

# Package ‘GPfit’

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**Title** Gaussian Processes Modeling

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**Description** A computationally stable approach of fitting a Gaussian Process (GP) model to a deterministic simulator.

**Imports** lhs (>= 0.5), lattice (>= 0.18-8)

**Suggests** testthat

**License** GPL-2

**NeedsCompilation** no

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## R topics documented:

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GPfit-package

*Gaussian Process Modeling*

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### Description

A computationally stable approach of fitting a Gaussian process (GP) model to simulator outputs. It is assumed that the input variables are continuous and the outputs are obtained from scalar valued deterministic computer simulator.

### Details

This package implements a slightly modified version of the regularized GP model proposed in Ranjan et al. (2011). For details see MacDonald et al. (2015). A new parameterization of the Gaussian correlation is used for the ease of optimization. This package uses a multi-start gradient based search algorithm for optimizing the deviance (negative  $2 \times \log$ -likelihood).

For a complete list of functions, use `library(help="GPfit")`.

The main function for fitting the GP model is `GP_fit`.

### Author(s)

Blake MacDoanld, Hugh Chipman, Pritam Ranjan  
Maintainer: Hugh Chipman <hugh.chipman@acadiau.ca>

### References

MacDonald, K.B., Ranjan, P. and Chipman, H. (2015). GPfit: An R Package for Fitting a Gaussian Process Model to Deterministic Simulator Outputs. *Journal of Statistical Software*, 64(12), 1-23. <http://www.jstatsoft.org/v64/i12/>

Ranjan, P., Haynes, R., and Karsten, R. (2011). A Computationally Stable Approach to Gaussian Process Interpolation of Deterministic Computer Simulation Data, *Technometrics*, 53(4), 366 - 378.

Santner, T.J., Williams, B., and Notz, W. (2003), *The design and analysis of computer experiments*, Springer Verlag, New York.

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corr\_matrix

*Power Exponential or Matern Correlation Matrix*

---

### Description

Computes the power exponential or Matern correlation matrix for a set of  $n$  design points in  $d$ -dimensional input region and a vector of  $d$  correlation hyper-parameters (beta).

**Usage**

```
corr_matrix(X, beta, corr = list(type = "exponential", power = 1.95))
```

**Arguments**

**X** the (n x d) design matrix

**beta** a (d x 1) vector of correlation hyper-parameters in  $(-\infty, \infty)$

**corr** a list that specifies the type of correlation function along with the smoothness parameter. The default corresponds to power exponential correlation with smoothness parameter "power=1.95". One can specify a different power (between 1.0 and 2.0) for the power exponential, or use the Matern correlation function, specified as `corr=list(type = "matern", nu=(2*k+1)/2)`, where  $k \in \{0, 1, 2, \dots\}$

**Details**

The power exponential correlation function is given by

$$R_{ij} = \prod_{k=1}^d \exp(-10^{\beta_k} |x_{ik} - x_{jk}|^{\text{power}}).$$

The Matern correlation function given by Santner, Williams, and Notz (2003) is

$$R_{ij} = \prod_{k=1}^d \frac{1}{\Gamma(\nu)2^{\nu-1}} (2\sqrt{\nu}|x_{ik}-x_{jk}|10^{\beta_k})^\nu \kappa_\nu(2\sqrt{\nu}|x_{ik}-x_{jk}|10^{\beta_k}),$$

where  $\kappa_\nu$  is the modified Bessel function of order  $\nu$ .

**Value**

The (n x n) correlation matrix, R, for the design matrix (X) and the hyper-parameters (beta).

**Note**

Both Matern and power exponential correlation functions use the new  $\beta$  parametrization of hyper-parameters given by  $\theta_k = 10^{\beta_k}$  for easier likelihood optimization. That is, beta is a log scale parameter (see MacDonald et al. (2015)).

**Author(s)**

Blake MacDonald, Hugh Chipman, Pritam Ranjan

**References**

MacDonald, K.B., Ranjan, P. and Chipman, H. (2015). GPfit: An R Package for Fitting a Gaussian Process Model to Deterministic Simulator Outputs. *Journal of Statistical Software*, 64(12), 1-23. <http://www.jstatsoft.org/v64/i12/>

Ranjan, P., Haynes, R., and Karsten, R. (2011). A Computationally Stable Approach to Gaussian Process Interpolation of Deterministic Computer Simulation Data, *Technometrics*, 53(4), 366 - 378.

Santner, T.J., Williams, B., and Notz, W. (2003), The design and analysis of computer experiments, Springer Verlag, New York.

### Examples

```
## 1D Example - 1
n = 5
d = 1
set.seed(3)
library(lhs)
x = maximinLHS(n,d)
beta = rnorm(1)
corr_matrix(x,beta)

## 1D Example - 2
beta = rnorm(1)
corr_matrix(x,beta,corr = list(type = "matern"))

## 2D example - 1
n = 10
d = 2
set.seed(2)
library(lhs)
x = maximinLHS(n,d)
beta = rnorm(2)
corr_matrix(x, beta,
            corr = list(type = "exponential", power = 2))

## 2D example - 2
beta = rnorm(2)
R = corr_matrix(x,beta,corr = list(type = "matern", nu = 5/2))
print(R)
```

---

GP\_deviance

*Computes the Deviance of a GP model*

---

### Description

Evaluates the deviance (negative  $2 \cdot \log$ -likelihood), as defined in Ranjan et al. (2011), however the correlation is reparametrized and can be either power exponential or Matern as discussed in [corr\\_matrix](#).

### Usage

```
GP_deviance(beta, X, Y, nug_thres = 20, corr = list(type =
"exponential", power = 1.95))
```

**Arguments**

|           |  |
|-----------|--|
| beta      | a ( $d \times 1$ ) vector of correlation hyper-parameters, as described in <a href="#">corr_matrix</a> |
| X         | the ( $n \times d$ ) design matrix   |
| Y         | the ( $n \times 1$ ) vector of simulator outputs   |
| nug_thres | a parameter used in computing the nugget. See <a href="#">GP_fit</a> .                                 |
| corr      | a list of parameters for the specifying the correlation to be used. See <a href="#">corr_matrix</a> .  |

**Value**

the deviance (negative  $2 * \log$ -likelihood)

**Author(s)**

Blake MacDonald, Hugh Chipman, Pritam Ranjan

**References**

Ranjan, P., Haynes, R., and Karsten, R. (2011). A Computationally Stable Approach to Gaussian Process Interpolation of Deterministic Computer Simulation Data, *Technometrics*, 53(4), 366 - 378.

**See Also**

[corr\\_matrix](#) for computing the correlation matrix;  
[GP\\_fit](#) for estimating the parameters of the GP model.

**Examples**

```
## 1D Example 1
n = 5
d = 1
computer_simulator <- function(x) {
  x = 2 * x + 0.5
  y = sin(10 * pi * x)/(2 * x) + (x - 1)^4
  return(y)
}
set.seed(3)
library(lhs)
x = maximinLHS(n,d)
y = computer_simulator(x)
beta = rnorm(1)
GP_deviance(beta,x,y)
```

```
## 1D Example 2
n = 7
d = 1
computer_simulator <- function(x) {
  y <- log(x + 0.1) + sin(5 * pi * x)
  return(y)
}
```

```

}
set.seed(1)
library(lhs)
x = maximinLHS(n, d)
y = computer_simulator(x)
beta = rnorm(1)
GP_deviance(beta, x, y,
  corr = list(type = "matern", nu = 5/2))

## 2D Example: GoldPrice Function
computer_simulator <- function(x) {
  x1 = 4 * x[, 1] - 2
  x2 = 4 * x[, 2] - 2
  t1 = 1 + (x1 + x2 + 1)^2 *
    (19 - 14 * x1 + 3 * x1^2 -
    14 * x2 + 6 * x1 * x2 + 3 * x2^2)
  t2 = 30 + (2 * x1 - 3 * x2)^2 *
    (18 - 32 * x1 + 12 * x1^2 +
    48 * x2 - 36 * x1 * x2 + 27 * x2^2)
  y = t1 * t2
  return(y)
}
n = 10
d = 2
set.seed(1)
library(lhs)
x = maximinLHS(n, d)
y = computer_simulator(x)
beta = rnorm(2)
GP_deviance(beta, x, y)

```

---

GP\_fit

*Gaussian Process Model fitting*


---

## Description

For an  $(n \times d)$  design matrix,  $X$ , and the corresponding  $(n \times 1)$  simulator output  $Y$ , this function fits the GP model and returns the parameter estimates. The optimization routine assumes that the inputs are scaled to the unit hypercube  $[0, 1]^d$ .

## Usage

```

GP_fit(X, Y, control = c(200 * d, 80 * d, 2 * d), nug_thres = 20,
  trace = FALSE, maxit = 100, corr = list(type = "exponential", power
  = 1.95), optim_start = NULL)

```

**Arguments**

|             |  |
|-------------|--|
| X           | the (n x d) design matrix  |
| Y           | the (n x 1) vector of simulator outputs.   |
| control     | a vector of parameters used in the search for optimal beta (search grid size, percent, number of clusters). See ‘Details’.                               |
| nug_thres   | a parameter used in computing the nugget. See ‘Details’.   |
| trace       | logical, if TRUE, will provide information on the <code>optim</code> runs  |
| maxit       | the maximum number of iterations within <code>optim</code> , defaults to 100   |
| corr        | a list of parameters for the specifying the correlation to be used. See <code>corr_matrix</code> .   |
| optim_start | a matrix of potentially likely starting values for correlation hyperparameters for the <code>optim</code> runs, i.e., initial guess of the d-vector beta |

**Details**

This function fits the following GP model,  $y(x) = \mu + Z(x)$ ,  $x \in [0, 1]^d$ , where  $Z(x)$  is a GP with mean 0,  $Var(Z(x_i)) = \sigma^2$ , and  $Cov(Z(x_i), Z(x_j)) = \sigma^2 R_{ij}$ . Entries in covariance matrix R are determined by `corr` and parameterized by beta, a d-vector of parameters. For computational stability  $R^{-1}$  is replaced with  $R_{\delta_{lb}}^{-1}$ , where  $R_{\delta_{lb}} = R + \delta_{lb}I$  and  $\delta_{lb}$  is the nugget parameter described in Ranjan et al. (2011).

The parameter estimate beta is obtained by minimizing the deviance using a multi-start gradient based search (L-BFGS-B) algorithm. The starting points are selected using the k-means clustering algorithm on a large maximin LHD for values of beta, after discarding beta vectors with high deviance. The control parameter determines the quality of the starting points of the L-BFGS-B algorithm.

control is a vector of three tunable parameters used in the deviance optimization algorithm. The default values correspond to choosing  $2*d$  clusters (using k-means clustering algorithm) based on  $80*d$  best points (smallest deviance, refer to `GP_deviance`) from a  $200*d$  - point random maximin LHD in beta. One can change these values to balance the trade-off between computational cost and robustness of likelihood optimization (or prediction accuracy). For details see MacDonald et al. (2015).

The `nug_thres` parameter is outlined in Ranjan et al. (2011) and is used in finding the lower bound on the nugget ( $\delta_{lb}$ ).

**Value**

an object of class GP containing parameter estimates beta and sig2, nugget parameter delta, the data (X and Y), and a specification of the correlation structure used.

**Author(s)**

Blake MacDonald, Hugh Chipman, Pritam Ranjan

## References

MacDonald, K.B., Ranjan, P. and Chipman, H. (2015). GPfit: An R Package for Fitting a Gaussian Process Model to Deterministic Simulator Outputs. *Journal of Statistical Software*, 64(12), 1-23. <http://www.jstatsoft.org/v64/i12/>

Ranjan, P., Haynes, R., and Karsten, R. (2011). A Computationally Stable Approach to Gaussian Process Interpolation of Deterministic Computer Simulation Data, *Technometrics*, 53(4), 366 - 378.

## See Also

[plot](#) for plotting in 1 and 2 dimensions;  
[predict](#) for predicting the response and error surfaces;  
[optim](#) for information on the L-BFGS-B procedure;  
[GP\\_deviance](#) for computing the deviance.

## Examples

```
## 1D Example 1
n = 5
d = 1
computer_simulator <- function(x){
  x = 2 * x + 0.5
  y = sin(10 * pi * x) / (2 * x) + (x - 1)^4
  return(y)
}
set.seed(3)
library(lhs)
x = maximinLHS(n, d)
y = computer_simulator(x)
GPmodel = GP_fit(x, y)
print(GPmodel)
```

```
## 1D Example 2
n = 7
d = 1
computer_simulator <- function(x) {
  y <- log(x + 0.1) + sin(5 * pi * x)
  return(y)
}
set.seed(1)
library(lhs)
x = maximinLHS(n, d)
y = computer_simulator(x)
GPmodel = GP_fit(x, y)
print(GPmodel, digits = 4)
```

```
## 2D Example: GoldPrice Function
computer_simulator <- function(x) {
```

```

x1 = 4 * x[, 1] - 2
x2 = 4 * x[, 2] - 2
t1 = 1 + (x1 + x2 + 1)^2 * (19 - 14 * x1 + 3 * x1^2 - 14 * x2 +
  6 * x1 * x2 + 3 * x2^2)
t2 = 30 + (2 * x1 - 3 * x2)^2 * (18 - 32 * x1 + 12 * x1^2 + 48 * x2 -
  36 * x1 * x2 + 27 * x2^2)
y = t1 * t2
return(y)
}
n = 30
d = 2
set.seed(1)
library(lhs)
x = maximinLHS(n, d)
y = computer_simulator(x)
GPmodel = GP_fit(x, y)
print(GPmodel)

```

---

plot

*Plotting GP model fits*


---

### Description

Plots the predicted response and mean squared error (MSE) surfaces for simulators with 1 and 2 dimensional inputs (i.e.  $d = 1, 2$ ).

### Usage

```

## S3 method for class 'GP'
plot(x, M = 1, range = c(0, 1), resolution = 50,
     colors = c("black", "blue", "red"), line_type = c(1, 2), pch = 20,
     cex = 1, legends = FALSE, surf_check = FALSE, response = TRUE,
     ...)

```

### Arguments

|            |   |
|------------|---|
| x          | a class GP object estimated by GP_fit   |
| M          | the number of iterations for use in prediction. See <a href="#">predict.GP</a>  |
| range      | the input range for plotting (default set to $[0, 1]$ )   |
| resolution | the number of points along a coordinate in the specified range  |
| colors     | a vector of length 3 assigning colors[1] to training design points, colors[2] to model predictions, and colors[3] to the error bounds |
| line_type  | a vector of length 2 assigning line_type[1] to model predictions, and line_type[2] to the error bounds                                |
| pch        | a parameter defining the plotting character for the training design points, see 'pch' for possible options in <a href="#">par</a>     |

|            |  |
|------------|--|
| cex        | a parameter defining the size of the pch used for plotting the training design points, see 'cex' for possible options in <a href="#">par</a> |
| legends    | a parameter that controls the inclusion of a <a href="#">legend</a> ; by default it is 'FALSE'   |
| surf_check | logical, switch between 3d surface and 2d level/contour plotting, the default of FALSE implies level/contour plotting                        |
| response   | logical, switch between predicted response and error (MSE) plots, the default of TRUE displays the response surface                          |
| ...        | additional arguments from <a href="#">wireframe</a> or <a href="#">levelplot</a>   |

### Methods (by class)

- GP: The plot method creates a **graphics** plot for 1-D fits and **lattice** plot for 2-D fits.

### Author(s)

Blake MacDonald, Hugh Chipman, Pritam Ranjan

### References

Ranjan, P., Haynes, R., and Karsten, R. (2011). A Computationally Stable Approach to Gaussian Process Interpolation of Deterministic Computer Simulation Data, *Technometrics*, 53(4), 366 - 378.

### See Also

[GP\\_fit](#) for estimating the parameters of the GP model;  
[predict.GP](#) for predicting the response and error surfaces;  
[par](#) for additional plotting characters and line types for 1 dimensional plots;  
[wireframe](#) and [levelplot](#) for additional plotting settings in 2 dimensions.

### Examples

```
## 1D Example 1
n <- 5
d <- 1
computer_simulator <- function(x){
  x <- 2 * x + 0.5
  y <- sin(10 * pi * x) / (2 * x) + (x - 1)^4
  return(y)
}
set.seed(3)
library(lhs)
x <- maximinLHS(n,d)
y <- computer_simulator(x)
GPmodel <- GP_fit(x,y)
plot(GPmodel)

## 1D Example 2
n <- 7
d <- 1
```

```

computer_simulator <- function(x) {
  y <- log(x + 0.1) + sin(5 * pi * x)
  return(y)
}
set.seed(1)
library(lhs)
x <- maximinLHS(n,d)
y <- computer_simulator(x)
GPmodel <- GP_fit(x, y)
## Plotting with changes from the default line type and characters
plot(GPmodel, resolution = 100, line_type = c(6,2), pch = 5)

## 2D Example: GoldPrice Function
computer_simulator <- function(x) {
  x1 <- 4 * x[, 1] - 2
  x2 <- 4 * x[, 2] - 2
  t1 <- 1 + (x1 + x2 + 1)^2 * (19 - 14 * x1 + 3 * x1^2 - 14 * x2 +
    6 * x1 * x2 + 3 * x2^2)
  t2 <- 30 + (2 * x1 - 3 * x2)^2 * (18 - 32 * x1 + 12 * x1^2 + 48 * x2 -
    36 * x1 * x2 + 27 * x2^2)
  y <- t1 * t2
  return(y)
}
n <- 30
d <- 2
set.seed(1)
x <- lhs::maximinLHS(n, d)
y <- computer_simulator(x)
GPmodel <- GP_fit(x, y)
## Basic level plot
plot(GPmodel)
## Adding Contours and increasing the number of levels
plot(GPmodel, contour = TRUE, cuts = 50, pretty = TRUE)
## Plotting the Response Surface
plot(GPmodel, surf_check = TRUE)
## Plotting the Error Surface with color
plot(GPmodel, surf_check = TRUE, response = FALSE, shade = TRUE)

```

---

predict

*Model Predictions from GPfit*


---

## Description

Computes the regularized predicted response  $\hat{y}_{\delta_{lb},M}(x)$  and the mean squared error  $s_{\delta_{lb},M}^2(x)$  for a new set of inputs using the fitted GP model.

The value of  $M$  determines the number of iterations (or terms) in approximating  $R^{-1} \approx R_{\delta_{lb},M}^{-1}$ . The iterative use of the nugget  $\delta_{lb}$ , as outlined in Ranjan et al. (2011), is used in calculating  $\hat{y}_{\delta_{lb},M}(x)$  and  $s_{\delta_{lb},M}^2(x)$ , where  $R_{\delta,M}^{-1} = \sum_{t=1}^M \delta^{t-1} (R + \delta I)^{-t}$ .

**Usage**

```
## S3 method for class 'GP'
predict(object, xnew = object$X, M = 1, ...)

## S3 method for class 'GP'
fitted(object, ...)
```

**Arguments**

|                     |   |
|---------------------|---|
| <code>object</code> | a class GP object estimated by <code>GP_fit</code>  |
| <code>xnew</code>   | the ( <code>n_new</code> x <code>d</code> ) design matrix of test points where model predictions and MSEs are desired |
| <code>M</code>      | the number of iterations. See 'Details'   |
| <code>...</code>    | for compatibility with generic method <a href="#">predict</a>   |

**Value**

Returns a list containing the predicted values (`Y_hat`), the mean squared errors of the predictions (MSE), and a matrix (`complete_data`) containing `xnew`, `Y_hat`, and MSE

**Methods (by class)**

- GP: The `predict` method returns a list of elements `Y_hat` (fitted values), `Y` (dependent variable), `MSE` (residuals), and `completed_data` (the matrix of independent variables, `Y_hat`, and `MSE`).
- GP: The `fitted` method extracts the complete data.

**Author(s)**

Blake MacDonald, Hugh Chipman, Pritam Ranjan

**References**

Ranjan, P., Haynes, R., and Karsten, R. (2011). A Computationally Stable Approach to Gaussian Process Interpolation of Deterministic Computer Simulation Data, *Technometrics*, 53(4), 366 - 378.

**See Also**

[GP\\_fit](#) for estimating the parameters of the GP model;  
[plot](#) for plotting the predicted and error surfaces.

**Examples**

```
## 1D Example
n <- 5
d <- 1
computer_simulator <- function(x){
  x <- 2*x+0.5
```

```

    sin(10*pi*x)/(2*x) + (x-1)^4
  }
  set.seed(3)
  library(lhs)
  x <- maximinLHS(n,d)
  y <- computer_simulator(x)
  xvec <- seq(from = 0, to = 1, length.out = 10)
  GPmodel <- GP_fit(x, y)
  head(fitted(GPmodel))
  lapply(predict(GPmodel, xvec), head)

## 1D Example 2
n <- 7
d <- 1
computer_simulator <- function(x) {
  log(x+0.1)+sin(5*pi*x)
}
set.seed(1)
library(lhs)
x <- maximinLHS(n,d)
y <- computer_simulator(x)
xvec <- seq(from = 0,to = 1, length.out = 10)
GPmodel <- GP_fit(x, y)
head(fitted(GPmodel))
predict(GPmodel, xvec)

## 2D Example: GoldPrice Function
computer_simulator <- function(x) {
  x1 <- 4*x[,1] - 2
  x2 <- 4*x[,2] - 2
  t1 <- 1 + (x1 + x2 + 1)^2*(19 - 14*x1 + 3*x1^2 - 14*x2 +
    6*x1*x2 + 3*x2^2)
  t2 <- 30 + (2*x1 - 3*x2)^2*(18 - 32*x1 + 12*x1^2 + 48*x2 -
    36*x1*x2 + 27*x2^2)
  y <- t1*t2
  return(y)
}
n <- 10
d <- 2
set.seed(1)
library(lhs)
x <- maximinLHS(n,d)
y <- computer_simulator(x)
GPmodel <- GP_fit(x,y)
# fitted values
head(fitted(GPmodel))
# new data
xvector <- seq(from = 0,to = 1, length.out = 10)
xdf <- expand.grid(x = xvector, y = xvector)
predict(GPmodel, xdf)

```

---

print.GP

*GP model fit Summary*

---

### Description

Prints the summary of a class GP object estimated by `GP_fit`

### Usage

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

### Arguments

`x` a class GP object estimated by `GP_fit`  
`...` for compatibility with generic method `print`

### Details

Prints the summary of the class GP object. It returns the number of observations, input dimension, parameter estimates of the GP model, lower bound on the nugget, and the nugget threshold parameter (described in `GP_fit`).

### Author(s)

Blake MacDonald, Hugh Chipman, Pritam Ranjan

### See Also

`GP_fit` for more information on estimating the model;  
`print` for more description on the `print` function.

### Examples

```
## 1D example  
n <- 5  
d <- 1  
computer_simulator <- function(x){  
  x <- 2 * x + 0.5  
  y <- sin(10 * pi * x) / (2 * x) + (x - 1)^4  
  return(y)  
}  
set.seed(3)  
x <- lhs::maximinLHS(n, d)  
y <- computer_simulator(x)  
GPmodel <- GP_fit(x, y)  
print(GPmodel)
```

```
## 2D Example: GoldPrice Function
computer_simulator <- function(x) {
  x1 <- 4*x[,1] - 2
  x2 <- 4*x[,2] - 2
  t1 <- 1 + (x1 + x2 + 1)^2*(19 - 14*x1 + 3*x1^2 - 14*x2 +
    6*x1*x2 + 3*x2^2)
  t2 <- 30 + (2*x1 - 3*x2)^2*(18 - 32*x1 + 12*x1^2 + 48*x2 -
    36*x1*x2 + 27*x2^2)
  y <- t1*t2
  return(y)
}
n <- 30
d <- 2
set.seed(1)
x <- lhs::maximinLHS(n, d)
y <- computer_simulator(x)
GPmodel <- GP_fit(x,y)
print(GPmodel, digits = 3)
```

---

scale\_norm

*Scale variable into normal range 0, 1*

---

### Description

Perform calculation:  $(x - \min(x)) / (\max(x) - \min(x))$

### Usage

```
scale_norm(x, range = NULL)
```

### Arguments

|       |   |
|-------|---|
| x     | numeric vector  |
| range | numeric vector additional values for shrinking distribution of values within the 0-1 space, without affecting limits of x |

### Value

numeric vector

### Examples

```
scale_norm(x = c(-1, 4, 10, 182))
# lower bound extended beyond -1
# upper bound still range of data
scale_norm(x = c(-1, 4, 10, 182), range = c(-100, 100))
```

sig\_invb

*Internal tools***Description**

shared utilities between [GP\\_deviance](#) and [GP\\_fit](#)

**Usage**

```
sig_invb(X, Y, beta, corr = list(type = "exponential", power = 1.95),
         nug_thres = 20)
```

**Arguments**

|           |  |
|-----------|--|
| X         | the ( $n \times d$ ) design matrix   |
| Y         | the ( $n \times 1$ ) vector of simulator outputs   |
| beta      | a ( $d \times 1$ ) vector of correlation hyper-parameters, as described in <a href="#">corr_matrix</a> |
| corr      | a list of parameters for the specifying the correlation to be used. See <a href="#">corr_matrix</a> .  |
| nug_thres | a parameter used in computing the nugget. See <a href="#">GP_fit</a> .                                 |

**Value**

list with elements delta, L, mu\_hat, Sig\_invb

**Examples**

```
set.seed(3234)
GPfit:::sig_invb(
  X = matrix((0:10) / 10),
  Y = runif(11),
  beta = 1.23)
```

summary.GP

*Summary of GP model fit***Description**

Prints the summary of a class GP object estimated by [GP\\_fit](#)

**Usage**

```
## S3 method for class 'GP'
summary(object, ...)
```

**Arguments**

object            a class GP object estimated by GP\_fit  
 ...              for compatibility with generic method [summary](#)

**Details**

prints the summary of the GP object (object), by calling [print.GP](#)

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**See Also**

[print.GP](#) for more description of the output;  
[GP\\_fit](#) for more information on estimating the model;  
[summary](#) for more description on the summary function.

**Examples**

```
## 1D example
n <- 5
d <- 1
computer_simulator <- function(x){
  x <- 2 * x + 0.5
  y <- sin(10 * pi * x) / (2 * x) + (x - 1)^4
  return(y)
}
set.seed(3)
x <- lhs::maximinLHS(n, d)
y <- computer_simulator(x)
GPmodel <- GP_fit(x, y)
summary(GPmodel)

## 2D Example: GoldPrice Function
computer_simulator <- function(x) {
  x1 = 4*x[, 1] - 2
  x2 = 4*x[, 2] - 2
  t1 = 1 + (x1 + x2 + 1)^2*(19 - 14*x1 + 3*x1^2 - 14*x2 +
    6*x1*x2 + 3*x2^2)
  t2 = 30 + (2*x1 - 3*x2)^2*(18 - 32*x1 + 12*x1^2 + 48*x2 -
    36*x1*x2 + 27*x2^2)
  y = t1*t2
  return(y)
}
n <- 10
d <- 2
set.seed(1)
x <- lhs::maximinLHS(n, d)
y <- computer_simulator(x)
```

```
GPmodel <- GP_fit(x, y)
summary(GPmodel)
```

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