Package: aws (via r-universe)

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Title Adaptive Weights Smoothing

Author Joerg Polzehl [aut, cre], Felix Anker [ctb]

Maintainer Joerg Polzehl < joerg.polzehl@wias-berlin.de>

Depends R (>= 3.4.0), awsMethods (>= 1.1-1)

Imports methods, gsl

Description We provide a collection of R-functions implementing adaptive smoothing procedures in 1D, 2D and 3D. This includes the Propagation-Separation Approach to adaptive smoothing, the Intersecting Confidence Intervals (ICI), variational approaches and a non-local means filter. The package is described in detail in Polzehl J, Papafitsoros K, Tabelow K (2020). Patch-Wise Adaptive Weights Smoothing in R. Journal of Statistical Software, 95(6), 1-27. <doi:10.18637/jss.v095.i06>, Usage of the package in MR imaging is illustrated in Polzehl and Tabelow (2023), Magnetic Resonance Brain Imaging, 2nd Ed. Appendix A, Springer, Use R! Series. <doi:10.1007/978-3-031-38949-8>.

License GPL (>= 2)

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URL https://www.wias-berlin.de/people/polzehl/

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Description

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We provide a collection of R-functions implementing adaptive smoothing procedures in 1D, 2D and 3D. This includes the Propagation-Separation Approach to adaptive smoothing, the Intersecting Confidence Intervals (ICI), variational approaches and a non-local means filter. The package is described in detail in Polzehl J, Papafitsoros K, Tabelow K (2020). Patch-Wise Adaptive Weights Smoothing in R. Journal of Statistical Software, 95(6), 1-27. <doi:10.18637/jss.v095.i06>, Usage aws-package 3

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Details

The DESCRIPTION file:

Package: aws
Version: 2.5-6
Date: 2024-09-29

Title: Adaptive Weights Smoothing

Authors@R: c(person("Joerg", "Polzehl", role=c("aut", "cre"), email="joerg.polzehl@wias-berlin.de"), person("Felix", "Ankerden authors@R: c(person("Felix", "Ankerden authors

Author: Joerg Polzehl [aut, cre], Felix Anker [ctb]
Maintainer: Joerg Polzehl <joerg.polzehl@wias-berlin.de>

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Imports: methods, gsl

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URL: https://www.wias-berlin.de/people/polzehl/

RoxygenNote: 5.0.1

Index of help topics:

ICIcombined Adaptive smoothing by Intersection of

Confidence Intervals (ICI) using multiple

windows

ICIsmooth Adaptive smoothing by Intersection of

Confidence Intervals (ICI)

ICIsmooth-class Class '"ICIsmooth"'

TV_denoising TV/TGV denoising of image data

aws AWS for local constant models on a grid

aws-class Class '"aws"'

aws-package Adaptive Weights Smoothing

aws.gaussian Adaptive weights smoothing for Gaussian data

with variance depending on the mean.

aws.irreg local constant AWS for irregular (1D/2D) design aws.segment Segmentation by adaptive weights for Gaussian

models.

awsLocalSigma 3D variance estimation

awsdata Extract information from an object of class aws

awssegment-class Class '"awssegment"'

awstestprop Propagation condition for adaptive weights

smoothing

awsweights Generate weight scheme that would be used in an

additional aws step

binning Binning in 1D, 2D or 3D

extract-methods Methods for Function 'extract' in Package 'aws'

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gethani Auxiliary functions (for internal use) kernsm Kernel smoothing on a 1D, 2D or 3D grid

kernsm-class Class '"kernsm"'

lpaws Local polynomial smoothing by AWS

nlmeans NLMeans filter in 1D/2D/3D

paws Adaptive weigths smoothing using patches plot-methods Methods for Function 'plot' from package

'graphics' in Package 'aws'

print-methods Methods for Function 'print' from package

'base' in Package 'aws'

qmeasures Quality assessment for image reconstructions. risk-methods Compute risks characterizing the quality of

smoothing results

show-methods Methods for Function 'show' in Package 'aws'

smooth3D Auxiliary 3D smoothing routines

smse3ms Adaptive smoothing in orientation space SE(3) summary-methods Methods for Function 'summary' from package

'base' in Package 'aws'

vaws vector valued version of function 'aws' The

function implements the propagation separation approach to nonparametric smoothing (formerly introduced as Adaptive weights smoothing) for varying coefficient likelihood models with vector valued response on a 1D, 2D or 3D grid.

vpaws vector valued version of function 'paws' with

homogeneous covariance structure

Author(s)

Joerg Polzehl [aut, cre], Felix Anker [ctb]

Maintainer: Joerg Polzehl < joerg.polzehl@wias-berlin.de>

References

- J. Polzehl, K. Tabelow (2019). Magnetic Resonance Brain Imaging: Modeling and Data Analysis Using R. Springer, Use R! series. Appendix A. Doi:10.1007/978-3-030-29184-6.
- J. Polzehl, K. Papafitsoros, K. Tabelow (2020). Patch-Wise Adaptive Weights Smoothing in R, Journal of Statistical Software, 95(6), 1-27. doi:10.18637/jss.v095.i06.
- J. Polzehl and V. Spokoiny (2006) Propagation-Separation Approach for Local Likelihood Estimation, Prob. Theory and Rel. Fields 135(3), 335-362. DOI:10.1007/s00440-005-0464-1.
- J. Polzehl, V. Spokoiny, Adaptive Weights Smoothing with applications to image restoration, J. R. Stat. Soc. Ser. B Stat. Methodol. 62, (2000), pp. 335–354. DOI:10.1111/1467-9868.00235.
- V. Katkovnik, K. Egiazarian and J. Astola (2006) Local Approximation Techniques in Signal and Image Processing, SPIE Press Monograph Vol. PM 157
- A. Buades, B. Coll and J. M. Morel (2006). A review of image denoising algorithms, with a new one. Simulation, 4, 490-530. DOI:10.1137/040616024.

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Rudin, L.I., Osher, S. and Fatemi, E. (1992). Nonlinear total variation based noise removal algorithms. Phys. D, 60, 259-268. DOI: 10.1016/0167-2789(92)90242-F.

Bredies, K., Kunisch, K. and Pock, T. (2010). Total Generalized Variation. SIAM J. Imaging Sci., 3, 492-526. DOI:10.1137/090769521.

auxiliary

Auxiliary functions (for internal use)

Description

Function gethani determines a bandwidth that leads to, for the specified kernel, a variance reduction for a non-adaptive kernel estimate by a factor of value. getvofh calculates the sum of location weights for a given bandwidth vector and kernel. sofmchi precomputes the variance of a non-central chi distribution with 2*L degrees of freedom as a function of the noncentrality parameter for an interval c(0, to). Functions residualVariance and residualSpatialCorr are used in package fmri to calculate variances and spatial correlations from residual objects.

Usage

```
gethani(x, y, lkern, value, wght, eps = 0.01)
getvofh(bw, lkern, wght)
sofmchi(L, to = 50, delta = 0.01)
residualVariance(residuals, mask, resscale = 1, compact = FALSE)
residualSpatialCorr(residuals, mask, lags = c(5, 5, 3), compact = FALSE)
```

Arguments

Χ	lower bound of search interval
у	upper bound of search interval
lkern	code for location kernel
value	target sum of location weights
wght	relative size of voxel dimensions c(0,0) for 1D and c(w1,0) for 2D problems.
eps	attempted precision for bandwidth search
bw	vector of bandwidths, length equal to 1,2 or 3 depending on the dimensionality of the problem.
L	number of effective coils, 2*L is the degree of freedom of the non-central chi distribution.
to	upper interval bound.
delta	discretization width.
residuals	array of residuals, ifcompact only containing voxel with mask, otherwise for complete data cubes.
mask	mask of active voxel (e.g. brain masks)
resscale	scale for residuals (residuals may be scaled for optimal integer*2 storage)

compact logical, determines if only information for voxel within mask or full for full data

cubes is given.

lags positive integer vector of length 3, maximum lags for spatial correlations for

each coordinate direction to be computed

Details

These are auxiliary functions not to be used by the user. They are only exported to be available for internal use in packages fmri, dti, qMRI and adimpro.

Value

gethani returns a vector of bandwidths, getvofh returns the variance reduction that would be obtained with a kernel estimate employing the specified kernel and bandwidth, sofmchi returns a list with, e.g., components ncp and s2 containing vectors of noncentralityparameter values and corresponding variances, respectively, for the specified noncentral Chi distribution, residualVariance returns a vector (compact==TRUE) or array(compact==FALSE) of voxelwise residual variances, residualSpatialCorr returns an array of dimension lags containing spatial correlations.

Note

These functions are for internal use only. They are only exported to be available in other packages.

Author(s)

Joerg Polzehl <polzehl@wias-berlin.de>

aws

AWS for local constant models on a grid

Description

The function implements the propagation separation approach to nonparametric smoothing (formerly introduced as Adaptive weights smoothing) for varying coefficient likelihood models on a 1D, 2D or 3D grid. For "Gaussian" models, i.e. regression with additive "Gaussian" errors, a homoskedastic or heteroskedastic model is used depending on the content of sigma2

Usage

Arguments

u

y array y containing the observe response (image intensity) data. dim(y) deter-

mines the dimensionality and extend of the grid design.

hmax specifies the maximal bandwidth. Defaults to hmax=250, 12, 5 for 1D,

2D, 3D images, respectively. In case of lkern="Gaussian" the bandwidth is assumed to be given in full width half maximum (FWHM) units, i.e., 0.42466

times gridsize.

aws logical: if TRUE structural adaptation (AWS) is used.

mask optional logical mask, same dimensionality as y

memory logical: if TRUE stagewise aggregation is used as an additional adaptation

scheme.

family family specifies the probability distribution. Default is family="Gaussian",

also implemented are "Bernoulli", "Poisson", "Exponential", "Volatility", "Variance" and "NCchi". family="Volatility" specifies a Gaussian distribution with expectation 0 and unknown variance. family="Volatility" specifies that p*y/theta is distributed as χ^2 with p=shape degrees of freedom. family="NCchi" uses a noncentral Chi distribution with p=shape degrees of freedom and noncen-

trality parameter theta

1kern character: location kernel, either "Triangle", "Plateau", "Quadratic", "Cubic"

or "Gaussian". The default "Triangle" is equivalent to using an Epanechnikov kernel, "Quadratic" and "Cubic" refer to a Bi-weight and Tri-weight kernel, see Fan and Gijbels (1996). "Gaussian" is a truncated (compact support) Gaussian kernel. This is included for comparisons only and should be avoided due to its

large computational costs.

aggkern character: kernel used in stagewise aggregation, either "Triangle" or "Uniform"

sigma2 sigma2 allows to specify the variance in case of family="Gaussian". Not used

if family!="Gaussian". Defaults to NULL. In this case a homoskedastic variance estimate is generated. If length(sigma2)==length(y) then sigma2 is assumed to contain the pointwise variance of y and a heteroscedastic variance

model is used.

shape Allows to specify an additional shape parameter for certain family models. Cur-

rently only used for family="Variance", that is χ -Square distributed observations

with shape degrees of freedom.

scorr The vector scorr allows to specify a first order correlations of the noise for each

coordinate direction, defaults to 0 (no correlation).

spmin Determines the form (size of the plateau) in the adaptation kernel. Not to be

changed by the user.

ladjust factor to increase the default value of lambda

wghts wghts specifies the diagonal elements of a weight matrix to adjust for different

distances between grid-points in different coordinate directions, i.e. allows to

define a more appropriate metric in the design space.

a "true" value of the regression function, may be provided to report risks at each

iteration. This can be used to test the propagation condition with u=0

graph If graph=TRUE intermediate results are illustrated after each iteration step. De-

 $faults \ to \ graph = {\sf FALSE}.$

demo If demo=TRUE the function pauses after each iteration. Defaults to demo=FALSE.

testprop If set this provides diagnostics for testing the propagation condition. The values

of y should correspond to the specified family and a global model.

maxni If TRUE use $\max_{l < =k} (N_i^{(l)})$ instead of $(N_i^{(k)})$ in the definition of the statistical

penalty.

Details

The function implements the propagation separation approach to nonparametric smoothing (formerly introduced as Adaptive weights smoothing) for varying coefficient likelihood models on a 1D, 2D or 3D grid. For "Gaussian" models, i.e. regression with additive "Gaussian" errors, a homoskedastic or heteroskedastic model is used depending on the content of sigma2. aws==FALSE provides the stagewise aggregation procedure from Belomestny and Spokoiny (2004). memory==FALSE provides Adaptive weights smoothing without control by stagewise aggregation.

The essential parameter in the procedure is a critical value lambda. This parameter has an interpretation as a significance level of a test for equivalence of two local parameter estimates. Optimal values mainly depend on the choosen family. Values set internally are choosen to fulfil a propagation condition, i.e. in case of a constant (global) parameter value and large hmax the procedure provides, with a high probability, the global (parametric) estimate. More formally we require the parameter lambda to be specified such that $\mathbf{E}|\hat{\theta}^{\mathbf{k}}-\theta| \leq (\mathbf{1}+\alpha)\mathbf{E}|\hat{\theta}^{\mathbf{k}}-\theta|$ where $\hat{\theta}^k$ is the aws-estimate in step k and $\tilde{\theta}^k$ is corresponding nonadaptive estimate using the same bandwidth (lambda=Inf). The value of lambda can be adjusted by specifying the factor ladjust. Values ladjust>1 lead to an less effective adaptation while ladjust<1 may lead to random segmentation of, with respect to a constant model, homogeneous regions.

The numerical complexity of the procedure is mainly determined by hmax. The number of iterations is approximately Const*d*log(hmax)/log(1.25) with d being the dimension of y and the constant depending on the kernel lkern. Comlexity in each iteration step is Const*hakt*n with hakt being the actual bandwith in the iteration step and n the number of design points. hmax determines the maximal possible variance reduction.

Value

returns anobject of class aws with slots

```
var = "numeric" approx. variance of the estimates of the regression function. Please note that
                 this does not reflect variability due to randomness of weights.
xmin = "numeric"
                 numeric(0)
xmax = "numeric"
                 numeric(0)
wghts = "numeric"
                 numeric(0), ratio of distances wghts[-1]/wghts[1]
degree = "integer"
hmax = "numeric"
                 effective hmax
sigma2 = "numeric"
                 provided or estimated error variance
scorr = "numeric"
                 scorr
family = "character"
                 family
shape = "numeric"
                 shape
lkern = "integer"
                 integer code for lkern, 1="Plateau", 2="Triangle", 3="Quadratic", 4="Cubic",
                 5="Gaussian"
lambda = "numeric"
                 effective value of lambda
ladjust = "numeric"
                 effective value of ladjust
aws = "logical" aws
memory = "logical"
                 memory
homogen = "logical"
                 homogen
earlystop = "logical"
                 FALSE
varmodel = "character"
                 "Constant"
vcoef = "numeric"
                 numeric(0)
call = "function"
                 the arguments of the call to aws
```

Note

use setCores='number of threads' to enable parallel execution.

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Author(s)

Joerg Polzehl, <polzehl@wias-berlin.de>, https://www.wias-berlin.de/people/polzehl/

References

- J. Polzehl, K. Tabelow (2019). Magnetic Resonance Brain Imaging: Modeling and Data Analysis Using R. Springer, Use R! series. Appendix A. Doi:10.1007/978-3-030-29184-6.
- J. Polzehl, K. Papafitsoros, K. Tabelow (2020). Patch-Wise Adaptive Weights Smoothing in R, Journal of Statistical Software, 95(6), 1-27. doi:10.18637/jss.v095.i06.
- J. Polzehl, V. Spokoiny, Adaptive Weights Smoothing with applications to image restoration, J. R. Stat. Soc. Ser. B Stat. Methodol. 62, (2000), pp. 335–354. DOI:10.1111/1467-9868.00235.
- J. Polzehl, V. Spokoiny, Propagation-separation approach for local likelihood estimation, Probab. Theory Related Fields 135 (3), (2006), pp. 335–362. DOI:10.1007/s00440-005-0464-1.

See Also

See also paws, lpaws, vaws,link{awsdata}, aws.irreg, aws.gaussian

Examples

```
require(aws)
# 1D local constant smoothing
## Not run: demo(aws_ex1)
## Not run: demo(aws_ex2)
# 2D local constant smoothing
## Not run: demo(aws_ex3)
```

aws-class

Class "aws"

Description

The "aws" class is used for objects obtained by functions aws, lpaws, aws.irreg and aws.gaussian.

Objects from the Class

Objects are created by calls to functions aws, lpaws, aws.irreg and aws.gaussian.

Slots

```
.Data: Object of class "list", usually empty.
y: Object of class "array" containing the original (response) data
dy: Object of class "numeric" dimension attribute of y
nvec: Object of class "integer" leading dimension of y in vector valued data.
x: Object of class "numeric" if provided the design points
```

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ni: Object of class "numeric" sum of weights used in final estimate

mask: Object of class "logical" mask of design points where computations are performed

theta: Object of class "array" containes the smoothed object and in case of function lpaws its derivatives up to the specified degree. Dimension is dim(theta)=c(dy,p)

hseq: Sequence of bandwidths employed.

mae: Object of class "numeric" Mean absolute error with respect to array in argument u if provided.

psnr: Object of class "numeric" Peak Signal to Noise Ratio (PSNR) with respect to array in argument u if provided.

var: Object of class "numeric" pointwise variance of theta[...,1]

xmin: Object of class "numeric" min of x in case of irregular design

xmax: Object of class "numeric" max of x in case of irregular design

wghts: Object of class "numeric" weights used in location penalty for different coordinate directions, corresponds to ratios of distances in coordinate directions 2 and 3 to and distance in coordinate direction 1.

degree: Object of class "integer" degree of local polynomials used in function lpaws

hmax: Object of class "numeric" maximal bandwidth

sigma2: Object of class "numeric" estimated error variance

scorr: Object of class "numeric" estimated spatial correlation

shape: Object of class "numeric" possible shape parameter of distribution of y

lkern: Object of class "integer" location kernel, can be any of c("Triangle", "Quadratic", "Cubic", "Plateau", "Gaus
defauts to "Triangle"

lambda: Object of class "numeric" scale parameter used in adaptation

ladjust: Object of class "numeric" factor to adjust scale parameter with respect to its predetermined default.

aws: Object of class "logical" Adaptation by Propagation-Separation

memory: Object of class "logical" Adaptation by Stagewise Aggregation

homogen: Object of class "logical" detect regions of homogeneity (used to speed up the calculations)

earlystop: Object of class "logical" further speedup in function lpaws estimates are fixed if sum of weigths does not increase with iterations.

varmodel: Object of class "character" variance model used in function aws.gaussian

vcoef: Object of class "numeric" estimates variance parameters in function aws.gaussian

call: Object of class "call" that created the object.

Methods

```
extract signature(x = "aws"): ...
risk signature(y = "aws"): ...
plot Method for Function 'plot' in Package 'aws'.
show Method for Function 'show' in Package 'aws'.
print Method for Function 'print' in Package 'aws'.
summary Method for Function 'summary' in Package 'aws'.
```

Author(s)

Joerg Polzehl, <polzehl@wias-berlin.de>

References

Joerg Polzehl, Vladimir Spokoiny, Adaptive Weights Smoothing with applications to image restoration, J. R. Stat. Soc. Ser. B Stat. Methodol. 62, (2000), pp. 335–354

Joerg Polzehl, Vladimir Spokoiny, Propagation-separation approach for local likelihood estimation, Probab. Theory Related Fields 135 (3), (2006), pp. 335–362.

See Also

```
aws, lpaws, aws.irreg, aws.gaussian
```

Examples

```
showClass("aws")
```

aws.gaussian

Adaptive weights smoothing for Gaussian data with variance depending on the mean.

Description

The function implements an semiparametric adaptive weights smoothing algorithm designed for regression with additive heteroskedastic Gaussian noise. The noise variance is assumed to depend on the value of the regression function. This dependence is modeled by a global parametric (polynomial) model.

Usage

Arguments

У	y contains the observed response data. dim(y) determines the dimensionality and extend of the grid design.
hmax	hmax specifies the maximal bandwidth. Defaults to hmax=250, 12, 5 for dd=1, 2, 3, respectively.
hpre	Describe hpre Bandwidth used for an initial nonadaptive estimate. The first estimate of variance parameters is obtained from residuals with respect to this estimate.
aws	logical: if TRUE structural adaptation (AWS) is used.
memory	logical: if TRUE stagewise aggregation is used as an additional adaptation scheme.
varmodel	Implemented are "Constant", "Linear" and "Quadratic" refering to a polynomial model of degree 0 to 2.
lkern	character: location kernel, either "Triangle", "Plateau", "Quadratic", "Cubic" or "Gaussian". The default "Triangle" is equivalent to using an Epanechnikov kernel, "Quadratic" and "Cubic" refer to a Bi-weight and Tri-weight kernel, see Fan and Gijbels (1996). "Gaussian" is a truncated (compact support) Gaussian kernel. This is included for comparisons only and should be avoided due to its large computational costs.
aggkern	character: kernel used in stagewise aggregation, either "Triangle" or "Uniform"
scorr	The vector scorr allows to specify a first order correlations of the noise for each coordinate direction, defaults to 0 (no correlation).
mask	Restrict smoothing to points where mask==TRUE. Defaults to TRUE in all voxel.
ladjust	factor to increase the default value of lambda
wghts	wghts specifies the diagonal elements of a weight matrix to adjust for different distances between grid-points in different coordinate directions, i.e. allows to define a more appropriate metric in the design space.
u	a "true" value of the regression function, may be provided to report risks at each iteration. This can be used to test the propagation condition with u=0
varprop	Small variance estimates are replaced by varprop times the mean variance.
graph	If graph=TRUE intermediate results are illustrated after each iteration step. Defaults to graph=FALSE.

Details

demo

The function implements the propagation separation approach to nonparametric smoothing (formerly introduced as Adaptive weights smoothing) for varying coefficient likelihood models on a 1D, 2D or 3D grid. In contrast to function aws observations are assumed to follow a Gaussian distribution with variance depending on the mean according to a specified global variance model. aws==FALSE provides the stagewise aggregation procedure from Belomestny and Spokoiny (2004). memory==FALSE provides Adaptive weights smoothing without control by stagewise aggregation.

If demo=TRUE the function pauses after each iteration. Defaults to demo=FALSE.

The essential parameter in the procedure is a critical value lambda. This parameter has an interpretation as a significance level of a test for equivalence of two local parameter estimates. Values set

internally are choosen to fulfil a propagation condition, i.e. in case of a constant (global) parameter value and large hmax the procedure provides, with a high probability, the global (parametric) estimate. More formally we require the parameter lambda to be specified such that $\mathbf{E}|\hat{\theta}^{\mathbf{k}} - \theta| \leq (1+\alpha)\mathbf{E}|\tilde{\theta}^{\mathbf{k}} - \theta|$ where $\hat{\theta}^k$ is the aws-estimate in step k and $\tilde{\theta}^k$ is corresponding nonadaptive estimate using the same bandwidth (lambda=Inf). The value of lambda can be adjusted by specifying the factor ladjust. Values ladjust>1 lead to an less effective adaptation while ladjust<1 may lead to random segmentation of, with respect to a constant model, homogeneous regions.

The numerical complexity of the procedure is mainly determined by hmax. The number of iterations is approximately Const*d*log(hmax)/log(1.25) with d being the dimension of y and the constant depending on the kernel lkern. Comlexity in each iteration step is Const*hakt*n with hakt being the actual bandwith in the iteration step and n the number of design points. hmax determines the maximal possible variance reduction.

Value

```
returns anobject of class aws with slots
```

```
v = "numeric"
dy = "numeric"
                  dim(y)
x = "numeric"
                  numeric(0)
ni = "integer"
                  integer(0)
mask = "logical"
                  logical(0)
theta = "numeric"
                  Estimates of regression function, length: length(y)
mae = "numeric" Mean absolute error for each iteration step if u was specified, numeric(0) else
var = "numeric"
                  approx. variance of the estimates of the regression function. Please note that
                  this does not reflect variability due to randomness of weights.
xmin = "numeric"
                  numeric(0)
xmax = "numeric"
                  numeric(0)
wghts = "numeric"
                  numeric(0), ratio of distances wghts[-1]/wghts[1]
degree = "integer"
hmax = "numeric"
                  effective hmax
sigma2 = "numeric"
                  provided or estimated error variance
scorr = "numeric"
family = "character"
                  "Gaussian"
shape = "numeric"
                  NULL
```

```
lkern = "integer"
                 integer code for lkern, 1="Plateau", 2="Triangle", 3="Quadratic", 4="Cubic",
                 5="Gaussian"
lambda = "numeric"
                 effective value of lambda
ladjust = "numeric"
                 effective value of ladjust
aws = "logical" aws
memory = "logical"
                 memory
homogen = "logical"
                 homogen
earlystop = "logical"
                 FALSE
varmodel = "character"
                 varmodel
vcoef = "numeric"
                 estimated parameters of the variance model
call = "function"
                 the arguments of the call to aws.gaussian
```

Author(s)

Joerg Polzehl, <polzehl@wias-berlin.de>, https://www.wias-berlin.de/people/polzehl/

References

Joerg Polzehl, Vladimir Spokoiny, Adaptive Weights Smoothing with applications to image restoration, J. R. Stat. Soc. Ser. B Stat. Methodol. 62, (2000), pp. 335–354

Joerg Polzehl, Vladimir Spokoiny, Propagation-separation approach for local likelihood estimation, Probab. Theory Related Fields 135 (3), (2006), pp. 335–362.

Joerg Polzehl, Vladimir Spokoiny, in V. Chen, C.; Haerdle, W. and Unwin, A. (ed.) Handbook of Data Visualization Structural adaptive smoothing by propagation-separation methods Springer-Verlag, 2008, 471-492

See Also

```
See also aws, link{awsdata}, aws.irreg
```

Examples

require(aws)

16 aws.irreg

aws.irreg	local constant AWS for irregular (1D/2D) design
-----------	---

Description

The function implements the propagation separation approach to nonparametric smoothing (formerly introduced as Adaptive weights smoothing) for varying coefficient Gaussian models on a 1D or 2D irregulat design. The function allows for a parametric (polynomial) mean-variance dependence.

Usage

Arguments

У	The observed response vector (length n)
x	Design matrix, dimension n x d, d %in% 1:2
hmax	hmax specifies the maximal bandwidth. Unit is binwidth in the first dimension.
aws	logical: if TRUE structural adaptation (AWS) is used.
memory	logical: if TRUE stagewise aggregation is used as an additional adaptation scheme.
varmodel	determines the model that relates variance to mean. Either "Constant", "Linear" or "Quadratic".
lkern	character: location kernel, either "Triangle", "Plateau", "Quadratic", "Cubic" or "Gaussian"
aggkern	character: kernel used in stagewise aggregation, either "Triangle" or "Uniform"
sigma2	sigma2 allows to specify the variance in case of varmodel="Constant", estimated if not given.
nbins	numer of bins, can be NULL, a positive integer or a vector of positive integers (length d)
hpre	smoothing bandwidth for initial variance estimate
henv	radius of balls around each observed design point where estimates will be calculated
ladjust	factor to increase the default value of lambda
varprop	exclude the largest $100*varprop\%$ squared residuals when estimating the error variance
graph	If graph=TRUE intermediate results are illustrated after each iteration step. Defaults to graph=FALSE.

aws.irreg

Details

Data are first binned (1D/2D), then aws is performed on all datapoints within distance <= henv of nonempty bins.

Value

```
returns anobject of class aws with slots
y = "numeric"
dy = "numeric"
                 dim(y)
x = "numeric"
ni = "integer"
                 number of observations per bin
mask = "logical"
                  bins where parameters have been estimated
theta = "numeric"
                  Estimates of regression function, length: length(y)
mae = "numeric" numeric(0)
var = "numeric" approx. variance of the estimates of the regression function. Please note that
                  this does not reflect variability due to randomness of weights.
xmin = "numeric"
                  vector of minimal x-values (bins)
xmax = "numeric"
                 vector of maximal x-values (bins)
wghts = "numeric"
                 relative binwidths
degree = "integer"
hmax = "numeric"
                 effective hmax
sigma2 = "numeric"
                  provided or estimated error variance
scorr = "numeric"
family = "character"
                  "Gaussian"
shape = "numeric"
                  numeric(0)
lkern = "integer"
                 integer code for lkern, 1="Plateau", 2="Triangle", 3="Quadratic", 4="Cubic",
                  5="Gaussian"
lambda = "numeric"
                 effective value of lambda
ladjust = "numeric"
                 effective value of ladjust
aws = "logical" aws
```

Author(s)

Joerg Polzehl, <polzehl@wias-berlin.de>

References

J. Polzehl, V. Spokoiny, in V. Chen, C.; Haerdle, W. and Unwin, A. (ed.) Handbook of Data Visualization Structural adaptive smoothing by propagation-separation methods. Springer-Verlag, 2008, 471-492. DOI:10.1007/978-3-540-33037-0_19.

See Also

```
See also lpaws, link{awsdata}, lpaws
```

Examples

```
require(aws)
# 1D local constant smoothing
## Not run: demo(irreg_ex1)
# 2D local constant smoothing
## Not run: demo(irreg_ex2)
```

aws.segment

Segmentation by adaptive weights for Gaussian models.

Description

The function implements a modification of the adaptive weights smoothing algorithm for segmentation into three classes. The

Usage

and extend of the grid design.

y contains the observed response data. dim(y) determines the dimensionality

Arguments

У

level	center of second class
delta	half width of second class
hmax	hmax specifies the maximal bandwidth. Defaults to hmax=250, 12, 5 for $dd=1$, 2, 3, respectively.
hpre	Describe hpre Bandwidth used for an initial nonadaptive estimate. The first estimate of variance parameters is obtained from residuals with respect to this estimate.
mask	optional logical mask, same dimensionality as y
varmodel	Implemented are "Constant", "Linear" and "Quadratic" refering to a polynomial model of degree 0 to 2.
lkern	character: location kernel, either "Triangle", "Plateau", "Quadratic", "Cubic" or "Gaussian". The default "Triangle" is equivalent to using an Epanechnikov kernel, "Quadratic" and "Cubic" refer to a Bi-weight and Tri-weight kernel, see Fan and Gijbels (1996). "Gaussian" is a truncated (compact support) Gaussian kernel. This is included for comparisons only and should be avoided due to its large computational costs.
scorr	The vector scorr allows to specify a first order correlations of the noise for each coordinate direction, defaults to 0 (no correlation).
ladjust	factor to increase the default value of lambda
wghts	wghts specifies the diagonal elements of a weight matrix to adjust for different distances between grid-points in different coordinate directions, i.e. allows to

u a "true" value of the regression function, may be provided to report risks at each iteration. This can be used to test the propagation condition with u=0

define a more appropriate metric in the design space.

varprop Small variance estimates are replaced by varprop times the mean variance.

ext Intermediate results are fixed if the test statistics exceeds the critical value by

mermediate results are fixed if the test statistics exceeds the coext.

graph If graph=TRUE intermediate results are illustrated after each iteration step. De-

faults to graph=FALSE.

demo If demo=TRUE the function pauses after each iteration. Defaults to demo=FALSE. fov Field of view. Size of region (sample size) to adjust for in multiscale testing.

Details

The image is segmented into three parts by performing multiscale tests of the hypotheses H1 value >= level - delta and H2 value <= level + delta. Pixel where the first hypotesis is rejected are classified as -1 (segment 1) while rejection of H2 results in classification 1 (segment 3). Pixel where neither H1 or H2 are rejected ar assigned to a value 0 (segment 2). Critical values for the tests are adjusted for smoothness at the different scales inspected in the iteration process using results from multiscale testing, see e.g. Duembgen and Spokoiny (2001). Critical values also depend on the size of the region of interest specified in parameter fov.

Within segment 2 structural adaptive smoothing is performed while if a pair of pixel belongs to segment 1 or segment 3 the corresponding weight will be nonadaptive.

Value

```
returns anobject of class aws with slots
y = "numeric"
dy = "numeric"
                  dim(y)
x = "numeric"
                  numeric(0)
ni = "integer"
                  integer(0)
mask = "logical"
                  logical(0)
segment = "integer"
                  Segmentation results, class numbers 1-3
theta = "numeric"
                  Estimates of regression function, length: length(y)
mae = "numeric" Mean absolute error for each iteration step if u was specified, numeric(0) else
                  approx. variance of the estimates of the regression function. Please note that
var = "numeric"
                  this does not reflect variability due to randomness of weights.
xmin = "numeric"
                  numeric(0)
xmax = "numeric"
                  numeric(0)
wghts = "numeric"
                  numeric(0), ratio of distances wghts[-1]/wghts[1]
degree = "integer"
hmax = "numeric"
                  effective hmax
sigma2 = "numeric"
                  provided or estimated error variance
scorr = "numeric"
                  scorr
family = "character"
                  "Gaussian"
shape = "numeric"
                  NULL
lkern = "integer"
                  integer code for lkern, 1="Plateau", 2="Triangle", 3="Quadratic", 4="Cubic",
                  5="Gaussian"
lambda = "numeric"
                  effective value of lambda
ladjust = "numeric"
                  effective value of ladjust
```

Note

This function is still experimental and may be changes considerably in future.

Author(s)

Joerg Polzehl, <polzehl@wias-berlin.de>, https://www.wias-berlin.de/people/polzehl/

References

J. Polzehl, H.U. Voss, K. Tabelow (2010). Structural adaptive segmentation for statistical parametric mapping, NeuroImage, 52, pp. 515–523. DOI:10.1016/j.neuroimage.2010.04.241

Duembgen, L. and Spokoiny, V. (2001). Multiscale testing of qualitative hypoteses. Ann. Stat. 29, 124–152.

Polzehl, J. and Spokoiny, V. (2006). Propagation-Separation Approach for Local Likelihood Estimation. Probability Theory and Related Fields. 3 (135) 335 - 362. DOI:10.1007/s00440-005-0464-1

See Also

```
aws, aws.gaussian
```

Examples

require(aws)

22 awsdata

awsdata

Extract information from an object of class aws

Description

Extract data and estimates from an object of class aws

Usage

```
awsdata(awsobj, what)
```

Arguments

awsobj an object of class aws

what can be "data" (extracts observed response), "theta" (estimated parameters), "est"

(estimated regression function), "var" (approx. variance of estimated regression function), "sd" (approx. standard deviation of estimated regression function), "sigma2" (error variance), "mae" (mean absolute error for each iteration step, if available), "ni" (number of observations per bin), "mask" (logical indicator for bins where the regression function is estimated). "bi" (array of sum of weights

or NULL) "bi2" (array of sum of squared weights or NULL)

Details

The returned object is formatted as an array if appropriate. The returned object may be NULL if the information is not available.

Value

an vector or array containing the specified information.

Author(s)

Joerg Polzehl <polzehl@wias-berlin.de>

References

Joerg Polzehl, Vladimir Spokoiny, Adaptive Weights Smoothing with applications to image restoration, J. R. Stat. Soc. Ser. B Stat. Methodol. 62, (2000), pp. 335–354

Joerg Polzehl, Vladimir Spokoiny, Propagation-separation approach for local likelihood estimation, Probab. Theory Related Fields 135 (3), (2006), pp. 335–362.

Joerg Polzehl, Vladimir Spokoiny, in V. Chen, C.; Haerdle, W. and Unwin, A. (ed.) Handbook of Data Visualization Structural adaptive smoothing by propagation-separation methods Springer-Verlag, 2008, 471-492

See Also

```
link{awsdata},aws, aws.irreg
```

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Examples

```
require(aws)
# 1D local constant smoothing
## Not run: demo(aws_ex1)
## Not run: demo(aws_ex2)
# 2D local constant smoothing
## Not run: demo(aws_ex3)
# 1D local polynomial smoothing
## Not run: demo(lpaws_ex1)
# 2D local polynomial smoothing
## Not run: demo(lpaws_ex2)
# 1D irregular design
## Not run: demo(irreg_ex1)
# 2D irregular design
## Not run: demo(irreg_ex2)
```

awsLocalSigma

3D variance estimation

Description

Functions for 3D variance estimation. awsLocalSigma implements the local adaptive variance estimation procedure introduced in Tabelow, Voss and Polzehl (2015). awslinsd uses a parametric model for varianc/mesn dependence. Functions AFLocalSigma and estGlobalSigma implement various proposals for local and global variance estimates from Aja-Fernandez (2009, 2013) and a global variant of the approach from Tabelow, Voss and Polzehl (2015).

Usage

Arguments

y 3D array of image intensities.

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steps number of steps in adaptive weights smoothing, used to reveal the unerlying

mean structure.

mask restrict computations to voxel in mask, if is.null(mask) all voxel are used.

In function estGlobalSigma mask should refer to background for method %in%

c("modem1chi", "bkm2chi", "bkm1chi") and to voxel within the head for method=="modevn".

ncoils effective number of coils, or equivalently number of effective degrees of free-

dom of non-central chi distribution divided by 2.

vext voxel extentions or relative voxel extensions

lambda scale parameter in adaptive weights smoothing

minni minimal bandwidth for calculating local variance estimates

hsig bandwwidth for median filter

sigma optional initial global variance estimate

family type of distribution, either noncentral Chi ("NCchi") or Gaussian ("Gauss")
verbose if verbose==TRUE density plots and quantiles of local estimates of sigma are

provided.

trace if trace==TRUE intermediate results for each step are returned in component

tergs for all voxel in mask.

u if verbose==TRUE an array of noncentrality paramters for comparisons. Internal

use for tests only

hmax maximal bandwidth
hpre minimal bandwidth

h0 bandwidth vector characterizing to spatial correlation as correlation induced by

convolution with a Gaussian kernel

ladjust correction factor for lambda wghts relative voxel extensions

varprop defines a lower bound for the estimated variance as varprop*mean(sigma2hat select voxel with A0 < theta < A1 to estimate parameters of the variance model select voxel with A0 < theta < A1 to estimate parameters of the variance model

level threshold for mask definition

h bandwidth for local variance estimates.

hinit minimal bandwidth for local variance estimates with method="awsxxx".

hadj bandwidth for mode estimation

q Quantile for interquantile estimate of standard deviation

sequence logical, return sequence of estimated variances for iterative methods.

method determines variance estimation method

magnitude magnitude of complex 3D image
phase phase of complex 3D image

kstar number of steps in adaptive weights smoothing, used to reveal the unerlying

mean structure.

kmin iteration to start adaptation

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Value

all functions return lists with variance estimates in component sigma

Author(s)

J\"org Polzehl <polzehl@wias-berlin.de>

References

- K. Tabelow, H.U. Voss, J. Polzehl, Local estimation of the noise level in MRI using structural adaptation, Medical Image Analysis, 20 (2015), 76–86. DOI:10.1016/j.media.2014.10.008.
- S. Aja-Fernandez, V. Brion, A. Tristan-Vega, Effective noise estimation and filtering from correlated multiple-coil MR data. Magn Reson Imaging, 31 (2013), 272-285. DOI:10.1016/j.mri.2012.07.006
- S. Aja-Fernandez, A. Tristan-Vega, C. Alberola-Lopez, Noise estimation in single- and multiple-coil magnetic resonance data based on statistical models. Magn Reson Imaging, 27 (2009), 1397-1409. DOI:10.1016/j.mri.2009.05.025.

awssegment-class

Class "awssegment"

Description

The "aws" class is used for objects obtained by functions aws. segment

Objects from the Class

Objects are created by calls to functions aws.segment

Slots

```
.Data: Object of class "list", usually empty.
```

y: Object of class "array" containing the original (response) data

dy: Object of class "numeric" dimension attribute of y

x: Object of class "numeric" if provided the design points

ni: Object of class "numeric" sum of weights used in final estimate

mask: Object of class "logical" mask of design points where computations are performed

segment: Object of class "array" segmentation results (3 segments coded by c(-1, 0, 1))

level: Object of class "numeric" center of segment 0

delta: Object of class "numeric" half width of segment 0

theta: Object of class "array" ~~

theta: Object of class "array" containes the smoothed object and in case of function lpaws its derivatives up to the specified degree. Dimension is dim(theta)=c(dy,p)

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```
mae: Object of class "numeric" Mean absolute error with respect to array in argument u if pro-
         vided.
    var: Object of class "numeric" pointwise variance of theta[...,1]
    xmin: Object of class "numeric" not used
    xmax: Object of class "numeric" not used
    wghts: Object of class "numeric" weights used in location penalty for different coordinate direc-
         tions
    degree: not used
    hmax: Object of class "numeric" maximal bandwidth
    sigma2: Object of class "numeric" estimated error variance
    scorr: Object of class "numeric" estimated spatial correlation
    family: Object of class "character" distribution of y, can be any of c("Gaussian", "Bernoulli", "Poisson", "Exponent
         "Volatility", "Variance")
    shape: Object of class "numeric" possible shape parameter of distribution of y
    lkern: Object of class "integer" location kernel, can be any of c("Triangle", "Quadratic", "Cubic", "Plateau", "Gaus
         defauts to "Triangle"
    lambda: Object of class "numeric" scale parameter used in adaptation
    ladjust: Object of class "numeric" factor to adjust scale parameter with respect to its predeter-
         mined default.
    aws: Object of class "logical" Adaptation by Propagation-Separation
    memory: Object of class "logical" Adaptation by Stagewise Aggregation
    homogen: Object of class "logical" detect regions of homogeneity (used to speed up the calcula-
         tions) currently FALSE
    earlystop: Object of class "logical" currently FALSE
    varmodel: Object of class "character" variance model used currently "Gaussian"
    vcoef: Object of class "numeric" contains NULL
    call: Object of class "call" that created the object.
Methods
    extract signature(x = "awssegment"): ...
    plot signature(x = "awssegment"): ...
    print signature(x = "awssegment"): ...
    risk signature(y = "awssegment"): ...
    show signature(object = "awssegment"): ...
    summary signature(object = "awssegment"): ...
```

Author(s)

Joerg Polzehl, <polzehl@wias-berlin.de>

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See Also

```
aws.segment
```

Examples

```
showClass("awssegment")
```

awstestprop

Propagation condition for adaptive weights smoothing

Description

The function enables testing of the propagation condition in order to select appropriate values for the parameter lambda in function aws.

Usage

```
awstestprop(dy, hmax, theta = 1, family = "Gaussian", lkern = "Triangle",
    aws = TRUE, memory = FALSE, shape = 2, homogeneous=TRUE, varadapt=FALSE,
    ladjust = 1, spmin=0.25, seed = 1, minlevel=1e-6, maxz=25, diffz=.5,
    maxni=FALSE, verbose=FALSE)
pawstestprop(dy, hmax, theta = 1, family = "Gaussian", lkern = "Triangle",
    aws = TRUE, patchsize=1, shape = 2,
    ladjust = 1, spmin = 0.25, seed = 1, minlevel = 1e-6,
    maxz = 25, diffz = .5, maxni = FALSE, verbose = FALSE)
```

Arguments

dy	Dimension of grid used in 1D, 2D or 3D. May also be specified as an array of
	values. In this case data are generated with parameters dy-mean(dy)+theta and
	the propagation condition is testet as if theta is the true parameter. This can be
	used to study properties for a slighty misspecified structural assumption.

hmax Maximum bandwidth.

theta Parameter determining the distribution in case of family %in% c("Poisson", "Bernoulli")

family family specifies the probability distribution. Default is family="Gaussian",

also implemented are "Bernoulli", "Poisson", "Exponential", "Volatility", "Variance" and "NCchi". family="Volatility" specifies a Gaussian distribution with expectation 0 and unknown variance. family="Volatility" specifies that p*y/theta is distributed as χ^2 with p=shape degrees of freedom. family="NCchi" uses a noncentral Chi distribution with p=shape degrees of freedom and noncentral chimal specifies and noncentral chimal specifies that p=shape degrees of freedom and noncentral chimal specifies and noncentral chimal specifies are not performed by the specifies and noncentral chimal specifies are not performed by the specifies and noncentral chimal specifies are not performed by the specifies are not p

trality parameter theta.

1kern character: location kernel, either "Triangle", "Plateau", "Quadratic", "Cubic" or

"Gaussian"

aws logical: if TRUE structural adaptation (AWS) is used.

patchsize patchsize in case of paws.

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memory logical: if TRUE stagewise aggregation is used as an additional adaptation

scheme.

shape Allows to specify an additional shape parameter for certain family models. Cur-

rently only used for family="Variance", that is χ -Square distributed observations

with shape degrees of freedom.

homogeneous if homgeneous==FALSE and family==Gaussian then create heterogeneous vari-

ances according to a chi-squared distribution with number of degrees of freedom

given by sphere

varadapt if varadapt==TRUE use inverse of variance reduction instead of sum of weights

in definition of statistical penalty.

ladjust Factor to increase the default value of lambda

spmin Determines the form (size of the plateau) in the adaptation kernel. Not to be

changed by the user.

seed Seed value for random generator.

minlevel Minimum exceedence probability to use in contour plots.

maxz Maximum of z-scale in plots.

diffz Gridlength in z

maxni If TRUE use $\max_{l < =k} (N_i^{(l)})$ instead of $(N_i^{(k)})$ in the definition of the statistical

penalty.

verbose If TRUE provide additional information.

Details

Estimates exceedence probabilities

Results for intermediate steps are provided as contour plots. For a good choice of lambda (ladjust) the contours up to probabilities of 1e-5 should be vertical.

Value

A list with components

h Sequence of bandwidths used

z seq(0, 30, .5), the quantiles exceedence probabilities refer to

prob the matrix of exceedence probabilities, columns corresponding to h

probna the matrix of exceedence probabilities for corresponding nonadaptive estimates,

columns corresponding to h

Author(s)

Joerg Polzehl <polzehl@wias-berlin.de>

References

S. Becker, P. Mathe, Electron. J. Statist. (2013), 2702-2736, doi:10.1214/13-EJS860

awsweights 29

See Also

aws

awsweights

Generate weight scheme that would be used in an additional aws step

Description

Utility function to create a weighting scheme for an additional aws step. Inteded to be used for illustrations only.

Usage

```
awsweights(awsobj, spmin = 0.25, inx = NULL)
```

Arguments

awsobj object obtained by a call to function aws spmin Size of the plateau in the adaptation kernel.

inx either a matrix of dimension length(awsobj@dy) x number of points contain-

ing the integer coordinates of points of interest or NULL. In the latter case the

weight scheme for all points is generated.

Value

an array of either dimension awsobj@dy x number of points or awsobj@dy x awsobj@dy

Author(s)

Joerg Polzehl, <polzehl@wias-berlin.de>, https://www.wias-berlin.de/people/polzehl/

References

Joerg Polzehl, Vladimir Spokoiny, Adaptive Weights Smoothing with applications to image restoration, J. R. Stat. Soc. Ser. B Stat. Methodol. 62, (2000), pp. 335–354

Joerg Polzehl, Vladimir Spokoiny, Propagation-separation approach for local likelihood estimation, Probab. Theory Related Fields 135 (3), (2006), pp. 335–362.

Joerg Polzehl, Kostas Papafitsoros, Karsten Tabelow (2020). Patch-Wise Adaptive Weights Smoothing in R, Journal of Statistical Software, 95(6), 1-27. doi:10.18637/jss.v095.i06.

See Also

See also aws

30 binning

Binning in 1D, 2D or 3D
ŭ

Description

The function performs a binning in 1D, 2D or 3D.

Usage

```
binning(x, y, nbins, xrange = NULL)
```

Arguments

x design matrix, dimension n x d, d %in% 1:3.

y either a response vector of length n or NULL

nbins vector of length d containing number of bins for each dimension, may be set to NULL

xrange range for endpoints of bins for each dimension, either matrix of dimension 2 x d or NULL. xrange is increased if the cube defined does not contain all design points.

Value

A list with components

matrix of coordinates of non-empty bin centers Χ x.freq number of observations in nonempty bins midpoints.x1 Bin centers in dimension 1 midpoints.x2 if d>1 Bin centers in dimension 2 midpoints.x3 if d>2 Bin centers in dimension 3 breaks.x1 Break points dimension 1 breaks.x2 if d>1 Break points dimension 2 breaks.x3 if d>2 Break points dimension 3 table.freq number of observations per bin if !is.null(y) mean of y in non-empty bins means if !is.null(y) standard deviations of y in non-empty bins devs

Note

This function has been adapted from the code of function binning in package sm.

Author(s)

Joerg Polzehl, <polzehl@wias-berlin.de>

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See Also

See Also as aws.irreg

extract-methods

Methods for Function extract in Package aws

Description

The method extract and/or compute specified statistics from object of class "aws", "awssegment", ICIsmooth and "kernsm".

Usage

```
## S4 method for signature 'aws'
extract(x, what="y")
  ## S4 method for signature 'awssegment'
extract(x, what="y")
  ## S4 method for signature 'ICIsmooth'
extract(x, what="y")
  ## S4 method for signature 'kernsm'
extract(x, what="y")
```

Arguments

x object

what

Statistics to extract, defaults to what="y" corresponding to the original data (response variable). Alternatives are what="yhat" for the smoothed response, what="vhat" for the estimated variance of the smoothed response, what="sigma2" for the estimated error variance of the original data, what="vred" for the variance reduction achieved and in case of signature(x = "ICIsmooth") what="hbest" for the selected bandwidth. A vector of any of these choices may be provided.

Methods

signature(x = "ANY") Returns a message that method extract is not defined.

signature(x = "aws") Returns a list with components containing the requested statistics. Component names correspond to tolower(what)

signature(x = "awssegment") Returns a list with components containing the requested statistics.

Component names correspond to tolower(what)

signature(x = "ICIsmooth") Returns a list with components containing the requested statistics.

Component names correspond to tolower(what).

signature(x = "kernsm") Returns a list with components containing the requested statistics. Component names correspond to tolower(what).

32 ICIcombined

ICIcombined	Adaptive smoothing by Intersection of Confidence Intervals (ICI) using multiple windows

Description

The function performs adaptive smoothing by Intersection of Confidence Intervals (ICI) using multiple windows as described in Katkovnik et al (2006)

Usage

Arguments

у	Object of class "array" containing the original (response) data on a grid
hmax	maximum bandwidth
hinc	factor used to increase the bandwidth from scale to scale
thresh	threshold used in tests to determine the best scale
kern	Determines the kernel function. Object of class "character" kernel, can be any of c("Gaussian", "Uniform", "Triangle", "Epanechnicov", "Biweight", "Triweight"). Defaults to kern="Gaussian".
m	Object of class "integer" vector of length length(dy) determining the order of derivatives specified for the coordinate directios.
sigma	error standard deviation
nsector	number of sectors to use.
symmetric	Object of class "logical" determines if sectors are symmetric with respect to the origin.
presmooth	Object of class "logical" determines if bandwidths are smoothed for more stable results.
combine	Either "weighted" or "minvar". Determines how whether to combine sectorial results a weighted (with inverse variance) mean or to chose the sectorial estimate with minimal variance.
unit	How should the bandwidth be interpreted in case of a Gaussian kernel. For "SD" the bandwidth refers to the standard deviation of the kernel while "FWHM" interprets the banwidth in terms of Full Width Half Maximum of the kernel.

Details

This mainly follows Chapter 6.2 in Katkovnik et al (2006).

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Value

An object of class ICI smooth

Author(s)

Joerg Polzehl <polzehl@wias-berlin.de>

References

- J. Polzehl, K. Papafitsoros, K. Tabelow (2020). Patch-Wise Adaptive Weights Smoothing in R, Journal of Statistical Software, 95(6), 1-27. doi:10.18637/jss.v095.i06.
- V. Katkovnik, K. Egiazarian and J. Astola, *Local Approximation Techniques in Signal And Image Processing*, SPIE Society of Photo-Optical Instrumentation Engin., 2006, PM157

See Also

ICIsmooth, ICIsmooth-class, kernsm

ICIsmooth

Adaptive smoothing by Intersection of Confidence Intervals (ICI)

Description

The function performs adaptive smoothing by Intersection of Confidence Intervals (ICI) as described in Katkovnik et al (2006)

Usage

Arguments

У	Object of class "array" containing the original (response) data on a grid
hmax	maximum bandwidth
hinc	factor used to increase the bandwidth from scale to scale
thresh	threshold used in tests to determine the best scale
kern	Determines the kernel function. Object of class "character" kernel, can be any of c("Gaussian", "Uniform", "Triangle", "Epanechnicov", "Biweight", "Triweight"). Defaults to kern="Gaussian".
m	Object of class "integer" vector of length length(dy) determining the order of derivatives specified for the coordinate directios.
sigma	error standard deviation

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nsector number of sectors to use. Positive weights are restricted to the sector selected

by sector

sector Object of class "integer" between 1 and nsector. sector used.

symmetric Object of class "logical" determines if sectors are symmetric with respect to

the origin.

presmooth Object of class "logical" determines if bandwidths are smoothed for more

stable results.

unit How should the bandwidth be interpreted in case of a Gaussian kernel. For

"SD" the bandwidth refers to the standard deviation of the kernel while "FWHM" interprets the banwidth in terms of Full Width Half Maximum of the kernel.

Details

This mainly follows Chapter 6.1 in Katkovnik et al (2006).

Value

An object of class ICI smooth

Author(s)

Joerg Polzehl <polzehl@wias-berlin.de>

References

J. Polzehl, K. Papafitsoros, K. Tabelow (2020). Patch-Wise Adaptive Weights Smoothing in R, Journal of Statistical Software, 95(6), 1-27. doi:10.18637/jss.v095.i06.

V. Katkovnik, K. Egiazarian and J. Astola, *Local Approximation Techniques in Signal And Image Processing*, SPIE Society of Photo-Optical Instrumentation Engin., 2006, PM157

See Also

ICIcombined, ICIsmooth-class, kernsm

ICIsmooth-class Class "ICIsmooth"

Description

The "ICIsmooth" class is used for objects obtained by functions ICIsmooth and ICIcombined.

Objects from the Class

Objects can be created by calls of the form new("ICIsmooth", ...) or by functions ICIsmooth and ICIcombined.

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Slots

```
.Data: Object of class "list", usually empty.
y: Object of class "array" containing the original (response) data
dy: Object of class "numeric" dimension attribute of y
x: Object of class "numeric" if provided the design points
hmax: Object of class "numeric" maximum bandwidth
hinc: Object of class "numeric" initial bandwidth
thresh: Object of class "numeric" threshold used for bandwidth selection
kern: Object of class "character" kernel, can be any of c("Gaussian", "Uniform", "Triangle", "Epanechnicov", "Biwe
     Defaults to kern="Gaussian".
m: Object of class "integer" vector of length length(dy) determining the order of derivatives
     specified for the coordinate directios.
nsector: Object of class "integer" number of sectors to use.
sector: Object of class "integer" sector used.
symmetric: Object of class "logical" sectors are symmetric with respect to the origin.
yhat: Object of class "array" smoothed response variable
vhat: Object of class "array" estimated variance of smoothed response variable
hbest: Object of class "array" selected bandwidth(s))
sigma: Object of class "numeric" estimated standard deviation of errors in y
call: Object of class "call" that created the object.
```

Methods

```
extract signature(x = "ICIsmooth"): ...
risk signature(y = "ICIsmooth"): ...
plot Method for Function 'plot' in Package 'aws'.
show Method for Function 'show' in Package 'aws'.
print Method for Function 'print' in Package 'aws'.
summary Method for Function 'summary' in Package 'aws'.
```

Author(s)

Joerg Polzehl <polzehl@wias-berlin.de>

References

V. Katkovnik, K. Egiazarian and J. Astola, *Local Approximation Techniques in Signal And Image Processing*, SPIE Society of Photo-Optical Instrumentation Engin., 2006, PM157

See Also

ICIsmooth, ICIcombined, kernsm, aws

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Examples

```
showClass("ICIsmooth")
```

kernsm

Kernel smoothing on a 1D, 2D or 3D grid

Description

Performs Kernel smoothing on a 1D, 2D or 3D grid by fft

Usage

```
kernsm(y, h = 1, kern = "Gaussian", m = 0, nsector = 1, sector = 1,
    symmetric = FALSE, unit = c("SD","FWHM"))
```

Arguments

у	Object of class "array" containing the original (response) data on a grid
h	bandwidth
kern	Determines the kernel function. Object of class "character" kernel, can be any of c("Gaussian", "Uniform", "Triangle", "Epanechnicov", "Biweight", "Triweight"). Defaults to kern="Gaussian"
m	Object of class "integer" vector of length length(dy) determining the order of derivatives specified for the coordinate directios.
nsector	number of sectors to use. Positive weights are restricted to the sector selected by sector
sector	Object of class "integer" between 1 and nsector. sector used.
symmetric	Object of class "logical" determines if sectors are symmetric with respect to the origin.
unit	How should the bandwidth be interpreted in case of a Gaussian kernel. For "SD" the bandwidth refers to the standard deviation of the kernel while "FWHM" interprets the banwidth in terms of Full Width Half Maximum of the kernel.

Details

In case of any(m>0) derivative kernels are generated and applied for the corresponding coordinate directions. If nsector>1 the support of the kernel is restricted to a circular sector determined by sector.

Value

An object of class kernsm

Author(s)

Joerg Polzehl <polzehl@wias-berlin.de>

kernsm-class 37

References

J. Polzehl, K. Papafitsoros, K. Tabelow (2020). Patch-Wise Adaptive Weights Smoothing in R, Journal of Statistical Software, 95(6), 1-27. doi:10.18637/jss.v095.i06.

V. Katkovnik, K. Egiazarian and J. Astola, *Local Approximation Techniques in Signal And Image Processing*, SPIE Society of Photo-Optical Instrumentation Engin., 2006, PM157

See Also

kernsm-class, ICIsmooth, ICI combined

kernsm-class

Class "kernsm"

Description

This class refers to objects created by function kernsm. These objects contain

Objects from the Class

Objects can be created by calls of the form new("kernsm", ...). they are usually created by a call to function{kernsm}.

Slots

- .Data: Object of class "list", usually empty.
- y: Object of class "array" containing the response in nonparametric regression. The design is assumed to be a 1D, 2D or 3D grid, with dimensionality determined by dim(y).
- dy: Object of class "numeric" containing dim(y).
- x: Object of class "numeric" currently not used.
- h: Object of class "numeric" containing the bandwidth employed.

kern: Object of class "character" determining the kernel that was used, can be one of c("Gaussian", "Uniform", "Triang

- m: Object of class "integer" with length length(dy) determining the order of derivatives in the corresponding coordinate directions. If m[i6>0] a dirivative kernel derived from kern has been used for the corresponding coordinate direction.
- nsector: Object of class "integer". If nsector>1 positive weights are restricted to a segment of a circle (1D or 2D only). The segment is given by sector.
- sector: Object of class "integer" containing the number of the segment used in case of nsector>1
- symmetric: Object of class "logical" determines if the sector is mirrored at the origin.
- yhat: Object of class "array" with same size and dimension as y providing the convolution of y with the chosen kernel.
- vred: Object of class "array" Variance reduction achieved by convolution assuming independence.
- call: Object of class "function", call that created the object.

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Methods

```
extract signature(x = "aws"): ...
risk signature(y = "aws"): ...
plot Method for Function 'plot' in Package 'aws'.
show Method for Function 'show' in Package 'aws'.
print Method for Function 'print' in Package 'aws'.
summary Method for Function 'summary' in Package 'aws'.
```

Author(s)

J\"org Polzehl <polzehl@wias-berlin.de>

See Also

```
kernsm, ICIsmooth, ICIcombined, ICIsmooth
```

Examples

```
showClass("kernsm")
```

lpaws

Local polynomial smoothing by AWS

Description

The function allows for structural adaptive smoothing using a local polynomial (degree <=2) structural assumption. Response variables are assumed to be observed on a 1 or 2 dimensional regular grid.

Usage

```
lpaws(y, degree = 1, hmax = NULL, aws = TRUE, memory = FALSE, lkern = "Triangle",
homogen = TRUE, earlystop = TRUE, aggkern = "Uniform", sigma2 = NULL,
hw = NULL, ladjust = 1, u = NULL, graph = FALSE, demo = FALSE)
```

Arguments

Tresponse, etailer a vector (1B) or matrix (2B). The corresponding design is as	y	Response, either a vector	(1D) or matrix (2D)). The corresponding design is as-
---	---	---------------------------	--------------------	-------------------------------------

sumed to be a regular grid in 1D or 2D, respectively.

degree Polynomial degree of the local model

hmax maximal bandwidth

aws logical: if TRUE structural adaptation (AWS) is used.

memory logical: if TRUE stagewise aggregation is used as an additional adaptation

scheme.

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lkern	character: location kernel, either "Triangle", "Plateau", "Quadratic", "Cubic" or "Gaussian". The default "Triangle" is equivalent to using an Epanechnikov kernel, "Quadratic" and "Cubic" refer to a Bi-weight and Tri-weight kernel, see Fan and Gijbels (1996). "Gaussian" is a truncated (compact support) Gaussian kernel. This is included for comparisons only and should be avoided due to its large computational costs.
homogen	logical: if TRUE the function tries to determine regions where weights can be fixed to 1. This may increase speed.
earlystop	logical: if TRUE the function tries to determine points where the homogeneous region is unlikely to change in further steps. This may increase speed.
aggkern	character: kernel used in stagewise aggregation, either "Triangle" or "Uniform"
sigma2	Error variance, the value is estimated if not provided.
hw	Regularisation bandwidth, used to prevent from unidentifiability of local estimates for small bandwidths.
ladjust	factor to increase the default value of lambda
u	a "true" value of the regression function, may be provided to report risks at each iteration. This can be used to test the propagation condition with u=0
graph	logical: If TRUE intermediate results are illustrated graphically. May significantly slow down the computations in 2D. Please avoid using the default X11() on systems build with cairo, use X11(type="Xlib") instead (faster by a factor of 30).
demo	logical: if TRUE wait after each iteration

Value

```
returns anobject of class aws with slots
y = "numeric"
dy = "numeric"
                  dim(y)
x = "numeric"
                  numeric(0)
ni = "integer"
                  integer(0)
mask = "logical"
                  logical(0)
theta = "numeric"
                  Estimates of regression function and derivatives, length: length(y)*(degree+1)
mae = "numeric" Mean absolute error for each iteration step if u was specified, numeric(0) else
var = "numeric"
                  approx. variance of the estimates of the regression function. Please note that
                  this does not reflect variability due to randomness of weights.
xmin = "numeric"
                  numeric(0)
xmax = "numeric"
                  numeric(0)
wghts = "numeric"
                  numeric(0), ratio of distances wghts[-1]/wghts[1]
```

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```
degree = "integer"
                 degree
hmax = "numeric"
                 effective hmax
sigma2 = "numeric"
                 provided or estimated error variance
scorr = "numeric"
family = "character"
                 "Gaussian"
shape = "numeric"
                 numeric(0)
lkern = "integer"
                 integer code for lkern, 1="Plateau", 2="Triangle", 3="Quadratic", 4="Cubic",
                 5="Gaussian"
lambda = "numeric"
                 effective value of lambda
ladjust = "numeric"
                 effective value of ladjust
aws = "logical" aws
memory = "logical"
                 memory
homogen = "logical"
                 homogen
earlystop = "logical"
                 eralustop
varmodel = "character"
                 "Constant"
vcoef = "numeric"
                 numeric(0)
call = "function"
                 the arguments of the call to lpaws
```

Note

If you specify graph=TRUE for 2D problems avoid using the default X11() on systems build with cairo, use X11(type="Xlib") instead (faster by a factor of 30).

Author(s)

Joerg Polzehl <polzehl@wias-berlin.de>

References

- J. Polzehl, K. Papafitsoros, K. Tabelow (2020). Patch-Wise Adaptive Weights Smoothing in R, Journal of Statistical Software, 95(6), 1-27. doi:10.18637/jss.v095.i06.
- J. Polzehl, V. Spokoiny, in V. Chen, C.; Haerdle, W. and Unwin, A. (ed.) Handbook of Data Visualization Structural adaptive smoothing by propagation-separation methods. Springer-Verlag, 2008, 471-492. DOI:10.1007/978-3-540-33037-0_19.

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See Also

```
link{awsdata},aws, aws.irreg
```

Examples

```
library(aws)
# 1D local polynomial smoothing
## Not run: demo(lpaws_ex1)
# 2D local polynomial smoothing
## Not run: demo(lpaws_ex2)
```

nlmeans

NLMeans filter in 1D/2D/3D

Description

Implements the Non-Local-Means Filter of Buades et al 2005

Usage

```
nlmeans(x, lambda, sigma, patchhw = 1, searchhw = 7, pd = NULL)
```

Arguments

X	1, 2 or 3-dimensional array of obseved response (image intensity) data.
lambda	scale factor for kernel in image space.
sigma	error standard deviation (for additive Gaussian errors).
patchhw	Half width of patches in each dimension (patchsize is (2*patchhw+1)^d for d-dimensional array).
searchhw	Half width of search area (size of search area is (2searchhw+1)^d for d-dimensional array)).
pd	If pd < (2*patchhw+1)^d use pd principal components instead of complete patches.

Details

The implementation follows the description of the Non-Local-Means Filter of Buades et al 2005 on http://www.numerical-tours.com/matlab/denoisingadv_6_nl_means/#biblio that incorporates dimension reduction for patch comparisons by PCA.

Value

A list of class "nlmeans" with components

theta Denoised array

lambda Scale parameter used

sigma The error standard deviation

patchhw Half width of patches
pd Effective patchsize used
searchhw Half width of search area

Note

use setCores='number of threads' to enable parallel execution.

Author(s)

Joerg Polzehl, <polzehl@wias-berlin.de>, https://www.wias-berlin.de/people/polzehl/

References

J. Polzehl, K. Papafitsoros, K. Tabelow (2020). Patch-Wise Adaptive Weights Smoothing in R, Journal of Statistical Software, 95(6), 1-27. doi:10.18637/jss.v095.i06.

A. Buades, B. Coll and J. M. Morel (2006). A review of image denoising algorithms, with a new one. Simulation, 4, 490-530. DOI:10.1137/040616024.

http://www.numerical-tours.com/matlab/denoisingadv_6_nl_means/#biblio

paws

Adaptive weigths smoothing using patches

Description

The function implements a version the propagation separation approach that uses patches instead of individuel voxels for comparisons in parameter space. Functionality is analog to function aws. Using patches allows for an improved handling of locally smooth functions and in 2D and 3D for improved smoothness of discontinuities at the expense of increased computing time.

Usage

```
paws(y, hmax = NULL, mask=NULL, onestep = FALSE, aws = TRUE, family = "Gaussian",
    lkern = "Triangle", aggkern = "Uniform", sigma2 = NULL, shape = NULL,
    scorr = 0, spmin = 0.25, ladjust = 1, wghts = NULL, u = NULL,
    graph = FALSE, demo = FALSE, patchsize = 1)
```

Arguments

y array y containing the observe response (image intensity) data. dim(y) deter-

mines the dimensionality and extend of the grid design.

mask logical array defining a mask. All computations are restricted to the mask.

hmax specifies the maximal bandwidth. Defaults to hmax=250, 12, 5 for 1D,

2D, 3D images, respectively. In case of 1kern="Gaussian" the bandwidth is assumed to be given in full width half maximum (FWHM) units, i.e., 0.42466

times gridsize.

onestep apply the last step only (use for test purposes only)

aws logical: if TRUE structural adaptation (AWS) is used.

family family specifies the probability distribution. Default is family="Gaussian",

also implemented are "Bernoulli", "Poisson", "Exponential", "Volatility", "Variance" and "NCchi". family="Volatility" specifies a Gaussian distribution with expectation 0 and unknown variance. family="Volatility" specifies that p*y/theta is distributed as χ^2 with p=shape degrees of freedom. family="NCchi" uses a noncentral Chi distribution with p=shape degrees of freedom and noncen-

trality parameter theta

1kern character: location kernel, either "Triangle", "Plateau", "Quadratic", "Cubic"

or "Gaussian". The default "Triangle" is equivalent to using an Epanechnikov kernel, "Quadratic" and "Cubic" refer to a Bi-weight and Tri-weight kernel, see Fan and Gijbels (1996). "Gaussian" is a truncated (compact support) Gaussian kernel. This is included for comparisons only and should be avoided due to its

large computational costs.

aggkern character: kernel used in stagewise aggregation, either "Triangle" or "Uniform"

sigma2 sigma2 allows to specify the variance in case of family="Gaussian". Not used

if family!="Gaussian". Defaults to NULL. In this case a homoskedastic variance estimate is generated. If length(sigma2)==length(y) then sigma2 is assumed to contain the pointwise variance of y and a heteroscedastic variance

model is used.

shape Allows to specify an additional shape parameter for certain family models. Cur-

rently only used for family="Variance", that is χ -Square distributed observations

with shape degrees of freedom.

scorr The vector scorr allows to specify a first order correlations of the noise for each

coordinate direction, defaults to 0 (no correlation).

spmin Determines the form (size of the plateau) in the adaptation kernel. Not to be

changed by the user.

ladjust factor to increase the default value of lambda

wghts wghts specifies the diagonal elements of a weight matrix to adjust for different

distances between grid-points in different coordinate directions, i.e. allows to

define a more appropriate metric in the design space.

u a "true" value of the regression function, may be provided to report risks at each

iteration. This can be used to test the propagation condition with u=0

graph If graph=TRUE intermediate results are illustrated after each iteration step. De-

faults to graph=FALSE.

demo If demo=TRUE the function pauses after each iteration. Defaults to demo=FALSE.

patchsize positive integer defining the size of patches. Number of grid points within the patch is (2*patchsize+1)^d with d denoting the dimensionality of the design.

Details

see aws. The procedure is supposed to produce superior results if the assumption of a local constant image is violated or if smooothness of discontinuities is desired.

Value

```
returns an object of class aws with slots
y = "numeric"
dy = "numeric"
                  dim(y)
x = "numeric"
                  numeric(0)
ni = "integer"
                  integer(0)
mask = "logical"
                  logical(0)
theta = "numeric"
                  Estimates of regression function, length: length(y)
hseq = "numeric"
                  sequence of bandwidths employed
mae = "numeric" Mean absolute error for each iteration step if u was specified, numeric(0) else
psnr = "numeric"
                  Peak signal-to-noise ratio for each iteration step if u was specified, numeric(0)
var = "numeric"
                  approx. variance of the estimates of the regression function. Please note that
                  this does not reflect variability due to randomness of weights.
xmin = "numeric"
                  numeric(0)
xmax = "numeric"
                  numeric(0)
wghts = "numeric"
                  numeric(0), ratio of distances wghts[-1]/wghts[1]
degree = "integer"
hmax = "numeric"
                  effective hmax
sigma2 = "numeric"
                  provided or estimated error variance
scorr = "numeric"
family = "character"
                  family
```

```
shape = "numeric"
                 shape
lkern = "integer"
                 integer code for lkern, 1="Plateau", 2="Triangle", 3="Quadratic", 4="Cubic",
                 5="Gaussian"
lambda = "numeric"
                 effective value of lambda
ladjust = "numeric"
                 effective value of ladjust
aws = "logical" aws
memory = "logical"
                 memory
homogen = "logical"
                 homogen
earlystop = "logical"
                 FALSE
varmodel = "character"
                 "Constant"
vcoef = "numeric"
                 numeric(0)
call = "function"
                 the arguments of the call to aws
```

Note

use setCores='number of threads' to enable parallel execution.

Author(s)

Joerg Polzehl, <polzehl@wias-berlin.de>, https://www.wias-berlin.de/people/polzehl/

References

- J. Polzehl, K. Tabelow (2019). Magnetic Resonance Brain Imaging: Modeling and Data Analysis Using R. Springer, Use R! series. Appendix A. Doi:10.1007/978-3-030-29184-6.
- J. Polzehl, K. Papafitsoros, K. Tabelow (2020). Patch-Wise Adaptive Weights Smoothing in R, Journal of Statistical Software, 95(6), 1-27. doi:10.18637/jss.v095.i06.

See Also

```
See also aws, lpaws, vpaws,link{awsdata}
```

Examples

```
## Not run:
setCores(2)
y <- array(rnorm(64^3),c(64,64,64))
yhat <- paws(y,hmax=6)</pre>
```

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```
## End(Not run)
```

plot-methods

Methods for Function 'plot' from package 'graphics' in Package 'aws'

Description

Visualization of objects of class "aws", "awsswgment", "kernsm" and "ICIsmooth"

Methods

```
signature(x = "ANY") Generic function: see plot.
signature(x = "aws") Visualization of objects of class "aws"
signature(x = "awssegment") Visualization of objects of class "awssegment"
signature(x = "ICIsmooth") Visualization of objects of class "ICIsmooth"
signature(x = "kernsm") Visualization of objects of class "kernsm"
```

Author(s)

J\"org Polzehl <polzehl@wias-berlin.de>

See Also

```
aws, awssegment, ICIsmooth kernsm
```

print-methods

Methods for Function 'print' from package 'base' in Package 'aws'

Description

The function provides information on data dimensions, creation of the object and existing slotnames for objects of class "aws", "awssegment", "ICIsmooth" and "kernsm"

Methods

```
signature(x = "ANY") Generic function: see print.
```

signature(x = "aws") Provide information on data dimensions, creation of the object and existing slot-names for objects of class "aws"

signature(x = "awssegment") Provide information on data dimensions, creation of the object and existing slot-names for objects of class "awssegment"

signature(x = "ICIsmooth") Provide information on data dimensions, creation of the object and existing slot-names for objects of class "ICIsmooth"

signature(x = "kernsm") Provide information on data dimensions, creation of the object and existing slot-names for objects of class "kernsm"

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Author(s)

J\"org Polzehl <polzehl@wias-berlin.de>

See Also

```
aws, awssegment, ICIsmooth kernsm
```

qmeasures

Quality assessment for image reconstructions.

Description

Computes selected criteria for quality assessments of

Usage

```
qmeasures(img, ref,
  which = c("PSNR", "MAE", "MSE", "RMSE", "SSIM", "MAGE", "RMSGE"),
  mask = FALSE)
```

Arguments

img	2D/3D image, object of class "aws", "ICIsmooth", "kernsm", "nlmeans" or
	array.
ref	Reference image (array, matrix or vector) for comparison.
which	Criterion to use for Quality assessment. Please specify a subset of "PSNR" (Peak

Criterion to use for Quality assessment. Please specify a subset of "PSNR" (Peak Signal to Noise Ratio), "MAE" (Mean Absolute Error), "MSE" (Mean Squared Error), "RMSE" (Root Mean Squared Error), "SSIM" (Structural SIMilarity), "MAGE" (Mean Absolute Gradient Error), "RMSGE" (Root Mean Squared Gradient Error)

dient Error).

mask Logical of same dimension as img/ref. Calculation can be restricted to mask.

Details

Calculates specified quality indices.

Value

A vector with names as specified in which.

Author(s)

Joerg Polzehl, <polzehl@wias-berlin.de>, https://www.wias-berlin.de/people/polzehl/

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risk-methods

Compute risks characterizing the quality of smoothing results

Description

Methods function risk in package **aws**. For an given array u the following statistics are computed: Root Mean Squared Error RMSE <- $sqrt(mean((y-u)^2))$, Signal to Noise Ratio SNR <- $10*log(mean(u^2)/MSE,10)$, Peak Signal to Noise Ratio PSNR <- $10*log(max(u^2)/MSE,10)$, Mean Absolute Error MAE <- mean(abs(y-u)), Maximal Absolute Error MaxAE <- mean(abs(y-u)), Universal Image Quality Index (UIQI) (Wang and Bovik (2002)).

Usage

```
## S4 method for signature 'array'
risk(y, u=0)
  ## S4 method for signature 'aws'
risk(y, u=0)
  ## S4 method for signature 'awssegment'
risk(y, u=0)
  ## S4 method for signature 'ICIsmooth'
risk(y, u=0)
  ## S4 method for signature 'kernsm'
risk(y, u=0)
  ## S4 method for signature 'numeric'
risk(y, u=0)
```

Arguments

y object

u array of dimension dim(y) or dim(extract(y,what="yhat")\$y) or scalar value used in comparisons.

Methods

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Author(s)

Joerg Polzehl <polzehl@wias-berlin.de>

References

V. Katkovnik, K. Egiazarian and J. Astola, *Local Approximation Techniques in Signal And Image Processing*, SPIE Society of Photo-Optical Instrumentation Engin., 2006, PM157

Z. Wang and A. C. Bovik, *A universal image quality index*, IEEE Signal Processing Letters, vol. 9, N3, pp. 81-84, 2002.

show-methods

Methods for Function 'show' in Package 'aws'

Description

The function provides information on data dimensions, data source and existing slot-names for objects of class "aws", "awssegment", "ICIsmooth" and "kernsm" in package **aws**

Methods

```
signature(object = "ANY") Generic function.
```

signature(object = "aws") Provide information on data dimensions, data source and existing slot-names for objects of class "dti" and classes that extent "aws".

signature(object = "awssegment") Provide information on data dimensions, data source and existing slot-names for objects of class "dti" and classes that extent "awssegment".

signature(object = "ICIsmooth") Provide information on data dimensions, data source and existing slot-names for objects of class "dti" and classes that extent "ICIsmooth".

signature(object = "kernsm") Provide information on data dimensions, data source and existing slot-names for objects of class "dti" and classes that extent "kernsm".

Author(s)

Karsten Tabelow <tabelow@wias-berlin.de>

λ"org Polzehl <polzehl@wias-berlin.de>

See Also

aws, awssegment, ICIsmooth kernsm

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Auxiliary 3D smoothing routines

Description

smooth3D and medianFilter3D are auxiliary functions for non-adaptive smoothing of 3D image data using kernel or median smoothing. Both function restrict to sub-areas determined by a mask. The functions are used in packages dti and qMRI.

Functions aws3Dmask and aws3Dmaskfull perform adaptive weights smoothing on statistical parametric maps in fMRI. Variability of results is determined from smoothed (using the same weighting schemes) residuals in order to correctly account for spatial correlation. These functions are intended to be used internally in package fmri. They have been moved here because they share significant parts of the openMP parallelized Fortran code underlying function aws.

Usage

Arguments

у	3D array of data in case of functions smooth3D and medianFilter3D. For aws3Dmask* with !is.null(mask) a vector of length sum(mask) containing only data values within the specified mask.
lkern	character: location kernel, either "Triangle", "Plateau", "Quadratic", "Cubic" or "Gaussian". The default "Triangle" is equivalent to using an Epanechnikov kernel, "Quadratic" and "Cubic" refer to a Bi-weight and Tri-weight kernel, see Fan and Gijbels (1996). "Gaussian" is a truncated (compact support) Gaussian kernel. This is included for comparisons only and should be avoided due to its large computational costs.
weighted	logical: use inverse variances as weights.
sigma2	sigma2 allows to specify the variance of data entries.
mask	optional logical mask, same dimensionality as y
h	bandwidth to use. In case of lkern="Gaussian" this is in FWHM (full width half maximum) units. Value refers to first voxel dimension.
wghts	voxel dimensions. Defaults to c(1,1,1)
lambda	kritical scale parameter in hypothesis testing (adaptive weights smoothing)

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hmax	maximum bandwidth for adaptive weights smoothing
res	array of residuals with dimension c(nres, sum(mask)).
skern	skern specifies the kernel for the statistical penalty. Defaults to "Plateau", the alternatives are "Triangle" and "Exp". "Plateau" specifies a kernel that is equal to 1 in the interval (0,.3), decays linearly in (.3,1) and is 0 for arguments larger than 1. lkern="Plateau" and lkern="Triangle" allow for much faster computation (saves up to 50% CPU-time). lkern="Plateau" produces a less random weighting scheme.
u	For test purposes in simulations: noisless 3D data.
h0	Vector of 3 bandwidths corresponding to a Gaussian kernel that would produce a comparable spatial correlation by convoluting iid data.
testprop	logical: test the validity of a propagation condition for the specified value of lambda.

Value

Functions smooth3D and medianFilter3D return a 3D array. Functions awsmask* return a list with smoothed values of y in component theta and smoothed residuals in component res.

Note

Functions awsmask* are used intenally in package fmri. They refer to the situation, typical for fMRI, where the data are spatially correlated and this correlation can be accessed using residuals with respect to a model.

Author(s)

Joerg Polzehl <polzehl@wias-berlin.de>, Karsten Tabelow <tabelow@wias-berlin.de>

smse3ms	Adaptive smoothing in orientation space SE(3)

Description

The functions perform adaptive weights smoothing for data in orientation space SE(3), e.g. diffusion weighted MR data, with spatial coordinates given by voxel location within a mask and spherical information given by gradient direction. Observations can belong to different shells characterized by b-value bv. The data provided should only refer to voxel within mask.

Usage

```
smse3ms(sb, s0, bv, grad, kstar, lambda, kappa0, mask, sigma,
   ns0 = 1, ws0 = 1, vext = NULL, ncoils = 1, verbose = FALSE, usemaxni = TRUE)
smse3(sb, s0, bv, grad, mask, sigma, kstar, lambda, kappa0,
   ns0 = 1, vext = NULL, vred = 4, ncoils = 1, model = 0, dist = 1,
   verbose = FALSE)
```

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Arguments

 Sumena	
sb	2D array of diffion weighted data, first dimension refers to index ov voxel within the mask, second dimension to the number diffusion weighted images.
s0	vector of length sum(mask) containing values within mask of an average non-diffusion-weighhed image.
bv	vector of b-values.
grad	matrix of gradient directions with dim(grad)[1]==3.
kstar	number of steps in adaptive weights smoothing.
lambda	Scale parameter in adaptation
kappa0	determines amount of smoothing on the sphere. Larger values correspond to stronger smoothing on the sphere. If kappa@=NULL a value is that corresponds to a variace reduction with factor vred on the sphere.
mask	3D image defining a mask (logical)
sigma	Error standard deviation. Assumed to be known and homogeneous in the current implementation. A reasonable estimate may be defined as the modal value of standard deviations obtained using method getsdofsb.
ns0	Actual number of non-diffusion-weighhed images used to obtain s0 by averaging.
ws0	Weight for non-diffusion-weighhed images in statistical penalty.
vext	Voxel extensions.
ncoils	Effective number of receiver coils (in case of e.g. GRAPPA reconstructions), should be 1 in case of SENSE reconstructions. 2*ncoils is the number of degrees of freedom of the intensity distribution used.
verbose	If verbose=TRUE additional reports are given.
usemaxni	If "usemaxni==TRUE" a strikter penalization is used.
vred	Used if kappa0=NULL to specify the variance reduction on the sphere when suggesting a value of kappa0.
model	Determines which quantities are smoothed. Possible values are "Chi" for observed values (assumed to be distributed as noncentral Chi with 2*ncoils degrees of freedom), "Chi2" for squares of observed values (assumed to be distributed as noncentral Chi-squared with 2*ncoils degrees of freedom). "Gapprox" and "Gapprox2" use a Gaussian approximation for the noncentral Chi distribution to smooth ovserved and squared values, respectively.
dist	Distance in SE3. Reasonable values are 1 (default, see Becker et.al. 2012), 2 (a slight modification of 1: with k6^2 instead of abs(k6)) and 3 (using a 'naive'

Value

The functions return lists with main results in components th and th \emptyset containing the smoothed data.

distance on the sphere)

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Note

These functions are intended to be used internally in package dti only.

Author(s)

J\"org Polzehl <polzehl@wias-berlin.de>

References

Joerg Polzehl, Karsten Tabelow (2019). Magnetic Resonance Brain Imaging: Modeling and Data Analysis Using R. Springer, Use R! series. Doi:10.1007/978-3-030-29184-6.

- S. Becker, K. Tabelow, H.U. Voss, A. Anwander, R. Heidemann, J. Polzehl. Position-orientation adaptive smoothing of diffusion weighted magnetic resonance data (POAS). Medical Image Analysis, 2012, 16, 1142-1155. DOI:10.1016/j.media.2012.05.007.
- S. Becker, K. Tabelow, S. Mohammadi, N. Weiskopf, J. Polzehl. Adaptive smoothing of multishell diffusion-weighted magnetic resonance data by msPOAS. Neuroimage, 2014, 95, 90-105. DOI:10.1016/j.neuroimage.2014.03.053.

summary-methods	Methods for Function	'summary' from package	'base' in Package
	'aws'		

Description

The method provides summary information for objects of class "aws".

Arguments

object	Object of class "dti", "dtiData", "dtiTensor", "dwiMixtensor", "dtiIndices", "dwiQball" or "dwiFiber".
• • •	Additional arguments in are passed to function quantile, e.g. argument probs may be specified here.

Methods

```
signature(object = "ANY") Generic function: see summary.
signature(object = "aws") The function provides summary information for objects of class
    "aws"
```

- signature(object = "awssegment") The function provides summary information for objects of
 class "awssegment"
- signature(object = "ICIsmooth") The function provides summary information for objects of
 class "ICIsmooth"
- signature(object = "kernsm") The function provides summary information for objects of class "kernsm"

TV_denoising

Author(s)

J\"org Polzehl <polzehl@wias-berlin.de>

See Also

```
aws, awssegment, ICIsmooth kernsm
```

TV_denoising

TV/TGV denoising of image data

Description

Total variation and total generalized variation are classical energy minimizing methods for image denoising.

Usage

Arguments

datanoisy	matrix of noisy 2D image data. In case of TV_denoising_colour and TGV_denoising_colour and array with third dimension refering to RGB channels.
alpha	TV regularization parameter.
beta	additional TGV regularization parameter.
iter	max. number of iterations
tolmean	requested accuracy for mean image correction
tolsup	requested accuracy for max (over pixel) image correction
scale	image scale

Details

verbose

Reimplementation of original matlab code by Kostas Papafitsoros (WIAS).

report convergence diagnostics.

Value

TV/TGV reconstructed image data (2D array)

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Author(s)

Joerg Polzehl, <polzehl@wias-berlin.de>, https://www.wias-berlin.de/people/polzehl/

References

J. Polzehl, K. Papafitsoros, K. Tabelow (2020). Patch-Wise Adaptive Weights Smoothing in R, Journal of Statistical Software, 95(6), 1-27. doi:10.18637/jss.v095.i06.

Rudin, L.I., Osher, S. and Fatemi, E. (1992). Nonlinear total variation based noise removal algorithms. Phys. D, 60, 259-268. DOI: 10.1016/0167-2789(92)90242-F.

Bredies, K., Kunisch, K. and Pock, T. (2010). Total Generalized Variation. SIAM J. Imaging Sci., 3, 492-526. DOI:10.1137/090769521.

vaws	vector valued version of function aws The function implements the propagation separation approach to nonparametric smoothing (formerly introduced as Adaptive weights smoothing) for varying coeffi-
	cient likelihood models with vector valued response on a 1D, 2D or 3D grid.

Description

The function implements a version the propagation separation approach that uses vector valued instead of scalar responses.

Usage

```
vaws(y, kstar = 16, sigma2 = 1, mask = NULL, scorr = 0, spmin = 0.25,
ladjust = 1, wghts = NULL, u = NULL, maxni = FALSE)
vawscov(y, kstar = 16, invcov = NULL, mask = NULL, scorr = 0, spmin = 0.25,
ladjust = 1, wghts = NULL, u = NULL, maxni = FALSE)
```

Arguments

diagonal inverse covariance matrix. mask logical mask. All computations are restrikted to design poins within the mask scorr The vector scorr allows to specify a first order correlations of the noise for ear coordinate direction, defaults to 0 (no correlation). spmin determines the form (size of the plateau) in the adaptation kernel. Not to	У	y contains the observed response data. dim(y) determines the dimensionality and extend of the grid design. First component varies over components of the response vector.
invcov array of voxelwise inverse covariance matrixes, first index corresponds to upper diagonal inverse covariance matrix. mask logical mask. All computations are restrikted to design poins within the mask scorr The vector scorr allows to specify a first order correlations of the noise for ear coordinate direction, defaults to 0 (no correlation). spmin determines the form (size of the plateau) in the adaptation kernel. Not to	kstar	maximal number of steps to employ. Determines maximal bandwidth.
diagonal inverse covariance matrix. mask logical mask. All computations are restrikted to design poins within the mask scorr The vector scorr allows to specify a first order correlations of the noise for ear coordinate direction, defaults to 0 (no correlation). spmin determines the form (size of the plateau) in the adaptation kernel. Not to	sigma2	specifies a homogeneous error variance.
scorr The vector scorr allows to specify a first order correlations of the noise for ear coordinate direction, defaults to 0 (no correlation). spmin determines the form (size of the plateau) in the adaptation kernel. Not to	invcov	array of voxelwise inverse covariance matrixes, first index corresponds to upper diagonal inverse covariance matrix.
coordinate direction, defaults to 0 (no correlation). spmin determines the form (size of the plateau) in the adaptation kernel. Not to	mask	logical mask. All computations are restrikted to design poins within the mask.
	scorr	The vector scorr allows to specify a first order correlations of the noise for each coordinate direction, defaults to 0 (no correlation).
changed by the user.	spmin	determines the form (size of the plateau) in the adaptation kernel. Not to be changed by the user.

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Details

see aws. Expets vector valued responses. Currently only implements the case of additive Gaussian errors.

Value

```
returns anobject of class aws with slots
```

```
y = "numeric"
dy = "numeric"
                  dim(y)
x = "numeric"
                  numeric(0)
ni = "integer"
                  integer(0)
mask = "logical"
                  logical(0)
theta = "numeric"
                  Estimates of regression function, length: length(y)
hseq = "numeric"
                  sequence of bandwidths employed
mae = "numeric"
                  Mean absolute error for each iteration step if u was specified, numeric(0) else
psnr = "numeric"
                  Peak signal-to-noise ratio for each iteration step if u was specified, numeric(0)
var = "numeric"
                  approx. variance of the estimates of the regression function. Please note that
                  this does not reflect variability due to randomness of weights.
xmin = "numeric"
                  numeric(0)
xmax = "numeric"
                  numeric(0)
wghts = "numeric"
                  numeric(0), ratio of distances wghts[-1]/wghts[1]
degree = "integer"
hmax = "numeric"
                  effective hmax
```

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```
sigma2 = "numeric"
                 provided or estimated (inverse) error variance
scorr = "numeric"
family = "character"
                 family
shape = "numeric"
                 shape
lkern = "integer"
                 integer code for lkern, 1="Plateau", 2="Triangle", 3="Quadratic", 4="Cubic",
                 5="Gaussian"
lambda = "numeric"
                 effective value of lambda
ladjust = "numeric"
                 effective value of ladjust
aws = "logical" aws
memory = "logical"
homogen = "logical"
                 homogen
earlystop = "logical"
                 FALSE
varmodel = "character"
                 "Constant"
vcoef = "numeric"
                 numeric(0)
call = "function"
                 the arguments of the call to aws
```

Note

use setCores='number of threads' to enable parallel execution.

Author(s)

Joerg Polzehl, <polzehl@wias-berlin.de>, https://www.wias-berlin.de/people/polzehl/

References

- J. Polzehl, K. Tabelow (2019). Magnetic Resonance Brain Imaging: Modeling and Data Analysis Using R. Springer, Use R! series. Appendix A. Doi:10.1007/978-3-030-29184-6.
- J. Polzehl, V. Spokoiny, Adaptive Weights Smoothing with applications to image restoration, J. R. Stat. Soc. Ser. B Stat. Methodol. 62, (2000), pp. 335–354. DOI:10.1111/1467-9868.00235.
- J. Polzehl, V. Spokoiny, Propagation-separation approach for local likelihood estimation, Probab. Theory Related Fields 135 (3), (2006), pp. 335–362. DOI:10.1007/s00440-005-0464-1.

See Also

```
See also aws, vpaws,link{awsdata}
```

Examples

```
## Not run:
setCores(2)
y <- array(rnorm(4*64^3),c(4,64,64,64))
yhat <- vaws(y,kstar=20)
## End(Not run)</pre>
```

vpaws

vector valued version of function paws with homogeneous covariance structure

Description

The function implements a vector-valued version the propagation separation approach that uses patches instead of individuel voxels for comparisons in parameter space. Functionality is analog to function vaws. Using patches allows for an improved handling of locally smooth functions and in 2D and 3D for improved smoothness of discontinuities at the expense of increased computing time.

Usage

Arguments

mask

y	y can be a full array of vector valued data, or, if mask is provided, be a matrix with columns corresponding to points/pixel/voxel within the mask. In the first case dim(y) determines the dimensionality and extend of the grid design, in the second case tis information is obtained from the dimensions of mask. the first component varies over components of the response vector.
kstar	maximal number of steps to employ. Determines maximal bandwidth.
sigma2	specifies a homogeneous error variance.
invcov	array (or matrix) of voxelwise inverse covariance matrixes, first index corresponds to upper diagonal inverse covariance matrix.

logical mask. All computations are restrikted to design poins within the mask.

scorr	The vector scorr allows to specify a first order correlations of the noise for each coordinate direction, defaults to 0 (no correlation).
spmin	determines the form (size of the plateau) in the adaptation kernel. Not to be changed by the user.
ladjust	factor to increase the default value of lambda
wghts	wghts specifies the diagonal elements of a weight matrix to adjust for different distances between grid-points in different coordinate directions, i.e. allows to define a more appropriate metric in the design space.
u	a "true" value of the regression function, may be provided to report risks at each iteration. This can be used to test the propagation condition with u=0
patchsize	positive integer defining the size of patches. Number of grid points within the patch is (2*patchsize+1)^d with d denoting the dimensionality of the design.
maxni	require growing sum of weights
lambda	explicit value of lambda
data	optional vector-valued images to be smoothed using the weighting scheme of the last step
verbose	logical: provide information on progress.

Details

see vaws. Parameter y The procedure is supposed to produce superior results if the assumption of a local constant image is violated or if smooothness of discontinuities is desired.

Function vpawscov2 is intended for internal use in package qMRI only.

Value

function vpaws returns returns an object of class aws with slots

```
y = "numeric"
                  y
dy = "numeric"
                  dim(y)
x = "numeric"
                  numeric(0)
ni = "integer"
                  integer(0)
mask = "logical"
                  logical(0)
theta = "numeric"
                  Estimates of regression function, length: length(y)
hseq = "numeric"
                  sequence of bandwidths employed
mae = "numeric" Mean absolute error for each iteration step if u was specified, numeric(0) else
psnr = "numeric"
                  Peak signal-to-noise ratio for each iteration step if u was specified, numeric(0)
                  else
var = "numeric"
                  approx. variance of the estimates of the regression function. Please note that
                  this does not reflect variability due to randomness of weights. Currently also uses
                  factor 1/ni instead of the correct sum(wij^2)/ni^2
```

```
xmin = "numeric"
                 numeric(0)
xmax = "numeric"
                 numeric(0)
wghts = "numeric"
                 numeric(0), ratio of distances wghts[-1]/wghts[1]
degree = "integer"
hmax = "numeric"
                 effective hmax
sigma2 = "numeric"
                 provided or estimated error variance
scorr = "numeric"
family = "character"
                 family
shape = "numeric"
                 shape
lkern = "integer"
                 integer code for lkern, 1="Plateau", 2="Triangle", 3="Quadratic", 4="Cubic",
                 5="Gaussian"
lambda = "numeric"
                 effective value of lambda
ladjust = "numeric"
                 effective value of ladjust
aws = "logical" aws
memory = "logical"
                 memory
homogen = "logical"
                 homogen
earlystop = "logical"
                 FALSE
varmodel = "character"
                 "Constant"
vcoef = "numeric"
                 numeric(0)
call = "function"
                 the arguments of the call to aws
```

If y contained only information (condensed data) for positions within a mask, then the returned object only contains results for these positions.

Note

use setCores='number of threads' to enable parallel execution.

Author(s)

Joerg Polzehl, <polzehl@wias-berlin.de>, https://www.wias-berlin.de/people/polzehl/

References

- J. Polzehl, K. Tabelow (2019). Magnetic Resonance Brain Imaging: Modeling and Data Analysis Using R. Springer, Use R! series. Appendix A. Doi:10.1007/978-3-030-29184-6.
- J. Polzehl, K. Papafitsoros, K. Tabelow (2020). Patch-Wise Adaptive Weights Smoothing in R, Journal of Statistical Software, 95(6), 1-27. doi:10.18637/jss.v095.i06.

See Also

```
See also vaws, lpaws, vawscov,link{awsdata}
```

Examples

```
## Not run:
setCores(2)
y <- array(rnorm(4*64^3),c(4,64,64,64))
yhat <- vpaws(y,kstar=20)
## End(Not run)</pre>
```

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