

Package: adlaplaceGrf (via r-universe)

July 17, 2026

Type Package

Title FEM Matern Gaussian Random Fields for Adlaplace

Version 0.5.2

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Description Tensor-product B-spline finite-element ingredients for Matern Gaussian random fields (mass, stiffness, and higher-order Grams) for use with the adlaplace Laplace approximation framework. Provides design and Gram matrix construction on regular grids, with optional terra SpatRaster / SpatVector input, and AD tape builders for random_fem_ssq_* / random_fem_det_*.

SystemRequirements OpenMP

License MPL-2.0

Depends R (>= 4.1.0), adlaplace (>= 0.5.0)

Imports methods, stats, Matrix, splines, Rcpp, RCppAD

LinkingTo Rcpp, adlaplace, RcppEigen, trustOptim, Matrix, RCppAD

Suggests terra, testthat (>= 3.0.0), geostatsp, knitr, rmarkdown, mapmisc

Config/testthat/edition 3

VignetteBuilder knitr

Encoding UTF-8

RoxygenNote 7.3.3

Roxygen list(markdown = TRUE)

Collate '000.R' 'RcppExports.R' 'fem_chol.R' 'fem_precision.R' 'grams_1d.R' 'knots.R' 'grf_bspline-terra.R' 'grf_bspline.R' 'matern-geometry.R' 'matern.R' 'matern_est.R' 'zzz.R'

NeedsCompilation yes

Repository <https://eborgnine.r-universe.dev>

Date/Publication 2026-07-17 22:33:33 UTC

RemoteUrl <https://github.com/eborgnine/adlaplace>
RemoteRef main
RemoteSha 96d35f802cd1c076c717dc2284fafebab64dad52
RemoteSubdir adlaplaceGrf

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fem_chol_pattern	<i>Symbolic LDL pattern for a sparse FEM precision structure</i>
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Description

Builds the permutation and unit-lower pattern required by adlaplace’s chol_update for a precision with the same sparsity as Q_structure (typically the union of FEM Gram patterns).

Usage

fem_chol_pattern(Q_structure)

Arguments

Q_structure Symmetric sparse matrix with the structural nonzeros of Q(theta) (numeric values only need to make the matrix positive definite for symbolic analysis; diagonals are inflated if needed).

Value

A list with perm (0-based), L1 (dtCMatrix / unit lower), and perm_inv (0-based), suitable for the chol slot of a random_fem_* precision payload.

fem_precision	<i>Assemble FEM Matern precision Q2 or Q3 from Grams</i>
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Description

Assemble FEM Matern precision Q2 or Q3 from Grams

Usage

```
fem_precision(kappa, tau, C, G, G2, G3 = NULL, alpha = 2L)
```

Arguments

kappa, tau	Positive SPDE parameters.
C, G, G2, G3	Sparse Grams from grf_bspline() .
alpha	2 or 3.

Value

Sparse dgCMatrix precision.

fem_precision_payload	<i>Build random_fem_ssq_* / random_fem_det_* precision payload for adlaplace</i>
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Description

Build random_fem_ssq_* / random_fem_det_* precision payload for adlaplace

Usage

```
fem_precision_payload(fem, alpha = 2L)
```

Arguments

fem	Result of grf_bspline() (or list with C, G, G2, optional G3).
alpha	2 or 3.

Value

List for ad_data@precision: Grams, chol pattern, and Q CSC coefficients aligned for on-tape assembly.

fem_Q_structure	<i>Structural nonzero pattern for Q2 or Q3 from Grams</i>
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Description

Structural nonzero pattern for Q2 or Q3 from Grams

Usage

```
fem_Q_structure(C, G, G2, G3 = NULL)
```

Arguments

C, G, G2, G3 Sparse Grams from `grf_bspline()`; G3 may be NULL for alpha = 2.

Value

Symmetric sparse matrix with the union of Gram nonzero patterns.

grf_bspline	<i>Tensor-product B-spline FEM ingredients for a 2D Matern GRF</i>
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Description

Builds the design matrix of tensor-product B-splines at evaluation coordinates together with sparse mass, stiffness, and higher-order Gram matrices used in the SPDE FEM precision for operator orders alpha = 2 and 3.

Usage

```
grf_bspline(coords, knots, degree = 2L, ...)
```

```
## S4 method for signature 'list'
```

```
grf_bspline(coords, knots, degree = 2L, ...)
```

```
## S4 method for signature 'data.frame'
```

```
grf_bspline(coords, knots, degree = 2L, ...)
```

Arguments

coords Evaluation locations. For a `data.frame` (e.g. `sites_eval` from `expand.grid`), rows are point coordinates with columns `x` and `y`. For a plain `list(x, y)` of axis sequences, the full tensor grid is formed with `expand.grid`. With **terra**, `SpatRaster` / `SpatVector` are also accepted.

knots	Knot-line positions on each axis: <code>list(x = seq(...), y = seq(...))</code> of unique increasing breakpoints (domain endpoints included). These are expanded to open B-spline knot vectors. With terra, a <code>SpatRaster</code> whose grid defines knot lines is also accepted.
degree	B-spline degree; must be ≥ 2 . Default 2 ($\alpha = 2$). Use <code>degree = 3</code> when assembling G3 for $\alpha = 3$.
...	Passed to methods (unused for <code>list / data.frame</code>).

Details

Coefficient ordering is column-major (`vec`) over the n_x by n_y array of tensor basis indices: basis (i, j) maps to column $i + (j - 1) * n_x$.

Value

A list with:

A `dgCMatrix` design, n by $n_x * n_y$

C, G, G2 sparse Grams

G3 sparse Gram or NULL if `degree < 3`

degree, knots, n_basis metadata (`n_basis = c(n_x, n_y)`)

Examples

```
sites_list <- list(x = seq(0, 1, by = 0.25), y = seq(0, 1, by = 0.25))
sites_eval <- do.call(expand.grid, sites_list)
fem <- grf_bspline(sites_eval, sites_list, degree = 2L)
```

matern-class

Matern FEM spatial random field term

Description

Formula term for a 2D Matern GRF via tensor-product B-spline FEM, wired to `adlaplaceGrf` kernels `random_fem_ssqr2 / random_fem_det2` ($\nu = 1$) or `random_fem_ssqr3 / random_fem_det3` ($\nu = 2$). The quadratic form is a random shard; the log-determinant is a parameters companion via `adlaplace::extra_ad_fun()`. The first argument is a **column name** in data (like `adlaplace::iid()`): that column holds observation locations as a 2-column matrix, WKT text, or HEX WKB points. Knot lines are supplied at construction; the observation design matrix is built later in `adlaplace::design()` from data.

Usage

```

matern(
  x,
  knots,
  shape = 1L,
  init = c(1, 1),
  lower = c(1e-09, 1e-09),
  upper = c(Inf, Inf),
  parscale = c(1, 1)
)

## S4 method for signature 'matern'
extra_ad_fun(term)

## S4 method for signature 'matern'
design(term, data)

## S4 method for signature 'matern'
precision(term, data)

## S4 method for signature 'matern'
random_info(term, data)

## S4 method for signature 'matern'
theta_info(term)

## S4 method for signature 'matern'
beta_info(term, data)

```

Arguments

x	Name of the geometry / coordinate column in data.
knots	Knot lines as <code>list(x = ..., y = ...)</code> or a terra <code>SpatRaster</code> (cell-center x/y become the knot lines).
shape	Matern smoothness ν (1 or 2). Default 1L (SPDE $\alpha = 2$, quadratic B-splines). Use 2 for $\nu = 2$ / cubic B-splines.
init	Initial values for (range, sd) on the natural scale, where $\text{range} = \sqrt{8 \cdot \nu} / \kappa$ is the practical range (same units as coordinates; matches geostatsp/INLA) and sd is the marginal SD of the Matern field. Internally converted to SPDE (κ , τ).
lower, upper	Bounds for (range, sd).
parscale	Optimization scales for (range, sd).
term	A <code>matern</code> term.
data	Model data frame (passed by <code>adlaplace</code> generics).

Details

In 2D, B-spline degree and SPDE order α equal $\text{shape} + 1$.

Value

A matern term object.

Functions

- `extra_ad_fun(matern)`: Companion parameters density for the FEM log-determinant shard.
- `design(matern)`: Design matrix of B-spline basis evaluations at coordinates in `data[[term@term]]`.
- `precision(matern)`: FEM precision payload for `random_fem_*`.
- `random_info(matern)`: Random-effect metadata (one row per basis weight).
- `theta_info(matern)`: Theta info for practical range = $\sqrt{8 \cdot \text{nu}} / \text{kappa}$ and field sd (log scale when `transform_theta` is TRUE).
- `beta_info(matern)`: Beta info (none).

<code>matern_est</code>	<i>Posterior mean, SD, and simulations of a matern field on a raster</i>
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Description

Evaluates the fitted Matern GRF on `eval_grid` under the Laplace approximation for the random effects (outer parameters fixed at the MLE). Returns a `SpatRaster` with layers `mean`, `sd`, and optionally `sim1` ... `simn`.

Usage

```
matern_est(fit, eval_grid, n = 0L)
```

Arguments

<code>fit</code>	An "adlaplace_fit" from <code>adlaplace::adlaplace()</code> that includes exactly one <code>matern()</code> term.
<code>eval_grid</code>	A terra <code>SpatRaster</code> whose cell centers are evaluation sites.
<code>n</code>	Number of posterior simulations of the field. Default 0 (mean and sd only).

Value

A `SpatRaster` with `n + 2` layers: `mean`, `sd`, and `sim1`...`simn` when `n > 0`.

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