the use for the "midpoint-rule" (levels: 1 - 3).

```
> initial.domain 0 1
> 1 0.5 1
> 2 0.25 0.5
> 2 0.75 0.5
> 3 0.166666666666667 0.333333333333333
> 3 0.5 0.333333333333333
> 3 0.833333333333333 0.333333333333333
```

Value

Returns an object of class `'customRule'`, which can be used for creating a `'NIGrid'` (`createNIGrid`)

See Also

[createNIGrid](#)

Examples

```
## Not run: myRule <- readRule(file="midpoint_rule.txt")
## Not run: nw <- createNIGrid(d=1, type = myRule.txt, level = 2)
```

rescale (rescale.NIGrid)

moves, rescales and/or rotates a multidimensional grid.

Description

`rescale.NIGrid` manipulates a grid for more efficient numerical integration with respect to a given domain (bounded integral) or vector of means and covariance matrix (unbounded integral).

Usage

```
rescale(object, ...)
```

```
## S3 method for class 'NIGrid'
```

```
rescale(object, domain = NULL, m = NULL, C = NULL,
        dec.type = 0, ...)
```

Arguments

object	an initial grid of type NIGrid
...	further arguments passed to or from other methods
domain	a (d x 2)-matrix with the boundaries for each dimension
m	vector of means
C	covariance matrix
dec.type	type of covariance decomposition (<i>Peter Jaeckel (2005)</i>)

Value

This function modifies the "support-attribute" of the grid. The recalculation of the nodes and weights is done when the [getNode](#)s or [getWeights](#) are used.

References

Peter Jaeckel (2005): A note on multivariate Gauss-Hermite quadrature

See Also

[quadrature](#), [createNIGrid](#)

Examples

```
C = matrix(c(2,0.9,0.9,2),2)
m = c(-.5, .3)
par(mfrow=c(3,1))

myGrid <- createNIGrid(dim=2, type="GHe", level=5)

rescale(myGrid, m=m, C=C, dec.type=0)
plot(myGrid, col="red")

rescale(myGrid, m=m, C=C, dec.type=1)
plot(myGrid, col="green")

rescale(myGrid, m=m, C=C, dec.type=2)
plot(myGrid, col="blue")
```

size (size.NIGrid) *returns the size of an NIGrid-object*

Description

Returns the size of an NIGrid-object

Usage

```
size(object, ...)  
  
## S3 method for class 'NIGrid'  
size(object, ...)  
  
## S3 method for class 'NIGrid'  
dim(x)
```

Arguments

object	a grid of type NIGrid
...	other arguments passed to the specific method
x	object of type NIGrid

Value

Returns the grid size in terms of dimensions, number of grid points and used memory

Examples

```
myGrid <- createNIGrid(dim=2, type="GHe", level=5)  
size(myGrid)  
dim(myGrid)
```

Index

- * **datasets**
 - QuadRules, 8
- * **math**
 - mvQuad-package, 2
- * **package**
 - mvQuad-package, 2

copyNIGrid, 3
createNIGrid, 4, 6, 8–11

dim.NIGrid(size (size.NIGrid)), 11

getNode, 11
getNode (getNode and getWeights), 6
getNode and getWeights, 6
getWeights, 11
getWeights (getNode and getWeights), 6

mvQuad (mvQuad-package), 2
mvQuad-package, 2

plot, 5
plot (plot.NIGrid), 6
plot.NIGrid(plot (plot.NIGrid)), 6
print, 5
print (print.NIGrid), 7
print.NIGrid(print (print.NIGrid)), 7

quadrature, 5, 8, 11
QuadRules, 8

readRule, 9
rescale, 5, 8
rescale (rescale (rescale.NIGrid)), 10
rescale (rescale.NIGrid), 10
rescale.NIGrid(rescale (rescale.NIGrid)), 10

size, 5
size (size (size.NIGrid)), 11
size (size.NIGrid), 11
size.NIGrid(size (size.NIGrid)), 11