Analysing spatial point patterns in R

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Abstract

This is a detailed set of notes for a workshop on *Analysing spatial point patterns* that has been held several times in Australia and New Zealand in 2006–2008.

It covers statistical methods that are currently feasible in practice and available in public domain software. Some of these techniques are well established in the applications literature, while some are very recent developments.

The workshop uses the statistical package R and is based on spatstat, an add-on library for R for the analysis of spatial data.

Topics covered include: statistical formulation and methodological issues; data input and handling; R concepts such as classes and methods; nonparametric intensity estimates; goodness-of-fit testing for Complete Spatial Randomness; maximum likelihood inference for Poisson processes; model validation for Poisson processes; distance methods and summary functions such as Ripley's K function; non-Poisson point process models; simulation techniques; fitting models using summary statistics; Gibbs point process models; fitting Gibbs models; simulating Gibbs models; validating Gibbs models; multitype and marked point patterns; exploratory analysis of marked point patterns; multitype Poisson process models and maximum likelihood inference; multitype Gibbs process models and maximum pseudolikelihood; and line segment data.

This version of the notes requires R version 2.7.0 or later, and spatstat version 1.14-5 or later.

Acknowledgements

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CONTENTS 3

$\boldsymbol{\alpha}$		
Co	nte	ents

PART I. OVERVIEW	5
1 Introduction	6
2 Statistical formulation	13
3 The R system	17
4 Introduction to spatstat	19
PART II. DATA TYPES	26
5 Objects, classes and methods in R	27
6 Point patterns in spatstat	33
7 Windows in spatstat	39
8 Manipulating point patterns	46
9 Pixel images in spatstat	54
10 Tessellations	60
PART III. INTENSITY AND RANDOMNESS	65
11 Methods 1: Investigating intensity	66
12 Methods 2: Tests of Complete Spatial Randomness	72
13 Methods 3: Maximum likelihood for Poisson processes	79
14 Methods 4: checking a fitted Poisson model	90
PART IV. INTERACTION	97
15 Simple models of non-Poisson patterns	98
16 Methods 5: Distance methods for point patterns	102
17 Methods 6: simulation envelopes and goodness-of-fit tests	119
18 Methods 7: model-fitting using summary statistics	125
19 Methods 8: adjusting for inhomogeneity	128
20 Gibbs models	132
21 Methods 9: fitting Gibbs models	139
22 Methods 10: validation of fitted Gibbs models	148

4 CONTENTS

PART IV. MARKED POINT PATTERNS	155
23 Marked point patterns	156
24 Handling marked point pattern data	160
25 Methods 11: exploratory tools for marked point patterns	165
26 Methods 12: multitype Poisson models	179
27 Methods 13: Gibbs models for multitype point patterns	185
28 Line segment data	190
29 Further information on spatstat	192
Bibliography	193
Index	195



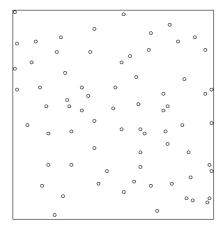
6 Introduction

1 Introduction

1.1 Types of data

1.1.1 Points

A point pattern dataset gives the locations of objects/events occurring in a study region.

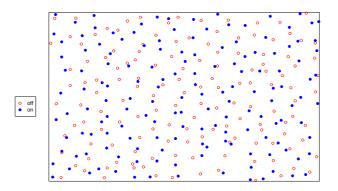


The points could represent trees, animal nests, earthquake epicentres, petty crimes, domiciles of new cases of influenza, galaxies, etc.

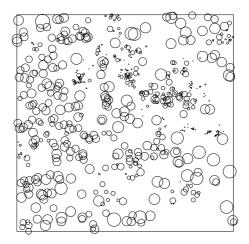
The points might be situated in a region of the two-dimensional (2D) plane, or on the Earth's surface, or a 3D volume, etc. They could be points in space-time (e.g. earthquake epicentre location and time). The software presented here is only applicable to 2D point patterns (but we're working on it).

1.1.2 Marks

The points may have extra information called **marks** attached to them. The mark represents an "attribute" of the point. The mark variable could be *categorical*, e.g. species or disease status:



The mark variable could be *continuous*, e.g. tree diameter:

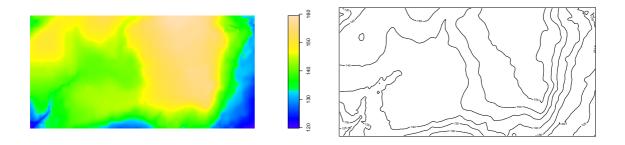


The mark could be multivariate, or even more complicated.

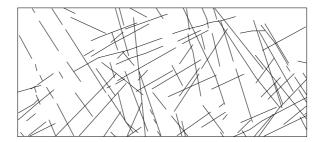
1.1.3 Covariates

Our dataset may also include **covariates** — any data that we treat as explanatory, rather than as part of the 'response'.

Covariate data may be a spatial function Z(u) defined at all spatial locations u, e.g. altitude, soil pH, displayed as a pixel image or a contour plot:



Covariate data may be another *spatial pattern* such as another point pattern, or a line segment pattern, e.g. a map of geological faults:

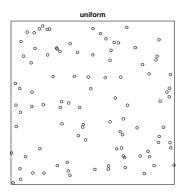


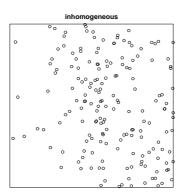
8 Introduction

1.2 Typical scientific questions

1.2.1 Intensity

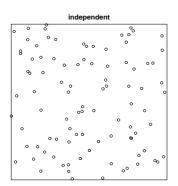
'Intensity' is the average density of points (expected number of points per unit area). Intensity may be constant ('uniform') or may vary from location to location ('non-uniform' or 'inhomogeneous').

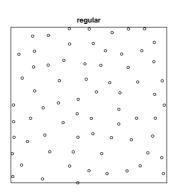


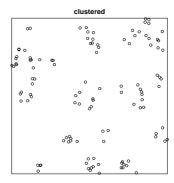


1.2.2 Interaction

'Interpoint interaction' is stochastic dependence between the points in a point pattern. Usually we expect dependence to be strongest between points that are close to one another.

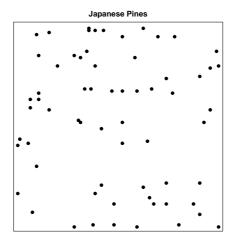






Example 1 (Japanese pines) Locations of 65 saplings of Japanese pine in a 5.7×5.7 metre square sampling region in a natural stand.

Main question: is the spacing between saplings greater than would be expected for a random pattern? (reflecting competition for resources)



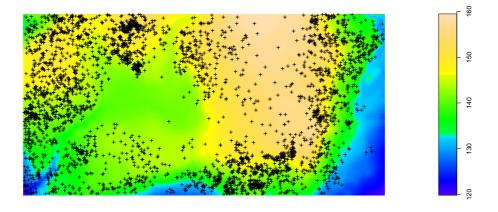
1.2.3 Covariate effects

For a point pattern dataset with covariate data, we typically

- investigate whether the intensity depends on the covariates
- allow for covariate effects on intensity before studying interaction between points

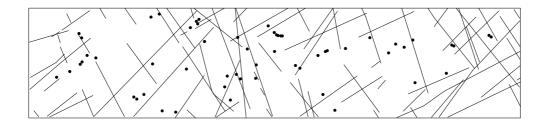
Example 2 (Tropical rainforest data) Locations of 3605 trees in a tropical rainforest, with supplementary grid map of elevation (altitude).

Main questions: (1) does tree density depend on slope? (2) after accounting for variation in tree density due to slope, is there evidence of clustering of trees?



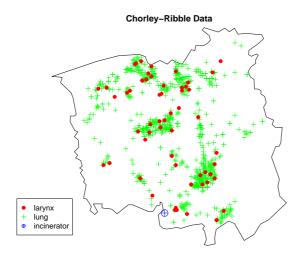
Example 3 (Queensland copper data) A intensive mineralogical survey yields a map of copper deposits (essentially pointlike at this scale) and geological faults (straight lines). The faults can easily be observed from satellites, but the copper deposits are hard to find. The main question is whether the faults are 'predictive' for copper deposits (e.g. copper less/more likely to be found near faults).

10 Introduction



Example 4 (Chorley-Ribble data) An apparent cluster of cases of cancer of the larynx occurred near a disused industrial incinerator. The area health authority mapped the domicile locations of all cases (58) of cancer of the larynx and, for control purposes, a random sample of cases (978) of lung cancer.

Main question: after allowing for spatial variation in density of the susceptible population (for which the lung cancer cases are a surrogate), is there evidence of raised incidence of laryngeal cancer near the incinerator?

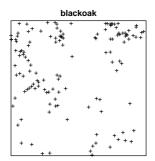


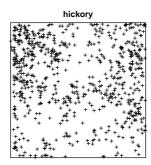
1.2.4 Segregation of points with different marks

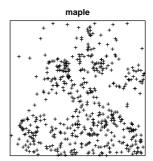
In a marked point pattern, we need to investigate whether points with different mark values are 'segregated' (found in different parts of the study region).

Example 5 (Lansing Woods) In a 20-acre study region in Lansing Woods, Michigan, the locations of 2251 trees and the botanical classification of each tree were recorded.

Main question: is the study region divided into domains where a single tree species dominates, or are the different species randomly interspersed?

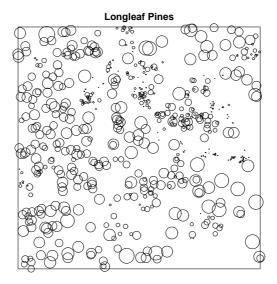






Example 6 (Longleaf Pines) In a forest of Longleaf Pine trees in Georgia, USA, the locations of 584 trees were recorded along with their diameter at breast height (dbh), a convenient surrogate measure of size and age.

Main question: explain any spatial variation in the density and age of trees.



1.2.5 Dependence between points of different types

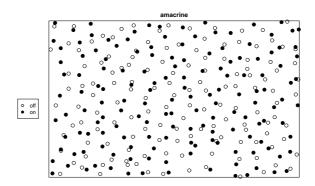
In a point pattern dataset with **categorical** marks, (aka multitype point pattern), dependence between the different types may be formulated either as

- interaction between the sub-pattern of points of type i and the sub-pattern of points of type j; or
- dependence between the mark values of points at two specified locations.

Example 7 (Amacrine cells) The retina is a flat sheet containing several layers of cells. Amacrine cells occupy two adjacent layers, the 'on' and 'off' layers. In a microscope field of view, the locations of all amacrine cells were mapped, and classified into 'on' and 'off'.

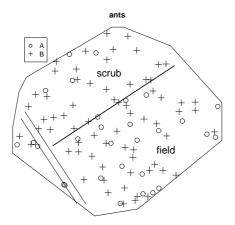
Main question: is there evidence that the 'on' and 'off' layers grew independently of one another?

12 Introduction



Example 8 (Ants' nests) The nests of two species of ants in a plot in Greece were mapped. Auxiliary information records a field/scrub boundary, and the position of a walking track.

Main question: does species A intentionally place its nests close to species B?



1.3 Overview of statistical methods

Statistical methods for spatial point patterns have a quirky history, and have not yet coalesced into a mature statistical methodology. They include

- summary statistics: the applied literature is dominated by *ad hoc* methods based on evaluating a summary statistic (e.g. average distance from a point to its nearest neighbour) with very little statistical theory to support them.
- comparison to Poisson process: in the applied literature, hypothesis tests are invoked chiefly to decide whether the point pattern is 'completely random' (a uniform Poisson point process) whether or not this is scientifically relevant. Lots of misunderstandings prevail.
- modelling: only in the last decade has it finally become possible to formulate and fit realistic models to point pattern data. There's still a lot of work to be done e.g. in algorithms, model choice, goodness-of-fit.

We'll cover both classical and modern methods. Useful textbooks include [17, 19, 23, 31, 46, 37]. An important recent survey is [38].

2 Statistical formulation

2.1 Point processes

In this workshop, the observed point pattern \mathbf{x} will be treated as a realisation of a random **point process** \mathbf{X} in two-dimensional space. A point process is simply a random set of points; the *number* of points is random, as well as the locations of the points. Our goal is usually to estimate parameters of the distribution of \mathbf{X} .

2.2 Should I treat the data as a point process?

Treating the point pattern as a point process effectively assumes that the pattern is *random* (the locations of the points, and the number of points, are random) and that the pattern is the *observation* or *'response'* of interest. A realisation of a point process is an unordered set of points, so the points do not have a serial order (unless there are marks attached).

Example 9 A silicon wafer is inspected for defects in the crystal surface, and the locations of all defects are recorded.

This can be analysed as a point process in two dimensions, assuming the defects are point-like. We're interested in the intensity of defects, spacing between defects, etc.

Example 10 Earthquake aftershocks in Japan are detected and their latitude, longitude and time of occurrence are recorded.

This can be analysed as a point process in space-time (where space is the two-dimensional plane or the Earth's surface). If the occurrence times are ignored, it becomes a spatial point process.

Example 11 The locations of petty crimes that occurred in the past week are plotted on a street map of Chicago.

This can be analysed as a point process. We're interested in the intensity (propensity for crimes to occur), any spatial variation in intensity, clusters of crimes, etc. One issue here is whether the recorded crime locations can be anywhere in two dimensional space, or whether they are actually restricted to locations on the streets (making them a point process on a 1-dimensional network).

Example 12 A tiger shark is captured, tagged with a satellite transmitter, and released. Over the next month its location is reported daily. These points are plotted on a map.

It is probably *not* appropriate to analyse these data as a spatial point process. At the very least, the time of each observation should be included. They could be treated as a space-time point process, except that it's a strange process, as it consists of exactly one point at each instant of time. These data should really be treated as a sparse sample of a continuous trajectory, and analysed using other methods [which, alas, are fairly underdeveloped.] See the R package trip.

Example 13 A herd of deer is photographed from the air at noon each day for 10 days. Each photograph is processed to produce a point pattern of individual deer locations on a map.

Each day produces a point pattern that could be analysed as a realisation of a point process. However, the observations on successive days are dependent (e.g. constant herd size, systematic foraging behaviour). Assuming individual deer cannot be identified from day to day, this is effectively a 'repeated measures' dataset where each response is a point pattern. Methods for this problem are in their infancy.

Example 14 In a designed controlled experiment, silicon wafers are produced under various conditions. Each wafer is inspected for defects in the crystal surface, and the locations of all defects are recorded as a point pattern.

This is a designed experiment in which the response is a point pattern. Methods for this problem are in their infancy. There are some methods for *replicated* spatial point patterns [9, 13, 24, 25, 29] that apply when each experimental group contains several point patterns.

Example 15 The points are not the original data, but were obtained after processing the data. For example,

- the original dataset is a pattern of small blobs, and the points are the blob centres;
- the original dataset is a collection of line segments, and the points are the endpoints, crossing points, midpoints etc;
- the original dataset is a space-filling tessellation of biological cells, and the points are the centres of the cells.

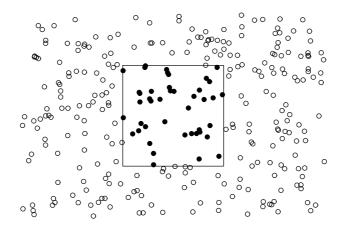
This is a grey area. Point process methodology can be applied, and may be more powerful or more flexible than existing methodology for the unprocessed data. However the origin of the point pattern may lead to artefacts (for example the centres of biological cells never lie very close together, because cells have nonzero size) which must be taken into account in the analysis.

2.3 Assumptions about the data

The "standard model" assumes that the point process X extends throughout 2-D space, but is observed only inside a region W, the "sampling window". Our data consist of an unordered set

$$\mathbf{x} = \{x_1, \dots, x_n\}, \quad x_i \in W, \quad n \ge 0$$

of points x_i in W. The window W is fixed and known. Usually our goal is inference about parameters of X.

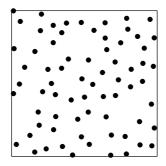


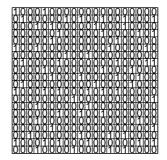
Data are often supplied without information about the sampling window W. It is important to know the window W, since we need to know where points were *not* observed. Even something as simple as estimating the density of points depends on the window. It would be wrong, or at least different, to analyze a point pattern dataset by "guessing" the appropriate window. An analogy may be drawn with the difference between sequential experiments and experiments in which the sample size is fixed a priori.

For the same reason, it is not sufficient to observe the values of covariates at the data points only. In order to investigate the dependence of the point process on the covariate, we need to have at least some observations of the covariate at other ("non-data") locations.

It's implicitly assumed that all points of \mathbf{X} within W have been mapped without omission. Most models we use will assume that random points could have been observed at any location in the window W, without further constraint. (Examples where this does not apply: GPS locations of cars will usually lie along roads; certain cells lie only inside certain tissues).

When thinking about methodological issues it's often useful to think about the discretised version of a point process. Suppose the window W is chopped into infinitely many 'pixels'. Each pixel is assigned the value I=1 if it contains a point of \mathbf{X} , and I=0 otherwise. This array of 0's and 1's constitutes the data that must be modelled. [e.g. obviously we can't model the dependence of these indicators on a covariate if we only observe the covariate value at the locations where I=1.]





2.4 Marks and covariates

The main differences between marks and covariates are that

- marks are associated with data points;
- marks are part of the 'response' (the point pattern) while covariates are 'explanatory'.

2.4.1 Marks

A mark variable may be interpreted as an additional coordinate for the point: for example a point process of earthquake epicentre locations (longitude, latitude), with marks giving the occurrence time of each earthquake, can alternatively be viewed as a point process in space-time with coordinates (longitude, latitude, time).

A marked point process of points in space S with marks belonging to a set M is mathematically defined as a point process in the cartesian product $S \times M$. The space M of possible marks may be 'anything'. In current applications, typically the mark is either a categorical variable (so that the points are grouped into 'types') or a real number. Multivariate marks consisting of several such variables are also common.

A marked point pattern is an unordered set

$$\mathbf{y} = \{(x_1, m_1), \dots, (x_n, m_n)\}, \quad x_i \in W, \quad m_i \in M$$

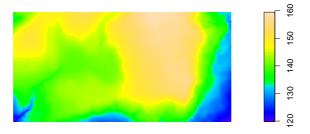
where x_i are the locations and m_i are the corresponding marks.

Marked point patterns are discussed in detail in section 23.

2.4.2 Covariates

Any kind of data may be recruited as an explanatory variable (covariate).

A 'spatial function', 'spatial covariate' or 'geostatistical covariate' is a function Z(u) observable (potentially) at every spatial location $u \in W$. Values of Z(u) may be available for a fine grid of locations u:



The values of a spatial function Z(u) may only be observable at some scattered sampling locations u. An example is the measurement of soil pH at a few sampling locations. In this case, the value of the covariate Z must be observed for all points x_i of the point pattern \mathbf{x} , and must also be observed at some other 'non-data' or 'background' locations $u \in W$ with $u \notin \mathbf{x}$.

Alternatively, the covariate information may consist of another spatial pattern, such as a point pattern or a line segment pattern. The way in which this covariate information enters the analysis or statistical model depends very much on the context and the choice of model. Typically the covariate pattern would be used to define a surrogate spatial function Z, for example, Z(u) may be the distance from u to the nearest line segment.

3 The R system

We will be using the statistical package R.

3.1 How to obtain R

R is free software with an open-source licence. You can download it from r-project.org and it should be easy to install on any computer (see the instructions at the website).

Books and online tutorials are available to help you learn to use R.

3.2 How commands are printed in the notes

You can run an R session using either a point-and-click interface or a line-by-line command interpreter. In these notes, R commands are printed as they would appear when typed at the command line. So a typical series of R commands looks like this:

```
> pi/2
> sin(pi/2)
> x <- sqrt(2)
> x
```

Note that you are not meant to type the > symbol; this is just the prompt for command input in R. To type the first command, just type pi/2.

In these notes we will sometimes also print the response that R gives to a set of commands. In the example above, it would look like this:

```
> pi/2
[1] 1.570796
> sin(pi/2)
[1] 1
> x <- sqrt(2)
> x
[1] 1.414214
```

If the input is too long, R will break it into several lines, and print the character + to indicate that the input continues from the previous line. (You don't type the +). Also if you type an expression involving brackets and hit Return before all the open brackets have been closed, then R will print a + indicating that it expects you to finish the expression.

```
> folderol <- 1.2
> sin(folderol * folderol * folderol)

[1] -0.09132148
```

The R system

3.3 Contributed libraries for R

In addition to the basic R system, the R website also offers many add-on modules ('libraries' or 'packages') contributed by users. These can be downloaded from cran.r-project.org (under 'Contributed Packages').

Packages that may be useful for analysing spatial data include:

ads spatial point pattern analysis

DCluster detecting clusters in spatial count data

fields curve and function fitting

geoR model-based geostatistical methods geoRglm model-based geostatistical methods

GeoXB interactive spatial exploratory data analysis

grasp spatial prediction

maptools geographical information systems

rgdal interface to GDAL geographical data analysis
sp base library for some spatial data analysis packages
spatclus detecting clusters in spatial point pattern data

spatialCovariance spatial covariance for data on grids

spatialkernel interpolation and segregation of point patterns
spatstat Spatial point pattern analysis and modelling

spBayes Gaussian spatial process MCMC (grid data)

spdep spatial statistics for variables observed at fixed sites

spgwr geographically weighted regression

splancs spatial and space-time point pattern analysis

spsurvey spatial survey methods trip analysis of spatial trip data

To make use of a package, you need to:

- 1. download the package code (once only) without unpacking;
- 2. 'install' the package code on your system (once only);
- 3. 'load' the package into your current R session using the command library (each time you start a new R session).

The installation step is performed automatically using R, not by manually unpacking the code. Installation is usually a very easy process.

Instructions on how to install a package are given at cran.r-project.org. If you are running Windows, first start an R session. Then try the pull-down menu item Packages — Install packages. If this menu item is available, then you will be able to download and install any desired packages by simply selecting the package name from the pulldown list. If this menu item is not available (for internet security reasons), you can manually download packages by going to the CRAN website under Contributed packages — Windows binaries and downloading the desired zip files of Windows binary files. To perform step 2, start an R session and use the menu item Packages — Install from local zip files to install.

If you are running Linux, step 1 is performed manually by going to the CRAN website under Contributed Packages and downloading the tar file packagename.tar.gz. Step 2 is performed by issuing the command R CMD INSTALL packagename.tar.gz.

4 Introduction to spatstat

4.1 The spatstat package

Spatstat is a contributed R package for analysing spatial data, written by Adrian Baddeley and Rolf Turner. Current versions of spatstat deal mainly with spatial point patterns in two dimensions. The package supports

- creation, manipulation and plotting of point patterns
- exploratory data analysis
- simulation of point process models
- parametric model-fitting
- hypothesis tests, residual plots, diagnostics

Spatstat is one of the largest contributed packages available for R, with over 300 user-level functions and a 500-page manual. It has its own web domain, www.spatstat.org, offering information about the package.

Spatstat can be downloaded from cran.r-project.org (under 'Contributed packages — spatstat'). To install spatstat you will also need to download the packages mgcv and sm.

4.2 Please acknowledge spatstat

If you use spatstat for research that leads to publications, it would be much appreciated if you could acknowledge spatstat in your publications, preferably citing [4]. Citations help us to justify the expenditure of time and effort on maintaining and developing the package.

4.3 Getting started

Here is a quick demonstration of spatstat in action. You can follow the demonstration by typing the commands into R.

To begin any analysis using spatstat, first start the R system, and type

> library(spatstat)

The response will be something like this:

> library(spatstat)

This is mgcv 1.3-20

spatstat 1.14-5

Type 'help(spatstat)' for information

The printout shows that, before loading spatstat, the system has loaded the package mgcv that is required by spatstat. Then it loads spatstat, showing the version number of the package.

For a list of the commands available in spatstat, type

> help(spatstat)

To get information on a particular command, type help(command).

To gain an impression of what is available in **spatstat**, you can run the package demonstration by typing **demo(spatstat)**.

4.4 Inspecting data

For our first demonstration, we'll use one of the standard point pattern datasets that is installed with the package. The 'Swedish Pines' dataset represent the positions of 71 trees in a forest plot 9.6 by 10.0 metres.

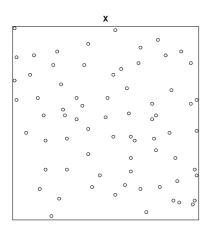
> data(swedishpines)

To avoid typing 'swedishpines' all the time, let us copy the data to another dataset with a shorter name:

> X <- swedishpines

You can immediately plot the point pattern by typing

> plot(X)



Simply typing the name of the dataset gives you some basic information:

> X

```
planar point pattern: 71 points
window: rectangle = [0, 96] x [0, 100] units (one unit = 0.1 metres)
```

Let's study the intensity (density of points) in this point pattern. For a few basic summary statistics, type

> summary(X)

```
Planar point pattern: 71 points
Average intensity 0.0074 points per square unit (one unit = 0.1 metres)

Window: rectangle = [0, 96] x [0, 100] units

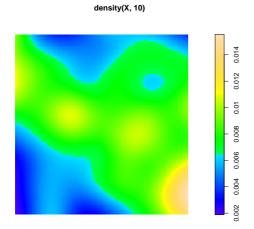
Window area = 9600 square units

Unit of length: 0.1 metres
```

The coordinates are in decimetres (0.1 metre), so the average intensity is 0.0074 trees per square decimetre or 0.74 trees per square metre.

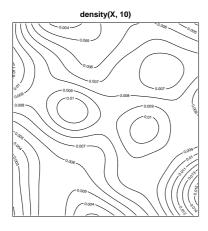
To get an impression of local spatial variations in intensity, we can plot a kernel estimate of intensity:

> plot(density(X, 10))



where 10 is my chosen value for the standard deviation of the Gaussian smoothing kernel. If you prefer a contour plot,

> contour(density(X, 10), axes = FALSE)



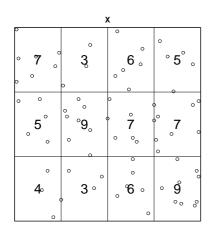
The contours are labelled in density units of "trees per square decimetre".

4.5 Exploratory data analysis

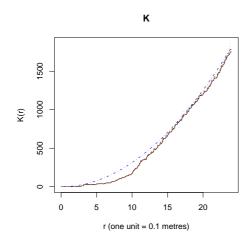
Spatstat is designed to support all the standard types of exploratory data analysis for point patterns.

One example is *quadrat counting*. The study region is divided into rectangles ('quadrats') of equal size, and the number of points in each rectangle is counted.

$$>$$
 Q <- quadratcount(X, nx = 4, ny = 3) $>$ Q



Another example is Ripley's K function. I'll explain more about the K function later. For now, we'll just demonstrate how easy it is to compute and plot it. To compute the K function for a point pattern X, type Kest(X). This returns an object which can be plotted.



4.6 Multitype point patterns

A marked point pattern in which the marks are a categorical variable is usually called a *multitype* point pattern. The 'types' are the different values or levels of the mark variable.

Here is the famous Lansing Woods dataset recording the positions of 2251 trees of 6 different species (hickories, maples, red oaks, white oaks, black oaks and miscellaneous trees).

```
> data(lansing)
> lansing
```

```
marked planar point pattern: 2251 points
multitype, with levels = blackoak hickory maple misc redoak
window: rectangle = [0, 1] x [0, 1] units (one unit = 924 feet)
```

> summary(lansing)

Marked planar point pattern: 2251 points
Average intensity 2250 points per square unit (one unit = 924 feet)

Pattern contains duplicated points Multitype:

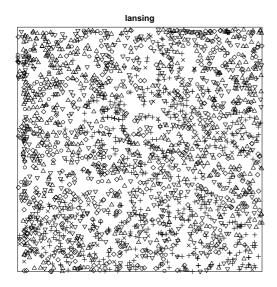
	frequency	proportion	intensity
blackoak	135	0.0600	135
hickory	703	0.3120	703
maple	514	0.2280	514
misc	105	0.0466	105
redoak	346	0.1540	346
whiteoak	448	0.1990	448

Window: rectangle = [0, 1] x [0, 1] units

Window area = 1 square unit Unit of length: 924 feet

> plot(lansing)

blackoak	hickory	${\tt maple}$	misc	redoak	whiteoak
1	2	3	4	5	6

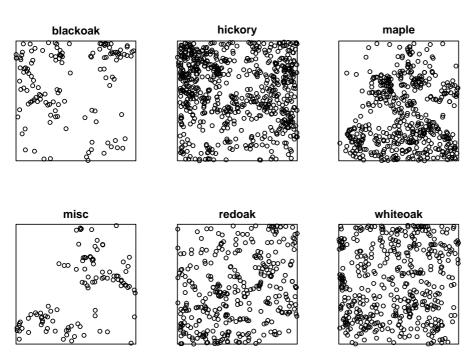


In this plot, each type of point (i.e. each species of tree) is represented by a different plot symbol. The last line of output above explains the encoding: black oak is coded as symbol 1 (open circle) and so on.

An alternative way to plot these data is to split them into 6 point patterns, each pattern containing the trees of one species. This is done using split:

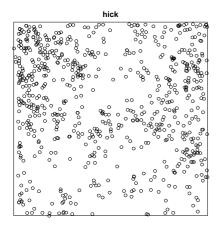
> plot(split(lansing))

split(lansing)



The result of split(lansing) is a list of point patterns. The names of the list entries are the names of the types (in this case "blackoak", "hickory", etc). To extract one of these patterns, e.g. the hickories,

- > hick <- split(lansing)\$hickory</pre>
- > plot(hick)



4.7 Installed datasets

For reference, here is a list of the standard point pattern datasets that are supplied with the installation of spatstat:

name	description	marks	covariates	window
amacrine	Hughes' rabbit amacrine cells	2 types	•	
anemones	Upton-Fingleton sea anemones	diameter		
ants	Harkness-Isham ant nests	2 species	2 zones	convex poly
bei	Tropical rainforest trees		topography	
betacells	Wässle et al. cat retinal ganglia	2 types		
bramblecanes	Bramble Canes	3 ages		
cells	Crick-Ripley biological cells			
chorley	Chorley-South Ribble cancers	case/control	•	$\overline{\text{irregular}}$
copper	Queensland copper deposits		fault lines	
demopat	artificial data	2 types	•	irregular
finpines	Finnish Pines	diameter	•	
hamster	Aherne's hamster tumour data	2 types		
humberside	Humberside child leukaemia	case/control	•	irregular
japanesepines	Japanese Pines			
lansing	Lansing Woods	6 species		
longleaf	Longleaf Pine trees	diameter		
murchison	Murchison gold deposits	•	fault lines	irregular
nbfires	New Brunswick fires	several	•	irregular
nztrees	Mark-Esler-Ripley NZ trees	•	•	
ponderosa	Getis-Franklin Ponderosa pines	•	•	
redwood	Strauss-Ripley redwood saplings	•	•	
redwoodfull	Strauss redwood map (full set)	•	2 zones	
simdat	Simulated point pattern			
spruces	Spruce trees in Saxony	diameter		
swedishpines	Strand-Ripley Swedish pines			
urkiola	Urkiola Woods, Spain	2 species		irregular

The symbol indicates that the window for the pattern is a rectangle.

To flick through a nice display of all these datasets, type demo(data).

To access one of these datasets, type data(name) where name is the name listed above. To see information about the dataset, type help(name). To plot the dataset, type plot(name).

4.8 Point-and-click on the screen

There is a graphical interface which allows you to draw a point pattern on the screen. Type

> X <- clickppp(10)

This opens a graphics window and invites you to point and click 10 times in the window. The result is a point pattern, consisting of 10 points, stored in the object named X. To plot it, type

> plot(X)

26	Introduction to spatstat
PART II. DATA TYPES	
In Part II of the workshop, we look at the different types of spatial pixel images, etc) and how to manipulate them in spatstat.	data (point patterns, windows,

5 Objects, classes and methods in R

The tutorial examples above have used some of the 'object-oriented' features of R. It is very useful to know a little about how these work.

5.1 Classes in R

R is an 'object-oriented' language. A dataset with some kind of structure on it (e.g. a contingency table, a time series, a point pattern) is treated as a single 'object'.

For example, R includes a dataset sunspots which is a time series containing monthly sunspot counts from 1749 to 1983. This dataset can be manipulated as if it were a single object:

```
> plot(sunspots)
> summary(sunspots)
> X <- sunspots</pre>
```

Each object in R is identified as belonging to a particular type or **class** depending on its structure. For example, the **sunspots** dataset is a time series:

```
> class(sunspots)
[1] "ts"
```

Standard operations, such as printing, plotting, or calculating the sample mean, are defined separately for each class of object.

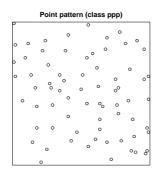
For example, typing plot(sunspots) invokes the generic command plot. Now sunspots is an object of class "ts" representing a time series, and there is a special "method" for plotting time series, called plot.ts. So the system executes plot.ts(sunspots). It is said that the plot command is "dispatched" to the method plot.ts. The plot method for time series produces a display that is sensible for time series, with axes properly annotated.

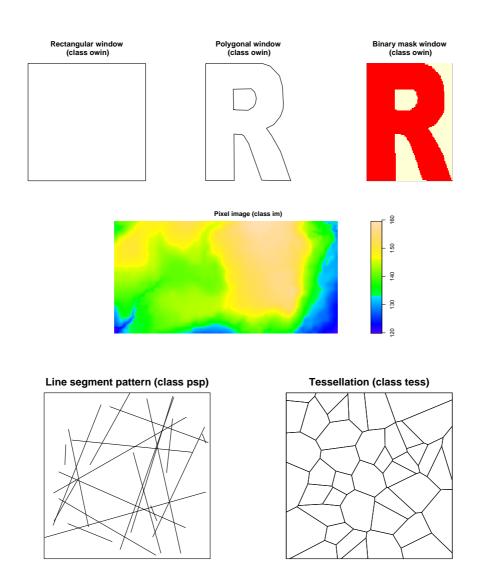
Tip: to find out how to modify the plot for an object of class "foo", consult help(plot.foo) rather than help(plot).

5.2 Classes in spatstat

To handle point pattern datasets and related data, the spatstat package defines the following classes of objects:

- ppp: planar point pattern
- owin: spatial region ('observation window')
- im: pixel image
- psp: pattern of line segments
- tess: tessellation

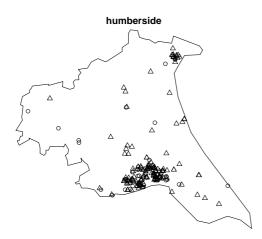




Most of the functionality in spatstat works on such objects. To use this functionality, you'll need to read your raw data into R and then convert it into an object of the appropriate format.

In particular spatstat has methods for plot, print and summary for each of these classes. For example, the plot method for point patterns, plot.ppp, ensures that the x and y scales are equal, and does various other things that are sensible when plotting a spatial point pattern rather than just a list of (x, y) pairs.

- > data(humberside)
- > plot(humberside)



Exercise 1 Find out how to modify the command plot(swedishpines) so that the title reads "Swedish Pines data" and the points are represented by plus-signs instead of circles.

When you type print(swedishpines) or just swedishpines, this invokes the generic command print, which dispatches to the method print.ppp, which prints some sensible information about the point pattern swedishpines at the terminal.

> swedishpines

```
planar point pattern: 71 points
window: rectangle = [0, 96] x [0, 100] units (one unit = 0.1 metres)
```

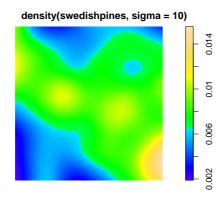
The generic command summary is meant to provide basic summary statistics for a dataset. When you type summary(swedishpines) this is dispatched to the method summary.ppp, which computes a sensible set of summary statistics for a point pattern, and prints them at the terminal.

> summary(swedishpines)

```
Planar point pattern: 71 points
Average intensity 0.0074 points per square unit (one unit = 0.1 metres)
Window: rectangle = [0, 96] x [0, 100] units
Window area = 9600 square units
Unit of length: 0.1 metres
```

The command density is also generic. It is normally used to compute a kernel density estimate of a probability distribution from a vector of numbers. (This "default method" is called density.default.) But there is also a method for point patterns, so that when you type density(swedishpines), this is dispatched to density.ppp which computes a two-dimensional kernel estimate of the intensity function.

```
> plot(density(swedishpines, sigma = 10))
```



To see a list of all methods available in R for a particular generic function such as plot:

> methods(plot)

To see a list of all methods that are available for a particular class such as ppp:

> methods(class = "ppp")

[1]	[.ppp	[<ppp< th=""><th>affine.ppp</th><th>as.data.frame.ppp</th></ppp<>	affine.ppp	as.data.frame.ppp
[5]	as.owin.ppp	as.ppp.ppp	by.ppp	crossdist.ppp
[9]	cut.ppp	density.ppp	distmap.ppp	duplicated.ppp
[13]	identify.ppp	is.marked.ppp	is.multitype.ppp	kstest.ppp
[17]	markformat.ppp	marks.ppp	marks <ppp< td=""><td>nndist.ppp</td></ppp<>	nndist.ppp
[21]	nnwhich.ppp	pairdist.ppp	pcf.ppp	plot.ppp
[25]	<pre>print.ppp</pre>	quadrat.test.ppp	rescale.ppp	rotate.ppp
[29]	rshift.ppp	shift.ppp	split.ppp	split <ppp< td=""></ppp<>
[33]	subset.ppp	summary.ppp	unique.ppp	unitname.ppp
[37]	unitname <ppp< td=""><td></td><td></td><td></td></ppp<>			

5.3 Return values

5.3.1 The return value of a function

Every function in R returns a value. The return value may be 'null', or a single number, a list, or any kind of object. When you type an R expression on the command line, the result of evaluating the expression is printed.

> 1 + 1

[1] 2

> sin(pi/3)

[1] 0.8660254

Just to confuse matters, the result of a function may be tagged as 'invisible' so that it is not printed.

- > data(cells)
- > plot(cells)

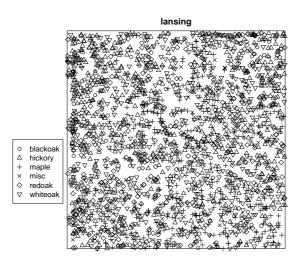
5.3 Return values 31

There's still a return value from the function, which can be captured by assigning the result to a variable:

```
> a <- plot(cells)
> a
NULL
```

Tip: Many plotting commands return a value which is useful if you want to annotate the plot. In spatstat the function plot.ppp plots a point pattern and returns information about the encoding of the marks. After plotting a multitype pattern, to make a nice legend for the plot, save the result of the plot call and pass it to the legend command:

```
> data(lansing)
> a <- plot(lansing)
> legend(-0.25, 0.5, names(a), pch = a)
```



Tip: To find out the format of the output returned by a particular function fun, type help(fun) and read the section headed 'Value'.

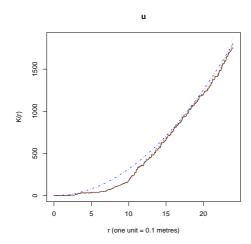
5.3.2 Returning an object

A function which performs a complicated analysis of your data will typically return an object belonging to a special class. This is a convenient way to handle calculations that yield large or complicated output. It enables you to store the result for later use, and provides methods for handling the result.

Many of the functions in spatstat return an object of a special class. For example, the value returned by density.ppp is a pixel image (an object of class "im"). This is effectively a large matrix, giving the values of the kernel estimate of intensity at each point in a fine regular grid of locations.

```
> Z <- density(swedishpines, sigma = 10)
> Z
real-valued pixel image
100 x 100 pixel array (ny, nx)
enclosing rectangle: [0, 96] x [0, 100] units (one unit = 0.1 metres)
   The class of pixel images in spatstat has methods for print, summary, plot and so on.
> summary(Z)
real-valued pixel image
100 x 100 pixel array (ny, nx)
enclosing rectangle: [0, 96] x [0, 100] units
dimensions of each pixel: 0.96 x 1 units
(one unit = 0.1 metres)
Image is defined on the full rectangular grid
Frame area = 9600 square units
Pixel values :
        range = [0.00188947243195950,0.0155470858797917]
        integral = 71.3036909843861
        mean = 0.00742746781087355
   Another example is the command Kest which estimates Ripley's K-function. The value
returned by Kest is an object of class "fv" ('function value table') containing the estimated
values of K(r), obtained using several different estimators, for a range of r values. This class
has methods for print, plot and so on.
> u <- Kest(swedishpines)
> u
Function value object (class 'fv')
for the function r \rightarrow K(r)
Entries:
id
         label
                      description
                      distance argument r
r
         r
       {	t Kpois}({	t r})
                     theoretical Poisson K(r)
theo
border Kbord(r)
                      border-corrected estimate of K(r)
                      translation-corrected estimate of K(r)
trans
         Ktrans(r)
         Kiso(r)
                      Ripley isotropic correction estimate of K(r)
iso
Default plot formula:
        . ~ r
Recommended range of argument r: [0, 24]
Unit of length: 0.1 metres
```

> plot(u)



6 Point patterns in spatstat

To analyse your *own* point pattern data in **spatstat**, you'll need to read the raw data into R and convert them into an object of class "ppp". This tutorial gives one basic recipe.

6.1 Basic recipe

In many cases, the observation window is a rectangle. The following steps will then be sufficient.

- 1. store the x and y coordinates for the points in two vectors x and y.
- 2. if there are marks attached to the points, store the corresponding marks in a vector m. (*Note:* only a single mark value per point is allowed; multivariate marks are not supported. But we're working on it.)
- 3. create the point pattern object by

```
> ppp(x, y, xrange, yrange)
```

or, if there are marks,

> ppp(x, y, xrange, yrange, marks = m)

where xrange, yrange are vectors of length 2 giving the x and y dimensions of the rectangular window.

The value returned by the function ppp is an object of class "ppp" representing a point pattern.

If the window is **not** a rectangle, then you need to use a command like

> ppp(x, y, window = W)

where W is a window object. See Section 7.5 for details on how to do this.

Entering coordinate data

Suppose we have recorded the x, y coordinates of 25 points that lie in a rectangle $[0, 2] \times [0, 1]$. They can be entered into R in various ways, for example by typing them directly:

```
> x <- scan()

1: 1.94   0.32 1.74 0.64 0.12 1.44 0.29 0.74
9: 0.32 1.35 1.23 0.53 0.98 0.96 0.91 1.28
17: 1.24 0.14 1.75 0.24 0.45 0.94 1.22 1.60 0.62
26:
Read 25 items

> y <- scan()

1: 0.40 0.70 0.91 0.92 0.13 0.92 0.72 0.15
9: 0.78 0.59 0.02 0.70 0.75 0.33 0.52 0.75
17: 0.19 0.32 0.87 0.13 0.63 0.08 0.72 0.67 0.96
26:
Read 25 items</pre>
```

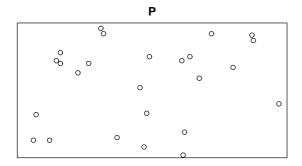
You can also use scan(file="filename") to read a stream of numbers from a file. Alternatively, if the file is nicely formatted as a table with a separate line for each data point, use read.table.

Unmarked point pattern

In the example above, the x coordinates are in the range [0,2] and the y coordinates in [0,1]. To create the point pattern object we simply type

```
> P <- ppp(x, y, c(0, 2), c(0, 1))
> plot(P)
> P
```

planar point pattern: 25 points
window: rectangle = [0, 2] x [0, 1] units



6.1 Basic recipe 35

Marked point pattern

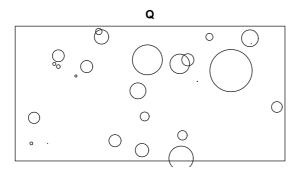
Mark values may have any atomic type: numeric, integer, character, logical, or complex. For example, let's take a vector of real numbers:

```
> m <- scan()
1: 9.2 3.2 14.4 12.3 2.5 6.1 2.7 10.4
9: 10.2 0.4 20.9 10.4 25.7 7.7 13.7
16: 10.4 8.1 9.7 0.3 0.2 1.9 11.5
23: 16.8 36.2 5.5
26:
Read 25 items
and include this as the marks vector for the point pattern:
> Q <- ppp(x, y, c(0, 2), c(0, 1), marks = m)
> Q
```

marked planar point pattern: 25 points
marks are numeric, of type 'double'
window: rectangle = [0, 2] x [0, 1] units

> plot(Q)

0 10 20 30 40 0.00000000 0.04323888 0.08647777 0.12971665 0.17295553



The last line of output is the return value from plot(Q), which indicates the scale used to plot the marks. The mark value 10 was plotted as a circle of radius 0.0432.

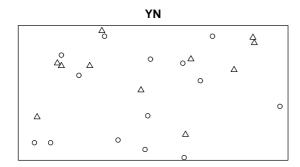
Categorical marks

When the mark is a categorical variable, we have a *multitype point pattern*. The 'types' are the different levels of the mark variable. **The mark values should be stored as a 'factor' in R.**

For example, let's attach random marks to the pattern, taking two possible values Yes and No with equal probability.

```
> m <- sample(c("Yes", "No"), 25, replace = TRUE)
> m <- factor(m)
> YN <- ppp(x, y, c(0, 2), c(0, 1), marks = m)
> YN
```

```
marked planar point pattern: 25 points
multitype, with levels = No          Yes
window: rectangle = [0, 2] x [0, 1] units
> plot(YN)
No Yes
1 2
```



If the marks are intended to be a categorical variable, ensure that m is stored as a 'factor'.

The last line of output indicates how the marks were plotted: the mark No was plotted as symbol 1 (circle) and mark Yes was plotted as symbol 2 (triangle).

Notice that the factor levels have been re-sorted alphabetically (by default). This is one of the common slip-ups with factors in R. To stipulate a different ordering of the levels,

Tip: whenever you create a factor, check that the factor levels are as you intended, using levels(x).

Other ways of adding marks to a point pattern will be described in Section 25.

6.2 Checking data

It is prudent to check for quirks in the data.

- Print out the coordinate values and marks to check for errors in data entry, and to determine whether the coordinates have been rounded.
- Duplicated points are surprisingly common in data files (i.e. where two records in the file refer to the same (x, y) location). Once you have entered the coordinates into R as a two-column matrix or a data frame D say, you can check for duplication using the command any(duplicated(D)). If your data are already in the form of a point pattern X, you can also type any(duplicated(X)) to detect duplication. To remove duplicated points, type Y <- unique(X).

6.3 Units 37

• Plotting the point pattern is always wise. Look for unexpected patterns, and points that lie outside the window.

• On a plot of a point pattern X, you can identify an individual point by typing plot(X); identify(X) then clicking on the point.

The function ppp automatically checks for duplicated points, and for points that lie outside the specified window.

6.3 Units

A point pattern X may include information about the units of length in which the x and y coordinates are recorded. This information is optional; it merely enables the package to print better reports and to annotate the axes in plots.

If the x and y coordinates in the point pattern P were recorded in metres, type

```
> unitname(P) <- c("metre", "metres")</pre>
```

at least in Australia or New Zealand. The two strings are the singular and plural forms of the unit. In Scandinavia and Germany you would type

```
> unitname(P) <- "meter"</pre>
```

The measurement unit can also be given as some multiple of a standard unit. If, for example, one unit for the x and y coordinates equals 42 centimetres, type

```
> unitname(P) <- list("cm", "cm", 42)</pre>
```

Beware that the unitname applies only to the coordinates, and not to the marks, of a point pattern.

Altering the unitname in an existing dataset is usually not sensible; it simply alters the name of the unit, without changing the entries in the x and y vectors. If you want to convert to different units (e.g. from metres to kilometres or from imperial to metric units), use the command rescale as described in Section 8.2.3. If you want to actually change the coordinates by a linear transformation, producing a dataset that is not equivalent to the original one, use affine.

6.4 Other ways to make point patterns

To create a point pattern object we can either

- create one from raw data using the function ppp
- convert data from other formats (including other packages) using as.ppp
- point-and-click on a graphics device using clickppp
- read data from a file using scanpp
- transform an existing point pattern using a variety of tools
- generate a random pattern using one of the simulation routines
- use one of the standard point pattern datasets supplied with the package.

The package help file help(spatstat) lists all the available options.

Note that it is a standard naming convention in R that, for a class "foo", there should be a 'creator' function foo that creates objects of this class from raw numerical data, and a 'converter' function as.foo that converts data from other formats into objects of class "foo". We adhere to this convention in spatstat:

Class	Creator	Converter
"ppp"	ppp	as.ppp
"owin"	owin	as.owin
"im"	im	as.im

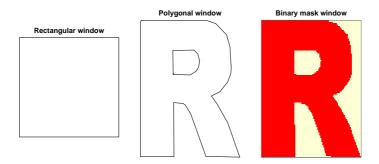
More alternatives for using ppp will be covered in Section 7.5.

7 Windows in spatstat

Many commands in spatstat require us to specify a window, study region or domain. It will be handy to know more about windows in spatstat.

An object of class "owin" ("observation window") represents a region or window in twodimensional space. The window may be

- a rectangle;
- a polygon or polygons, with polygonal holes; or
- an irregular shape represented by a binary pixel image mask.



Objects of this class are created by the function owin. There are methods for printing and plotting windows, and numerous geometrical operations.

7.1 Making windows

7.1.1 Rectangular window

To create a rectangular window, type

> owin(xrange, yrange)

where xrange, yrange are vectors of length 2 giving the x and y dimensions, respectively, of the rectangle.

```
> owin(c(0, 3), c(1, 2))
```

window: rectangle = [0, 3] x [1, 2] units

For a square window you can also use square:

> square(5)

window: rectangle = [0, 5] x [0, 5] units

7.1.2 Circular window

For a circular window use disc:

> W <- disc(radius = 3, centre = c(0, 0))

Currently a circular window is represented as a polygon with a large number of edges.

7.1.3 Polygonal window

Spatstat supports polygonal windows of arbitrary shape and topology. That is, the boundary of the window may consist of one or more closed polygonal curves, which do not intersect themselves or each other. The window may have 'holes'. Type

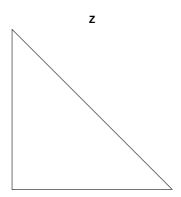
```
> owin(poly = p)
or
> owin(poly = p, xrange, yrange)
```

to create a polygonal window. The argument poly=p indicates that the window is polygonal and its boundary is given by the dataset p. Note we must use the "name=value" syntax to give the argument poly. The arguments xrange and yrange are optional here; if they are absent, the x and y dimensions of the bounding rectangle will be computed from the polygon.

If the window boundary is a single polygon, then p should be a list with components x and y giving the coordinates of the vertices of the window boundary, **traversed anticlockwise**. For example, the triangle with corners (0,0), (1,0) and (0,1) is created by

$$> Z <- owin(poly = list(x = c(0, 1, 0), y = c(0, 0, 1)))$$

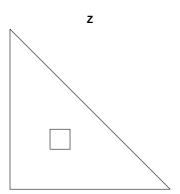
 $> plot(Z)$



Note that polygons should **not** be closed, i.e. the last vertex should **not** equal the first vertex. The same convention is used in the standard plotting function polygon().

If the window boundary consists of several separate polygons, then p should be a list, each of whose components p[[i]] is a list with components x and y describing one of the polygons. The vertices of each polygon should be traversed **anticlockwise for external boundaries** and **clockwise for internal boundaries (holes)**. For example, the following creates a triangle with a square hole.

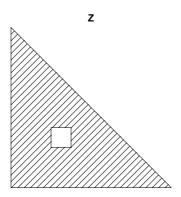
```
> Z \leftarrow owin(poly = list(list(x = c(0, 8, 0), y = c(0, 0, 8)), list(x = c(2, 2, 3, 3), y = c(2, 3, 3, 2))))
> plot(Z)
```



Notice that the first boundary polygon is traversed anticlockwise and the second clockwise, because it is a hole.

It is often useful to plot a polygonal window with line shading:

> plot(Z, hatch = TRUE)



7.1.4 Binary mask

A window may be defined by a discrete pixel approximation. Type

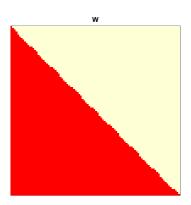
to create the window object. Here m should be a matrix with logical entries; it will be interpreted as a binary pixel image whose entries are TRUE where the corresponding pixel belongs to the window.

The rectangle with dimensions xrange, yrange is divided into equal rectangular pixels. The correspondence between matrix indices m[i,j] and cartesian coordinates is slightly idiosyncratic: the **rows** of m correspond to the y coordinate, and the columns to the x coordinate. The entry m[i,j] is TRUE if the point (xx[j],yy[i]) (sic) belongs to the window, where xx, yy are vectors of pixel coordinates equally spaced over xrange and yrange respectively. The length of xx is ncol(m) while the length of yy is nrow(m).

In some GIS applications the study region will be given as a binary pixel image. A safe strategy is to dump the data from the GIS system to a text file, and read the text file into R using scan. Then reformat it as a matrix, and use owin to create the window object.

To convert a rectangle or polygonal window to a binary mask, use as.mask.

```
> Z <- owin(poly = list(x = c(0, 1, 0), y = c(0, 0, 1)))
> W <- as.mask(Z)
> plot(W)
```



7.2 Converting from GIS formats

There is a wide variety of software packages for handling spatial data, especially Geographical Information Systems (GIS). These packages use many different formats to represent spatial data. Typically spatstat does not support these formats: this would not be good software design.

Specialised R packages exist for handling different spatial data file formats. The most useful ones are rgdal, shapefiles and maptools. These packages will make it possible for you to read your data from a file into an R session. The rgdal package has the most functionality, but can sometimes be difficult to install, as it requires installation of an external library on your system. The packages shapefiles and maptools have no such difficulty.

The package **sp** provides generic support for spatial data types in R. It enables you to convert between different representations of your data in R.

The usual procedure for converting spatial data is:

- 1. read your data file into R using a package designed specifically for that file format (e.g. shapefiles for ESRI shapefiles), converting it into an R dataset;
- 2. convert this R dataset into a generic format used by sp;
- 3. convert the generic sp format to the required spatstat format, using sp.

For example, if your window (spatial region) is supplied as an "ESRI shapefile" with a name like myfile.shp, then type the following:

```
> library(maptools)
> S <- readShapePoly("myfile.shp")
> library(sp)
> SP <- as(S, "SpatialPolygons")
> W <- as(SP, "owin")</pre>
```

The readShapePoly command reads the file myfile.shp and returns an object S of class "SpatialPolygonsDataFrame". The next command converts this to an object of class "SpatialPolygons" and the last command converts this in turn into a window (object of class "owin") in spatstat.

This procedure has to be followed separately for different types of spatial data. Point patterns, windows and pixel images are handled slightly differently. If your point pattern locations are supplied as an ESRI shapefile mypoints.shp, then the commands would be

```
> S <- readShapePoints("myfile.shp")
> SP <- as(S, "SpatialPoints")
> P <- as(SP, "ppp")</pre>
```

The result is a point pattern (object of class "ppp") in spatstat, but you then need to assign the correct window to it.

For further information on handling GIS formats see [17].

7.3 Functions that return a window

Some functions return a window object. They include

as.owin Convert other data to a window object

disc Create a circular window

clickpoly The user draws a polygon on the screen

bounding.box Bounding box of a window
bounding.box.xy Bounding box of a point pattern
convexhull.xy Convex hull of a point pattern

ripras Ripley-Rasson estimator of window, given only the points

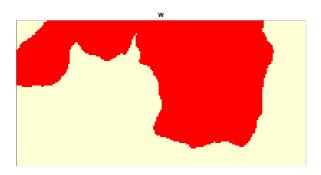
trim.rectangle Cut off side(s) of a rectangle levelset Level set of a pixel image

solutionset Solution of an equation involving pixel image(s)

tiles List of the tiles in a tessellation.

For example, the dataset bei.extra\$elev is a pixel image containing altitude (elevation) values for a study region. To find the subset where altitude exceeds 145,

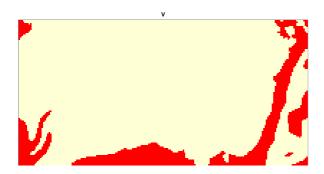
```
> elev <- bei.extra$elev
> W <- levelset(elev, 145, ">")
> plot(W)
```



The result W is a window.

The accompanying dataset bei.extra\$grad is a pixel image of the slope (gradient) of the terrain. To find the subset where altitude is below 140 and slope exceeds 0.1,

```
> grad <- bei.extra$grad
> V <- solutionset(elev <= 140 & grad > 0.1)
> plot(V)
```



Operations on windows

Basic methods for the class "owin" include

print.owin print short description of a window summary.owin print detailed summary of a window

plot.owin plot a window

Numerous geometrical operations are implemented for window objects. They include:

area.owin compute window's area diameter compute window's diameter intersection of two windows intersect.owin union of two windows union.owin

bounding.box Find a tight bounding box for the window

swap inside and outside complement.owin

rotate rotate window translate window shift

apply affine transformation affine change scale and adjust units rescale convert to binary image mask as.mask

morphological dilation dilate.owin erode.owin morphological erosion

compute areas of eroded windows eroded.areas

inside.owin determine whether a point is inside a window

distance transform image distmap.owin

compute centroid (centre of mass) of window centroid.owin is.subset.owin determine whether one window contains another

7.5 Creating a point pattern in any window

As we saw in Section 6.1, the function ppp() will create a point pattern (an object of class "ppp") from raw numerical data in R.

Suppose the x, y coordinates of the points of the pattern are contained in vectors x and y of equal length. Then

```
ppp(x, y, other.arguments)
```

will create the point pattern. The 'other arguments' must determine a window for the pattern, in one of two ways:

• the other arguments can be passed to owin to determine a window:

• if W is a window object (class "owin") then

```
> ppp(x, y, window = W)
```

will create the point pattern.

You may already have a window W (an object of class "owin") ready to hand, and now want to create a pattern of points in this window. For example you may want to put a new point pattern inside the window of an existing point pattern X; the window is accessed as X\$window, so type

```
ppp(x, y, window=X$window)
```

8 Manipulating point patterns

Before proceeding, we need to know more about how to manipulate and interrogate point pattern data.

8.1 Format of ppp objects

A point pattern is represented in spatstat by an object of the class "ppp". This contains the coordinates of the points, optional 'mark' values attached to the points, and a description of the study region or spatial 'window'.

8.1.1 Format

A point pattern object P has the following components:

- P\$n is the number of points (which may be zero).
- P\$x is a numeric vector containing the x coordinates of the points. Its length equals P\$n (and may be zero).
- P\$y is a numeric vector containing the y coordinates of the points. Its length also equals P\$n
- P\$marks contains the marks. It is either NULL, or a vector of length P\$n containing the mark values. The entries of P\$marks may be of any atomic type (character, numeric, logical, complex).
- P\$window is an object of class "owin" ("observation window") determining the study region or spatial 'window'.

You can extract these components individually; for example, to make a histogram of the x coordinates just type hist(P\$x). However, do not assign values to these components directly, or you may create inconsistencies in the data which cause spatstat to crash. To manipulate point patterns, use the functions provided.

Although a point pattern should be treated as an unordered set, the coordinates are obviously stored in a particular order, and can be addressed using that order.

```
> data(longleaf)
> x <- longleaf$x
> y <- longleaf$y
> diameter <- longleaf$marks
> cbind(x, y, diameter)[1:5, ]
              y diameter
[1,] 200.0 8.8
                    32.9
[2,] 199.3 10.0
                    53.5
[3,] 193.6 22.4
                    68.0
[4,] 167.7 35.6
                    17.7
[5,] 183.9 45.4
                    36.9
```

If the marks are a categorical variable, then P\$marks is a factor.

```
> data(chorley)
> x \leftarrow chorley$x
> y <- chorley$y
> type <- chorley$marks
> data.frame(x, y, type)[55:60, ]
                  type
       х
              у
55 355.6 413.9 larynx
56 355.5 413.9 larynx
57 355.7 413.9 larynx
58 355.6 414.1 larynx
59 359.0 417.3
                  lung
60 353.1 426.9
                  lung
> is.factor(type)
[1] TRUE
> levels(type)
[1] "larynx" "lung"
> table(type)
type
larynx
         lung
          978
    58
```

8.1.2 A point pattern needs a window

Note especially that, when you create a new point pattern object, you need to specify the spatial region or window in which the pattern was observed. In spatstat, the observation window is an integral part of the point pattern. A point pattern dataset consists of knowledge about where points were not observed, as well as the locations where they were observed. Even something as simple as estimating the intensity of the pattern depends on the window of observation. It would be wrong, or at least different, to analyze a point pattern dataset by "guessing" the appropriate window (e.g. by computing the convex hull of the points). An analogy may be drawn with the difference between sequential experiments and experiments in which the sample size is fixed a priori.

Often, the window of observation is a rectangle, so this requirement just means that we have to specify the x and y dimensions of the rectangle when we create the point pattern. Windows with a more complicated shape can easily be represented in **spatstat**, as described below.

For situations where the window is really unknown, spatstat provides the function ripras to compute the Ripley-Rasson estimator of the window, given only the point locations.

8.2 Operations on ppp objects

Directly manipulating the entries inside an object is not safe. It is also unnecessary, because these manipulations can be performed using functions or operators.

For point patterns (objects of class "ppp") there are the following operations.

8.2.1 Extracting subsets

Recall that in R the subset operator is []. If x is a vector of numbers, then x[s] extracts an element or subset of x. The subset index s can be

- a positive integer: x[3] means the third element of x;
- a vector of positive integers indicating which elements to extract: x[c(2,4,6)] extracts the 2nd, 4th and 6th elements of x;
- a vector of negative integers indicating which elements *not* to extract: x[-1] means all elements of x except the first one;
- a vector of logical values, of the same length as x, with each TRUE entry of s indicating that the corresponding entry of x should be extracted, and FALSE indicating that it should not be extracted. For example x[x > 3.1] extracts those elements of x which are greater than 3.1.

To extract a subset of a point pattern in spatstat, we also use the subset operator []. If X is a point pattern then X[s] is also a point pattern, consisting of those points of X selected by the subset index s, where s can be any of the three types listed above, (Recall that the points in a point pattern object are stored in a particular order; this is the order in which they are indexed by s.)

```
> data(bei)
> bei

planar point pattern: 3604 points
window: rectangle = [0, 1000] x [0, 500] metres
> bei[1:10]

planar point pattern: 10 points
window: rectangle = [0, 1000] x [0, 500] metres
```

It is also possible to extract the subset defined by a spatial region. If X is a point pattern and W is a spatial window (object of class "owin") then X[W] is the point pattern consisting of all points of X that lie inside W.

```
> W <- owin(c(100, 800), c(100, 400))
> W
window: rectangle = [100, 800] x [100, 400] units
> bei[W]
planar point pattern: 918 points
window: rectangle = [100, 800] x [100, 400] units
```

Tip: You may need to put quotes around the subset operator in some contexts. The generic subset operator is [but the help file is summoned by typing help("["). The subset method for point patterns is called [.ppp but the help file is summoned by typing help("[.ppp").

The command split.ppp allows you to divide a point pattern into sub-patterns, and the command by.ppp allows you to perform an operation on each sub-pattern.

8.2.2 Fiddling with marks

To extract the marks from a point pattern, use marks:

```
> m <- marks(X)
```

To add or change marks, use marks<-

```
> marks(X) <- whatever
```

To delete marks from a point pattern, assign the marks to NULL:

```
> marks(X) <- NULL
```

For convenience, you can also perform these operations inside an expression, using the function unmark to remove marks and the binary operator %mark% to add marks:

```
> data(redwood)
> radii <- rexp(redwood$n, rate = 10)
> X <- redwood %mark% radii
> X

marked planar point pattern: 62 points
marks are numeric, of type 'double'
window: rectangle = [0, 1] x [-1, 0] units
> unmark(X)

planar point pattern: 62 points
window: rectangle = [0, 1] x [-1, 0] units
```

For a point pattern with real-valued marks, the method cut.ppp for the generic function cut will divide the range of mark values into several discrete bands, yielding a point pattern with categorical marks:

```
> Y <- cut(X, breaks = 3)
> Y <- cut(X, breaks = c(0, 1, 10, Inf))
> Y

marked planar point pattern: 62 points
multitype, with levels = (0,1] (1,10] (10,Inf]
window: rectangle = [0, 1] x [-1, 0] units
```

8.2.3 Changing scales and units

A scalar dilation can be applied using affine. For example, the Swedish Pines data were recorded in decimetres. To convert the coordinates to metres, we could type

```
> data(swedishpines)
> X <- affine(swedishpines, mat = diag(c(1/10, 1/10)))
> unitname(X) <- c("metre", "metres")
> X
```

```
planar point pattern: 71 points
window: rectangle = [0, 9.6] x [0, 10] metres
    The command rescale performs the same function:
> data(swedishpines)
> X <- rescale(swedishpines, 10)
> X

planar point pattern: 71 points
window: rectangle = [0, 9.6] x [0, 10] metres
```

Beware that this does not change the marks in the point pattern. If your marks represent tree diameter and you want to rescale them as well, this must be done by hand.

8.2.4 Geometrical transformations

The commands rotate, shift and affine apply two-dimensional rotation, vector shifts, and affine transformations, respectively.

8.2.5 Random perturbations of a point pattern

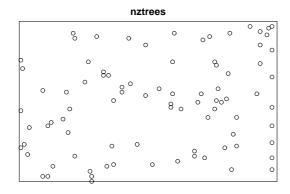
It is sometimes useful to randomise the data, for example for hypothesis testing. The command rshift will apply the same random shift to each point, while rjitter will apply a different random shift to each point. The command quadratresample performs a block resampling procedure in which the window is divided into rectangles and these rectangles are randomly resampled.

8.3 Example

We will use one of the standard point pattern datasets that is installed with the package. The NZ trees dataset represent the positions of 86 trees in a forest plot 153 by 95 feet.

```
> data(nztrees)
> nztrees

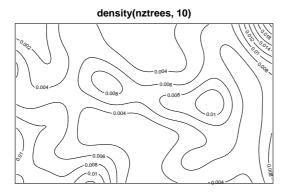
planar point pattern: 86 points
window: rectangle = [0, 153] x [0, 95] feet
> plot(nztrees)
```



8.3 Example 51

To get an impression of local spatial variations in intensity, we plot a kernel density estimate of intensity.

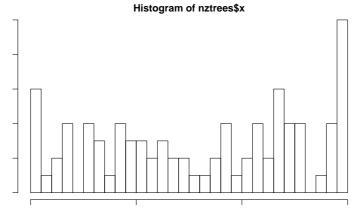
> contour(density(nztrees, 10), axes = FALSE)



The density surface has a steep slope at the top right-hand corner of the study region. Looking at the plot of the point pattern itself, we can see a cluster of trees at the top right.

You may also notice a line of trees at the right-hand edge of the study region. It looks as though the study region may have included some trees that were planted as a boundary or avenue. This sticks out like a sore thumb if we plot the x coordinates of the trees:

> hist(nztrees\$x, nclass = 25)



We might want to exclude the right-hand boundary from the study region, to focus on the pattern of the remaining trees. Let's say we decide to trim a 5-foot margin off the right-hand side.

First we create the new, trimmed study region:

```
> chopped <- owin(c(0, 148), c(0, 95))
    or more slickly,
> win <- nztrees$window
> chopped <- trim.rectangle(win, xmargin = c(0, 5), ymargin = 0)
> chopped
window: rectangle = [0, 148] x [0, 95] feet
```

(Notice that chopped is not a point pattern, but simply a rectangle in the plane.)

Then, using the subset operator [.ppp, we simply extract the subset of the original point pattern that lies inside the new window:

> nzchop <- nztrees[chopped]</pre>

We can now study the 'chopped' point pattern:

> summary(nzchop)

Planar point pattern: 78 points

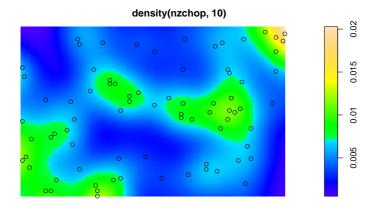
Average intensity 0.00555 points per square foot

Window: rectangle = $[0, 148] \times [0, 95]$ feet

Window area = 14060 square feet

Unit of length: 1 foot

- > plot(density(nzchop, 10))
- > plot(nzchop, add = TRUE)



Removing the right margin seems to have produced a much more uniform pattern.

8.4 Splitting and combining point patterns

Sometimes it is useful to split a point pattern dataset into several sub-patterns, and perform some calculations on each sub-pattern.

8.4.1 Splitting a point pattern into sub-patterns

The powerful R command split has a method for point patterns. This enables the user to divide a point pattern into sub-patterns using any suitable criterion.

- If X is a marked point pattern, and the marks are a factor, then split(X) separates the data points into different point patterns according to their mark value.
- If Z is a pixel image with factor values, then split(X,Z) separates the data points into different point patterns according to the pixel value of Z at each point.
- If Z is a tessellation, then split(X,Z) separates the point pattern X into sub-patterns delineated by the tiles of Z.

In each case the result is a list of point patterns. You can then use the R command lapply to perform any desired operation on each element of the list. For example, to apply adaptive estimation of intensity to each species of tree in the Lansing Woods data,

```
> data(lansing)
> V <- split(lansing)
> A <- lapply(V, adaptive.density)
> plot(as.listof(A))
```

A neater way to operate on sub-patterns is to use by.ppp, a method for the R function by. The call by(X, INDICES=Z, FUN=f) is essentially equivalent to lapply(split(X,Z), f). It splits the dataset X into sub-patterns according to Z, then applies the function f to each sub-pattern. So to apply adaptive estimation of intensity to each species of tree in the Lansing Woods data.

```
> data(lansing)
> A <- by(lansing, FUN = adaptive.density)
> plot(A)
```

8.4.2 Combining point patterns

Any number of point patterns can be combined to make a single pattern, using superimpose.

```
> X <- runifpoint(20)
> Y <- runifpoint(10)
> superimpose(X, Y)

planar point pattern: 30 points
window: rectangle = [0, 1] x [0, 1] units

The argument W, if given, specifies the window for the combined point pattern.
> superimpose(X, Y, W = square(2))

planar point pattern: 30 points
window: rectangle = [0, 2] x [0, 2] units

To attach a separate mark to each component pattern, use argument names:
> superimpose(Hooray = X, Boo = Y)

marked planar point pattern: 30 points
multitype, with levels = Hooray Boo
window: rectangle = [0, 1] x [0, 1] units
```

9 Pixel images in spatstat

An object of class "im" represents a pixel image. It specifies a rectangular grid of locations ("pixels") in two dimensional space, and a numerical value for each pixel. The pixel values can be real numbers, integers, complex numbers, single characters or strings, logical values or categorical values. A pixel's value can also be NA, meaning that it is not defined at that location.

A pixel image represents a spatial function Z(u) in many different contexts. It may contain experimental data (such as a map of terrain elevation) or computed values (such as a kernel estimate of point process intensity) or it may be directly obtained from a camera (such as a satellite image).

9.1 Creating a pixel image

9.1.1 Creating an image from raw data

To create a pixel image from raw data, use im:

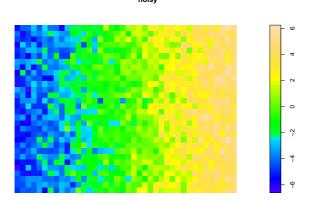
```
> im(mat, xcol, yrow)
```

where mat is a matrix containing the pixel values. The pixel values could have been generated by hand, or read from a file.

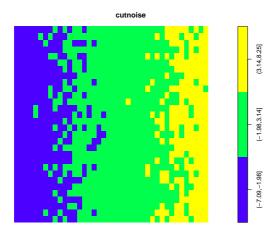
The correspondence between matrix indices mat[i,j] and cartesian coordinates is slightly idiosyncratic: the rows of m correspond to the y coordinate, and the columns to the x coordinate.

The argument xcol is a vector of equally-spaced x coordinate values corresponding to the **columns** of mat, and yrow is a vector of equally-spaced y coordinate values corresponding to the **rows** of mat. These vectors determine the spatial position of the pixel grid. The length of xcol is ncol(mat) while the length of yrow is nrow(mat). If mat is not a matrix, it will be converted into a matrix with nrow(mat) = length(yrow) and ncol(mat) = length(xcol).

```
> vec <- seq(-5, 5, length = 1200) + rnorm(1200)
> mat <- matrix(vec, nrow = 30, ncol = 40)
> noisy <- im(mat, xcol = seq(0, 4, length = 40), yrow = seq(0, + 3, length = 30))
> plot(noisy)
```



For some strange reason, R does not allow matrices with categorical (factor) values. To create a pixel image with categorical values, leave the pixel values as a vector. The <code>im</code> command will reshape it:



Although mat was a matrix, cutvec is a vector, with factor values. Finally cutnoise is a factor-valued image.

9.1.2 Converting a function to an image

The command as.im will convert other types of data to a pixel image.

A function f(x,y) can be converted into a pixel image. This makes it easy to create a pixel image in which the pixel values are defined by an algebraic formula in the x and y coordinates.

```
> f <- function(x, y) {
+     x^2 + y^2
+ }
> w <- owin(c(-1, 1), c(-1, 1))
> Z <- as.im(f, w)</pre>
```

The second argument of as.im is a window object (class "owin") specifying the domain of the image.

9.1.3 Functions that return a pixel image

Functions that return an object of class "im" include:

as.im converts other data to a pixel image density.ppp kernel smoothing of point pattern kernel smoothing of line segment pattern density.psp distance function of window distmap.owin distmap.ppp distance function of point pattern distmap.psp distance function of line segment pattern setcov geometric covariance function of a window fitted intensity of a point process model predict.ppm [.im subset of an image (or look up pixel values) vector shift of image domain shift.im rescaling of image domain rescale.im evaluate any expression involving images eval.im convert numeric image to factor image cut.im split.im divide pixel image into sub-images apply function to subsets of pixel image by.im spatial interpolation of image interp.im spatial blurring and extrapolation of image blur

9.2 Inspecting an image

9.2.1 Plotting an image

Methods for plotting an image object include:

plot.im display as colour image

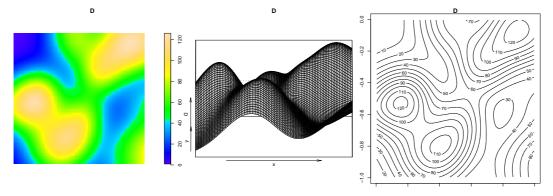
contour.im contour plot

persp.im perspective plot of surface

These are methods for generic functions, so you would type plot(Z), contour(Z) or persp(Z) to display a pixel image Z.

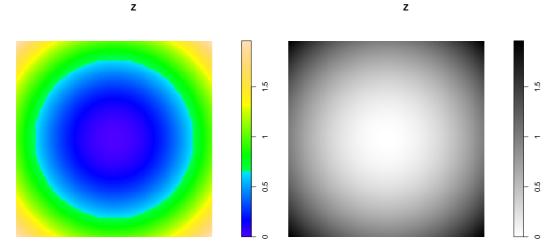
```
> opa <- par(mfrow = c(1, 3))
> data(redwood)
> D <- density(redwood)
> plot(D)
> persp(D)
> contour(D)
```

> par(opa)

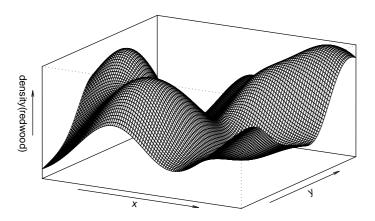


For plot.im, note that the default colour map for image plots in R has only 12 colours and can convey a misleading impression of the gradation of pixel values in the image. Use the argument col to control the colour map.

```
> opa <- par(mfrow = c(1, 2))
> plot(Z)
> plot(Z, col = grey(seq(1, 0, length = 512)))
> par(opa)
z
```



For persp.im, see also the help for persp.default for the names of various arguments to control the appearance of the plot. For example, the viewing direction is controlled by the angles theta and phi.



Similarly for contour.im, consult also the help file for contour.default to control the appearance of the contours.

For some inspiring examples of perspective and contour plots with beautiful colour schemes and shading, see the R graphics demonstration by typing demo(graphics).

9.2.2 Exploratory analysis

To inspect an image, the following are useful.

```
as.matrix extract matrix of pixel values from image cut.im convert numeric image to factor image hist.im histogram of pixel values
```

For an image Z with any type of values, plot(cut(Z, 3)) will divide the pixel values into 3 bands, and display the image with the 3 bands rendered in 3 different colours.

To compute numerical summaries of pixel values, like the median or order statistics of the pixel values, extract the pixel values using as.matrix(Z) then apply the summary operation.

9.3 Manipulating images

9.3.1 Subsets of an image

The subset operator [has a method for pixel images, [.im:

```
> X[S]
> X[S, drop = TRUE]
```

The subset to be extracted is determined by the index argument S.

- If S is a point pattern, or a list(x,y), then the values of the pixel image X at these points are extracted, and returned as a vector.
- If S is a window (an object of class "owin"), the values of the image inside this window are extracted. The result is a pixel image if possible, and a numeric vector otherwise (see help("[.im") for details).
- If S is a pixel image with logical values, it is interpreted as a window (with TRUE inside the window).

The logical argument drop determines whether pixel values that are undefined are omitted (drop = TRUE) or returned as the value NA (drop=FALSE).

```
See help("[.im") for full details.
```

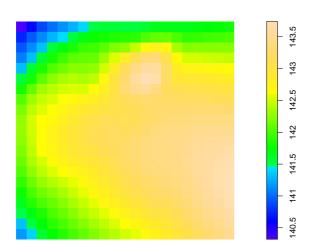
The subset operator can be used to look up the value of a pixel image at a single point:

```
> data(bei)
> elev <- bei.extra$elev
> elev[list(x = 142, y = 356)]

[1] 147.08

or to display a subregion:
> S <- owin(c(200, 300), c(100, 200))
> plot(elev[S])
```





This can even be performed interactively, using the R function locator to click on a point in the window:

> elev[locator(1)]

9.3.2 Computation with images

The handy function eval.im allows us to perform pixel-by-pixel calculations on an image or on several compatible images.

If Z is a pixel image, to take the logarithm of each pixel value,

If A and B are two pixel images with compatible grids of pixels (i.e. having the same numbers of pixels and the same coordinate locations), then to find the sum of the corresponding pixel values,

```
> C \leftarrow eval.im(A + B)
```

The expressions may involve constants and functions as well, so long as the expression is 'parallelised'.

```
> W <- eval.im(sin(pi * Z))
> V <- eval.im(Z > 3)
> U <- eval.im(ifelse(Z > 3, 42, Z))
```

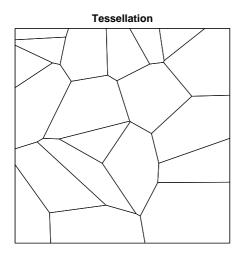
Other functions which manipulate images include the following:

shift.im vector shift of an image
cut.im convert numeric image to factor image
split.im divide pixel image into sub-images
by.im apply function to subsets of pixel image
interp.im spatially interpolate an image
levelset threshold an image (produces a window)
solutionset find the region where a statement is true (produces a window)

Tessellations

10 Tessellations

A "tessellation" is a division of space into non-overlapping regions ("tiles").

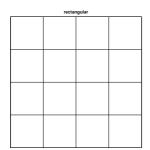


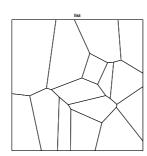
Tessellations have several uses in spatstat. The tessellation may be 'real', for example, a continent divided into states or provinces. The tessellation may be completely artificial, for example, the rectangular quadrats which we use in quadrat counting. Or the tessellation may be computed from other data, for example, the Dirichlet tessellation defined by a set of points.

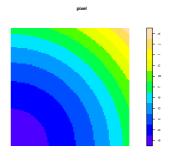
10.1 Creating a tessellation

An object of class "tess" represents a tessellation. Currently spatstat supports three kinds of tessellations:

- rectangular tessellations in which the tiles are rectangles with sides parallel to the coordinate axes:
- tile lists, tessellations consisting of a list of windows, usually polygonal windows;
- pixellated tessellations, in which space is divided into pixels and each tile occupies a subset of the pixel grid.







All three types of tessellation can be created by the command tess.

To create a rectangular tessellation:

```
> tess(xgrid = xg, ygrid = yg)
```

where xg and yg are vectors of coordinates of vertical and horizontal lines determining a grid of rectangles. Alternatively, if you want to divide a rectangular window W into rectangles of equal size, you can type

```
> quadrats(W, nx, ny)
```

where nx,ny are the numbers of rectangles in the x and y directions, respectively. A common use of this command is to create quadrats for a quadrat-counting method.

To create a tessellation from a list of windows,

```
> tess(tiles = z)
```

where z is a list of objects of class "owin". The windows should not be overlapping; currently spatstat does not check this. This command is commonly used when the study region is divided into administrative regions (states, départements, postcodes, counties) and the boundaries of each sub-region are provided by GIS data files.

To create a tessellation from a pixel image,

```
> tess(image = Z)
```

where Z is a pixel image with factor values. Each level of the factor represents a different tile of the tessellation. The pixels that have a particular value of the factor constitute a tile. This command is often used to separate the landcover types in a landcover image (a pixel image in which each pixel is labelled by the type of vegetation or land use at that location) into different regions.

The command as.tess can also be used to convert other types of data to a tessellation.

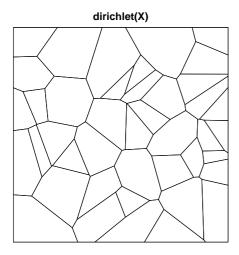
10.2 Computed tessellations

There are two commands which compute a tessellation from a point pattern.

The command dirichlet(X) computes the *Dirichlet tessellation* or *Voronoi tessellation* of the point pattern X. The tile associated with a given point of the pattern X is the region of space which is closer to that point than to any other point of X. The Dirichlet tiles are polygons. The command dirichlet(X) computes these polygons and intersects them with the window of X.

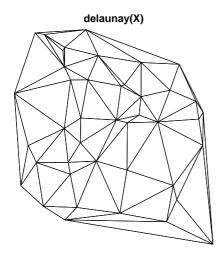
```
> X <- runifpoint(42)
```

Tessellations



The command delaunay(X) computes the *Delaunay triangulation* of the point pattern X. Strictly speaking this is not a tessellation but a network or graph, formed by joining some of the points of X by straight lines. Two points of X are joined if their Dirichlet tiles share a common edge. The resulting network forms a set of non-overlapping triangles. These triangles cover the *convex hull* of X rather than the entire window of X.

> plot(delaunay(X))



10.3 Operations involving a tessellation

There are methods for print, plot and [for tessellations.

Use the command tiles to extract a list of the tiles in a tessellation. The result is a list of windows ("owin" objects). This can be handy if, for example, you want to compute some characteristic of the tiles in a tessellation, such as their areas or diameters:

- > X <- runifpoint(10)
- > V <- dirichlet(X)
- > U <- tiles(V)
- > unlist(lapply(U, area.owin))

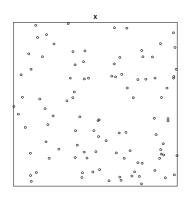
```
Tile 1 Tile 2 Tile 3 Tile 4 Tile 5 Tile 6 Tile 7 0.08923453 0.18978755 0.06111215 0.11110646 0.07150611 0.05885538 0.05563879 Tile 8 Tile 9 Tile 10 0.19671046 0.08942098 0.07662757
```

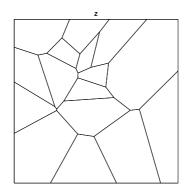
Tessellations can be used to classify the points of a point pattern, in split.ppp, cut.ppp and by.ppp. If X is a point pattern and V is a tessellation, then

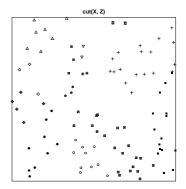
- cut(X,V) attaches marks to the points of X identifying which tile of V each point falls into;
- split(X,V) divides the point pattern into sub-patterns according to the tiles of V, and returns a list of the sub-patterns;
- by (X, V, FUN) divides the point pattern into sub-patterns according to the tiles of V, applies the function FUN to each sub-pattern, and returns the results as a list.

```
> par(mfrow = c(1, 3))
> X <- runifpoint(100)
> plot(X)
> Z <- dirichlet(runifpoint(16))
> plot(Z)
> plot(cut(X, Z))

1  2  3  4  5  6  7  8  9 10 11 12 13 14 15 16
1  2  3  4  5  6  7  8  9 10 11 12 13 14 15 16
> par(mfrow = c(1, 1))
```

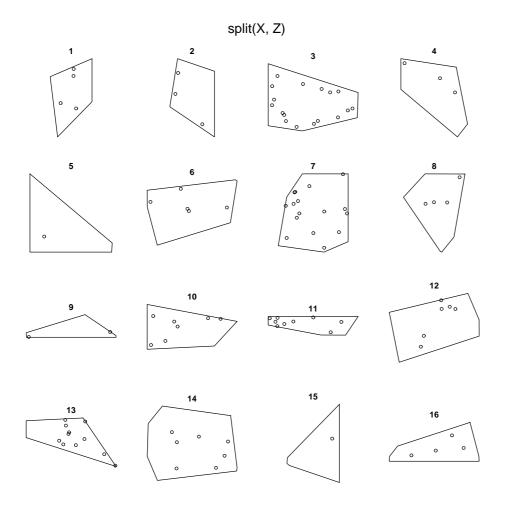






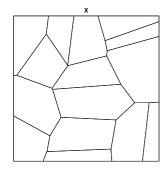
> plot(split(X, Z))

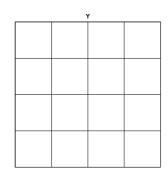
Tessellations

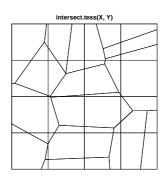


If we plot two tessellations on the same spatial domain, what we see is another tessellation. The "intersection" (or "overlay" or "common refinement") of two tessellations X and Y is the tessellation whose tiles are the intersections between tiles of X and tiles of Y. The command intersect.tess computes the intersection of two tessellations.

- > opa <- par(mfrow = c(1, 3))
- > plot(X)
- > plot(Y)
- > plot(intersect.tess(X, Y))
- > par(opa)







10.3 Operations involving a tessellation	65
PART III. INTENSITY AND RANDOMNESS	
Finally we can start working on statistical methods for analysing point pattern data. Part of the workshop discusses how to investigate the intensity of a point pattern, and how to as whether a pattern is completely random.	

11 Methods 1: Investigating intensity

When we analyse numerical data, we often begin by taking the sample mean. The analogue of the mean or expected value of a random variable is the *intensity* of a point process.

'Intensity' is the average density of points (expected number of points per unit area). Intensity may be constant ('uniform' or 'homogeneous') or may vary from location to location ('inhomogeneous'). Investigation of the intensity should be one of the first steps in analysing a point pattern.

11.1 Uniform intensity

11.1.1 Theory

If the point process X is homogeneous, then for any sub-region B of two-dimensional space, the expected number of points in B is proportional to the area of B:

$$\mathbb{E}[N(\mathbf{X} \cap B)] = \lambda \operatorname{area}(B)$$

and the constant of proportionality λ is the intensity. Intensity units are numbers per unit area (length⁻²). If we know that a point process is homogeneous, then the empirical density of points,

$$\overline{\lambda} = \frac{n(\mathbf{x})}{\operatorname{area}(W)}$$

is an unbiased estimator of the true intensity λ .

11.1.2 Implementation in spatstat

To compute the estimator $\overline{\lambda}$ in spatstat, use summary.ppp:

> data(bei)
> summary(bei)

Planar point pattern: 3604 points

Average intensity 0.00721 points per square metre

Window: rectangle = $[0, 1000] \times [0, 500]$ metres

Window area = 5e+05 square metres

Unit of length: 1 metre

The estimated intensity is $\overline{\lambda}=0.00721$ points per square metre. To extract this intensity value, type

- > lamb <- summary(bei)\$intensity</pre>
- > lamb

[1] 0.007208

11.2 Inhomogeneous intensity

11.2.1 Theory

In general the intensity of a point process will vary from place to place. Assume that the expected number of points falling in a small region of area du around a location u is equal to $\lambda(u) du$. Then $\lambda(u)$ is the "intensity function" of the process, satisfying

$$\mathbb{E}[N(\mathbf{X} \cap B)] = \int_{B} \lambda(u) \, \mathrm{d}u$$

for all regions B.

More generally there could be singular concentrations of intensity (e.g. earthquake epicentres may be concentrated along a fault line) so that an intensity function does not exist. Then we speak of the "intensity measure" Λ defined by

$$\Lambda(B) = \mathbb{E}[N(\mathbf{X} \cap B)]$$

for each $B \subset \mathbb{R}^2$, assuming the expectation is finite.

If it is suspected that the intensity may be inhomogeneous, the intensity function or intensity measure can be estimated nonparametrically by techniques such as quadrat counting and kernel smoothing.

In quadrat counting, the window W is divided into subregions ('quadrats') B_1, \ldots, B_m of equal area. We count the numbers of points falling in each quadrat, $n_j = n(\mathbf{x} \cap B_j)$ for $j = 1, \ldots, m$. These are unbiased estimators of the corresponding intensity measure values $\Lambda(B_j)$.

The usual kernel estimator of the intensity function is

$$\widetilde{\lambda}(u) = e(u) \sum_{i=1}^{n} \kappa(u - x_i), \tag{1}$$

where $\kappa(u)$ is the kernel (an arbitrary probability density) and

$$e(u)^{-1} = \int_{W} \kappa(u - v) \,\mathrm{d}v \tag{2}$$

is an edge effect bias correction. Clearly $\widetilde{\lambda}(u)$ is an unbiased estimator of

$$\lambda^*(u) = e(u) \int_W \kappa(u - v) \lambda(v) \, dv,$$

a smoothed version of the true intensity function $\lambda(u)$. The choice of smoothing kernel κ involves a tradeoff between bias and variance.

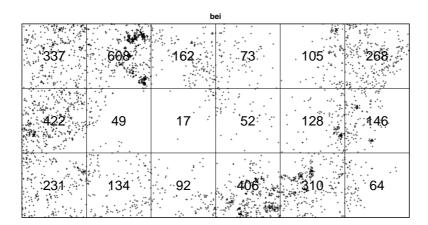
Intensity can also be estimated using parametric methods, as we explain in Section 13.

11.2.2 Implementation in spatstat

Quadrat counting is performed in spatstat by the function quadratcount.

> quadratcount(bei, nx = 4, ny = 2)

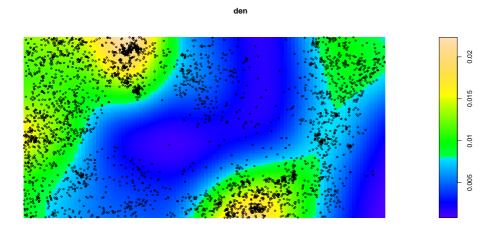
```
> Q <- quadratcount(bei, nx = 6, ny = 3)
> plot(bei, cex = 0.5, pch = "+")
> plot(Q, add = TRUE, cex = 2)
```



The value returned by quadratcount is an object belonging to the special class "quadratcount". We have used the plot method for this class to get the display above.

Kernel density (or *intensity*) estimation using an isotropic Gaussian kernel is implemented in spatstat by the function density.ppp, a method for the generic command density.

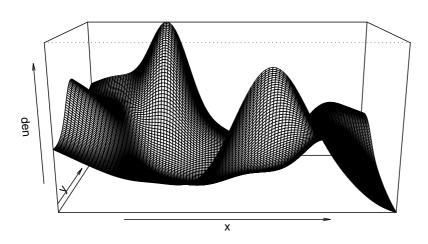
```
> den <- density(bei, sigma = 70)
> plot(den)
> plot(bei, add = TRUE, cex = 0.5)
```



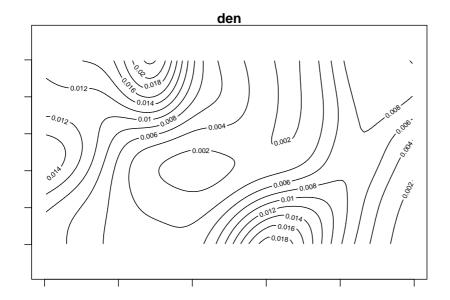
The value returned by density.ppp is a pixel image (object of class "im"). This class has methods for print, summary, plot, contour (contour plots), persp (perspective plots) and so on.

> persp(den)





> contour(den)



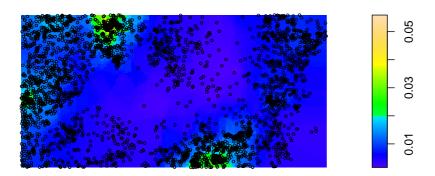
Alternatively, there is an **adaptive estimator of intensity** which uses a fraction **f** of the data to construct a Dirichlet tessellation, then forms an intensity estimate that is constant in each tile of the tessellation:

```
> aden <- adaptive.density(bei, f = 0.01, nrep = 10)
```

> plot(aden, main = "Adaptive intensity")

> plot(bei, add = TRUE, cex = 0.5)

Adaptive intensity



The value returned by adaptive.density is also a pixel image (object of class "im").

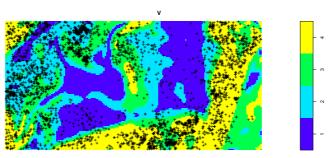
11.3 Quadrats determined by a covariate

In quadrat counting methods, any choice of quadrats is permissible. From a theoretical view-point, the quadrats do not have to be rectangles of equal area, and could be regions of any shape.

Quadrat counting is more useful if we choose the quadrats in a meaningful way. One way to do this is to define the quadrats using covariate information.

For example, the tropical rainforest point pattern dataset bei comes with an extra set of covariate data bei.extra, which contains a pixel image of terrain elevation bei.extra\$elev and a pixel image of terrain slope bei.extra\$grad. It might be useful to split the study region into several sub-regions according to the terrain slope.

```
> data(bei)
> Z <- bei.extra$grad
> b <- quantile(Z, probs = (0:4)/4)
> Zcut <- cut(Z, breaks = b, labels = 1:4)
> V <- tess(image = Zcut)
> plot(V)
> plot(bei, add = TRUE, pch = "+")
```



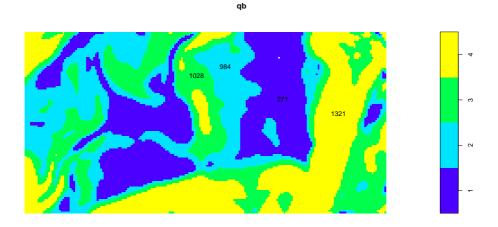
The call to quantile gave us the quartiles of the slope values, so the four tiles in the tessellation V have equal area (ignoring discretisation effects). In other words, we have divided the study region into four zones of equal area according to the terrain slope.

We can now use this tessellation to study the point pattern bei. We could invoke the commands split, cut or by to divide the points according to this tessellation and manipulate the sub-patterns.

The command quadratcount also works with tessellations:

```
> qb <- quadratcount(bei, tess = V)
> qb

tile
    1    2    3    4
    271    984 1028 1321
> plot(qb)
```



The text annotations show the number of trees in each region. Since the four regions have equal area, the counts should be approximately equal if there is a uniform density of trees. Obviously they are not equal; there appears to be a strong preference for steeper slopes.

12 Methods 2: Tests of Complete Spatial Randomness

The basic 'reference' or 'benchmark' model of a point process is the uniform Poisson point process in the plane with intensity λ , sometimes called Complete Spatial Randomness (CSR). Its basic properties are

- the number of points falling in any region A has a Poisson distribution with mean $\lambda \operatorname{area}(A)$
- given that there are n points inside region A, the locations of these points are i.i.d. and uniformly distributed inside A
- \bullet the contents of two disjoint regions A and B are independent.

The uniform Poisson process is often the 'null model' in an analysis. For historical reasons, many applied writers focus on establishing that their data do not conform to a uniform Poisson process.

12.1 Definition

The homogeneous Poisson process of intensity $\lambda > 0$ has the properties

(PP1): the number $N(\mathbf{X} \cap B)$ of points falling in any region B is a Poisson random variable;

(PP2): the expected number of points falling in B is $\mathbb{E}[N(\mathbf{X} \cap B)] = \lambda \cdot \mathsf{area}(B)$;

(PP3): if B_1, B_2 are disjoint sets then $N(\mathbf{X} \cap B_1)$ and $N(\mathbf{X} \cap B_2)$ are independent random variables;

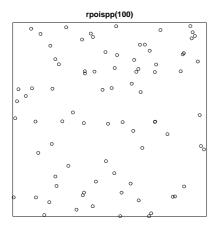
(PP4): given that $N(\mathbf{X} \cap B) = n$, the *n* points are independent and uniformly distributed in *B*.

The list is redundant; (PP2) and (PP3) are sufficient.

This process is often called "Complete Spatial Randomness" (CSR) especially in biological science. Under CSR, points are independent of each other and have the same propensity to be found at any location.

It is easy to simulate the Poisson process directly by following the properties (PP1)-(PP4). In spatstat, use the command rpoispp (by convention, random data generators have names beginning with r).

> plot(rpoispp(100))



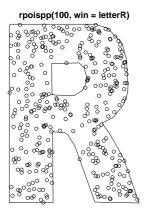
12.1 Definition 73

Conceptually, if we discretise a homogeneous Poisson process into infinitesimal pixels, the indicators I are independent and identically distributed, with success probability $\mathbb{P}\{I=1\} = \lambda \, dA$ where dA is the infinitesimal area of a pixel.

To develop some intuition about completely random patterns, it's useful to repeat the command plot(rpoispp(100)) several times (use the up-arrow key to recall the previous command line) so that you see several replicates of the Poisson process. In particular you will notice that the points in a homogeneous Poisson process are not 'uniformly spread': there are empty gaps and clusters of points.

The command rpoispp has arguments lambda (the intensity) and win (the window in which to simulate). The default window is the unit square.

```
> data(letterR)
> plot(rpoispp(100, win = letterR))
```



If you want to simulate a Poisson process *conditionally* on a fixed number of points, use the command runifpoint.

```
> runifpoint(100)
```

```
planar point pattern: 100 points
window: rectangle = [0, 1] x [0, 1] units
```

12.2 Quadrat counting tests for CSR

In classical literature, the homogeneous Poisson process (CSR) is usually taken as the appropriate 'null' model for a point pattern. Our basic task in analysing a point pattern is to find evidence against CSR.

A classical test for the null hypothesis of CSR is the χ^2 test based on quadrat counts. As explained earlier, the window W is divided into subregions ('quadrats') B_1, \ldots, B_m of equal area. We count the numbers of points falling in each quadrat, $n_j = n(\mathbf{x} \cap B_j)$ for $j = 1, \ldots, m$. Under the null hypothesis of CSR, the n_j are i.i.d. Poisson random variables with the same expected value. The Pearson χ^2 goodness-of-fit test can be used.

```
> quadrat.test(nzchop, nx = 3, ny = 2)
```

Chi-squared test of CSR using quadrat counts

```
data: nzchop
X-squared = 5.0769, df = 5, p-value = 0.4066
```

The value returned by quadrat.test is an object of class "htest" (the standard R class for hypothesis tests). Printing the object (as shown above) gives comprehensible output about the outcome of the test. Inspecting the *p*-value, we see that the test does not reject the null hypothesis of CSR for the (chopped) New Zealand trees data.

The return value quadrat.test also belongs to the special class "quadrat.test". Plotting the object will display the quadrats, annotated by their observed and expected counts and the Pearson residuals (observed counts n_j at top left; expected count at top right; Pearson residuals at bottom).

```
> M <- quadrat.test(nzchop, nx = 3, ny = 2)
> M
```

Chi-squared test of CSR using quadrat counts

```
data: nzchop
X-squared = 5.0769, df = 5, p-value = 0.4066
> plot(nzchop)
> plot(M, add = TRUE, cex = 2)
```

nzchop					
9 13°	14 ° 13	17 13°			
-1.1	0.28	1:1			
°17° °.13	9 13	12			
° 1.1°	° -11 °	° -0.28			

The p-value can also be extracted by

12.3 Critique 75

> M\$p.value

[1] 0.4065648

12.3 Critique

Since this kind of technique is often used in the applied literature, a few comments are appropriate.

The main critique of the quadrat test approach is the lack of information. This is a goodness-of-fit test in which the alternative hypothesis H_1 is simply the negation of H_0 , that is, the alternative is that "the process is not a homogeneous Poisson process". A point process may fail to satisfy properties (PP1)–(PP4) either because it violates (PP2) by having non-uniform intensity, or because it violates (PP3)–(PP4) by exhibiting dependence between points. There are too many types of departure from H_0 .

The usual justification for the classical χ^2 goodness-of-fit test is to assume that the counts are independent, and derive a test of the null hypothesis that all counts have the same expected value. Invoking it here is slightly naive, since the independence of counts is also open to question here.

Indeed we can also turn things around and view the χ^2 test as a test of the Poisson distributional properties (PP2)–(PP3) assuming that the intensity is uniform. The Pearson χ^2 test statistic

$$X^2 = \frac{\sum_j (n_j - n/m)^2}{n/m}$$

(where $n = \sum_{j} n_{j}$ is the total number of points) coincides, up to a constant factor, with the sample variance-to-mean ratio of the counts n_{j} , which is often interpreted as a measure of over/under-dispersion of the counts n_{j} assuming they have constant mean.

The power of the quadrat test depends on the size of quadrats, and falls to zero for quadrats which are either very large or very small. The power also depends on the alternative hypothesis, in particular on the 'spatial scale' of any departures from the assumptions of constant intensity and independence of points. The choice of quadrat size carries an implicit assumption about the spatial scale.

12.4 Kolmogorov-Smirnov test of CSR

Typically a more powerful test of CSR is the Kolmogorov-Smirnov test in which we compare the observed and expected distributions of the values of some function T.

We specify a real-valued function T(x,y) defined at all locations (x,y) in the window. We evaluate this function at each of the data points. Then we compare this empirical distribution of values of T with the predicted distribution of values of T under CSR, using the classical Kolmogorov-Smirnov test.

In spatstat the spatial Kolmogorov-Smirnov test is performed by kstest. This function is generic. The method for point patterns, kstest.ppp, performs the Kolmogorov-Smirnov test for CSR.

If X is the data point pattern, then

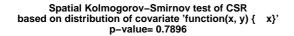
> kstest(X, fun)

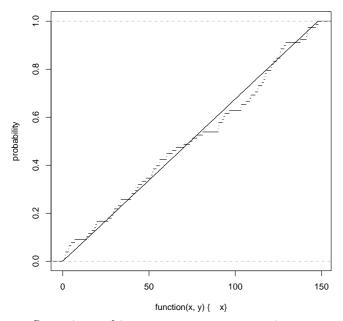
performs the test, where fun is a function(x,y) in the R language.

For example, let's consider the nzchop data and choose the function T to be the x coordinate, T(x,y)=x. This means we are simply comparing the observed and expected distributions of the x coordinate.

The result of kstest is an object of class "htest" (the standard R class for hypothesis tests) and also of class "kstest" so that it can be printed and plotted. The print method (demonstrated above) reports information about the hypothesis test such as the p-value. The plot method displays the observed and expected distribution functions.

```
> KS <- kstest(nzchop, function(x, y) {
+     x
+ })
> plot(KS)
> pval <- KS$p.value</pre>
```





Sometimes this test generates a warning message about tied values. Typically this occurs because the coordinates in the dataset have been rounded to the nearest integer, so that there are tied observations.

12.5 Using covariate data

We are often interested in testing whether the point pattern intensity depends on a covariate. For example, our preliminary analysis of the tropical rainforest pattern bei in Section 11.3 suggested

that the density of trees depends on terrain slope. To test this formally we can divide the region into irregular quadrats according to the terrain slope, and apply the χ^2 test. The command quadrat.test accepts a tessellation and uses the tiles of the tessellation as the quadrats:

```
data: bei
X-squared = 661.8402, df = 3, p-value < 2.2e-16</pre>
```

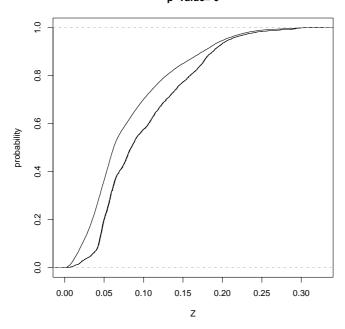
Because of the large counts in these regions, we can probably ignore concerns about independence, and conclude that the trees are not uniform in their intensity.

A more powerful test (if that were needed!) is the Kolmogorov-Smirnov test using the slope covariate:

```
> KS <- kstest(bei, Z)
> plot(KS)
> KS
```

Spatial Kolmogorov-Smirnov test of CSR

Spatial Kolmogorov–Smirnov test of CSR based on distribution of covariate 'Z' p-value= 0



The Kolmogorov-Smirnov test would typically be preferred if the covariate Z has continuously-varying numerical values. If the covariate is a factor or discrete variable, then the Kolmogorov-Smirnov test is ineffective because of tied values, and the χ^2 test based on quadrat counts would be preferable.

13 Methods 3: Maximum likelihood for Poisson processes

If we are willing to assume (tentatively) that the points are independent, then we can apply some decent statistical methods to the investigation of the intensity.

13.1 Inhomogeneous Poisson process

The *inhomogeneous* Poisson process with intensity function $\lambda(u)$, $u \in \mathbb{R}^2$, is a modification of the homogeneous Poisson process, in which properties (PP2) and (PP4) above are replaced by

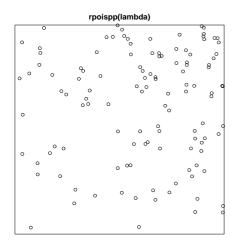
(PP2'): the number $N(\mathbf{X} \cap B)$ of points falling in a region B has expectation

$$\mathbb{E}[N(\mathbf{X} \cap B)] = \int_{B} \lambda(u) \, \mathrm{d}u.$$

(PP4'): given that $N(\mathbf{X} \cap B) = n$, the n points are independent and identically distributed, with common probability density $f(u) = \lambda(u)/I$, where $I = \int_B \lambda(u) \, du$.

This process can also be simulated using rpoispp using the same properties. The intensity argument lambda can be a constant, a function(x,y) giving the values of the intensity function at coordinates x, y, or a pixel image containing the intensity values at a grid of locations.

```
> lambda <- function(x, y) {
+    100 * (x + y)
+ }
> plot(rpoispp(lambda))
```



If we discretise an inhomogeneous Poisson process, the indicators I are independent, but have unequal success probabilities, $\mathbb{P}\{I(u)=1\}=\lambda(u)\,\mathrm{d}A$.

The inhomogeneous Poisson process is a plausible model for point patterns under several scenarios. One is **random thinning**: suppose that a homogeneous Poisson process of intensity β is generated, and that each point is either deleted or retained, independently of other points. Suppose the probability of retaining a point at the location u is p(u). Then the resulting process of retained points is inhomogeneous Poisson, with intensity $\lambda(u) = \beta p(u)$.

Consider, for example, a model of plant propagation which assumes that seeds are randomly dispersed according to a Poisson process, and seeds randomly germinate or do not germinate, independently of each other, with a germination probability that depends on the local soil conditions. The resulting pattern of plants is an inhomogeneous Poisson process.

13.2 Likelihood methods

The log-likelihood for the homogeneous Poisson process with intensity λ is

$$\log L(\lambda; \mathbf{x}) = n(\mathbf{x}) \log \lambda - \lambda \operatorname{area}(W)$$
(3)

where $n(\mathbf{x})$ is the number of points in the dataset \mathbf{x} . The maximum likelihood estimator of λ is

$$\widehat{\lambda} = \frac{n(\mathbf{x})}{\operatorname{area}(W)}$$

which is also an unbiased estimator. The variance of $\widehat{\lambda}$ is $\mathsf{var}[\widehat{\lambda}] = \lambda/\mathrm{area}(W)$.

Consider an inhomogeneous Poisson process with intensity function $\lambda_{\theta}(u)$ depending on a parameter θ . The log-likelihood for θ is

$$\log L(\theta; \mathbf{x}) = \sum_{i=1}^{n} \log \lambda_{\theta}(x_i) - \int_{W} \lambda_{\theta}(u) \, \mathrm{d}u$$
 (4)

This is a well-behaved likelihood; for example if $\log \lambda_{\theta}(u)$ is linear in θ , then the log-likelihood is concave, so there is a unique MLE. However, the MLE $\widehat{\theta}$ is not analytically tractable, so it must be computed using numerical algorithms such as Newton's method.

The usual asymptotic theory of maximum likelihood applies: under suitable large sample conditions, the MLE of θ is asymptotically normal. If we wish to test CSR, the likelihood ratio test statistic

$$R = 2\log\frac{L(\widehat{\theta})}{L(\widehat{\lambda})}$$

is asymptotically χ^2 under CSR, and this gives an asymptotically optimal test of CSR against the alternative of an inhomogeneous Poisson process with intensity $\lambda_{\theta}(u)$.

13.3 Fitting Poisson processes in spatstat

Mark Berman and Rolf Turner [14] (see also [34, 18, 35]) developed a clever computational device for finding the MLE of θ by exploiting a formal similarity between the Poisson log-likelihood (4) and that of a loglinear Poisson regression.

The Berman-Turner algorithm is implemented in spatstat. The intensity function $\lambda_{\theta}(u)$ must be loglinear in the parameter θ :

$$\log \lambda_{\theta}(u) = \theta \cdot S(u) \tag{5}$$

where S(u) is a real-valued or vector-valued function of location u. The form of S is arbitrary so this is not much of a restriction. In practice S(u) could be a function of the spatial coordinates of u, or an observed covariate, or a mixture of both. Assuming (5), the log-likelihood (4) is a convex function of θ , so maximum likelihood is well-behaved.

13.3.1 Model-fitting function

The fitting function is called ppm ('point process model') and is very closely analogous to the model fitting functions in R such as lm and glm. The statistic S(u) is specified by an R language formula, like the formulas used to specify the systematic relationship in a linear model or generalised linear model. The basic syntax is:

```
> ppm(X, ~trend)
```

where X is the point pattern dataset, and "trend is an R formula with no left-hand side. This should be viewed as a model with log link, so the formula "trend specifies the form of the logarithm of the intensity function.

To fit the homogeneous Poisson model:

```
> ppm(bei, ~1)
```

Stationary Poisson process

Uniform intensity: 0.007208

To fit an inhomogeneous Poisson model with an intensity that is log-linear in the cartesian coordinates, i.e. $\lambda_{\theta}((x,y)) = \exp(\theta_0 + \theta_1 x + \theta_2 y)$,

```
> ppm(bei, x + y)
```

Nonstationary Poisson process

Trend formula: ~x + y

Fitted coefficients for trend formula:

```
(Intercept) x y -4.7245290274 -0.0008031288 0.0006496090
```

Here x and y are reserved names that always refer to the cartesian coordinates. In the output, the 'fitted coefficients' are the maximum likelihood estimates of θ_0 , θ_1 , θ_2 , the coefficients of the 'linear predictor'. The fitted intensity function is

$$\lambda_{\theta}((x,y)) = \exp(-4.724529 + -0.000803 x + 0.00065 y).$$

To fit an inhomogeneous Poisson model with an intensity that is log-quadratic in the cartesian coordinates, i.e. such that $\log \lambda_{\theta}((x,y))$ is a quadratic in x and y:

```
> ppm(bei, ~polynom(x, y, 2))
```

Nonstationary Poisson process

Trend formula: ~polynom(x, y, 2)

Fitted coefficients for trend formula:

```
(Intercept) polynom(x, y, 2)[x] polynom(x, y, 2)[y]
-4.275762e+00 -1.609187e-03 -4.895166e-03
polynom(x, y, 2)[x^2] polynom(x, y, 2)[x.y] polynom(x, y, 2)[y^2]
1.625968e-06 -2.836387e-06 1.331331e-05
```

Essentially any kind of model formula can be used, involving the reserved names x and y and any covariates (as we explain later).

To fit a model with constant but unequal intensities on each side of the vertical line x = 500, the explanatory variable S(u) should be a factor with two levels, Left and Right say, taking the value Left when the location u is to the left of the line x = 500.

```
> side <- function(z) factor(ifelse(z < 500, "left", "right"))
> ppm(bei, ~side(x))
```

Nonstationary Poisson process

Trend formula: ~side(x)

Fitted coefficients for trend formula: (Intercept) side(x)right
-4.8026460 -0.2792705

When factors are involved, the interpretation of the coefficients depends on which 'contrasts' are in force. By default the 'treatment contrasts' are assumed. This means that the treatment effect is taken to be zero for the first level of the factor, and the estimated treatment effects for other levels are effectively estimates of the difference from the first level. In this case "left" comes alphabetically before "right", so by default, the first level is "left". The fitted model is

$$\lambda_{\theta}((x,y)) = \begin{cases} \exp(-4.8026) & \text{if } x < 500\\ \exp(-4.8026 + (-0.2793)) & \text{if } x \ge 500 \end{cases}$$

Rather than relying on such interpretations, it is prudent to use the command predict to compute predicted values of the model, as explained in Section 13.4 below.

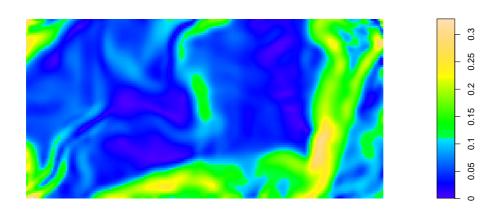
13.3.2 Models involving spatial covariates

It is also possible to fit an inhomogeneous Poisson process model with an intensity function that depends on an observed covariate. Let Z(u) be a covariate that has been measured at every location u in the study window. Then Z(u), or any transformation of it, can serve as the statistic S(u) in the parametric form (5) for the intensity function.

The point pattern dataset bei is supplied with accompanying covariate data bei.extra. The covariates are the elevation (altitude) and the slope of the terrain at each location in the window, given as two pixel images bei.extra\$elev and bei.extra\$grad.

```
> data(bei)
> grad <- bei.extra$grad
> plot(grad)
```

grad



To fit the inhomogeneous Poisson model with intensity which is a loglinear function of slope, i.e.

$$\lambda(u) = \exp(\beta_0 + \beta_1 Z(u)) \tag{6}$$

where β_0, β_1 are parameters and Z(u) is the slope at location u, we type

> ppm(bei, ~slope, covariates = list(slope = grad))

Nonstationary Poisson process

Trend formula: "slope

Fitted coefficients for trend formula:

(Intercept) slope -5.390553 5.022021

In the call to ppm, the argument covariates should be a list of name=value pairs. The names should match the variables appearing in the model formula. The values should be pixel images.

The printout includes the fitted coefficients β_0, β_1 so the fitted model is

$$\lambda(u) = \exp(-5.390553 + 5.022021 Z(u)). \tag{7}$$

It might be more appropriate to fit the inhomogeneous Poisson model with intensity that is proportional to slope,

$$\lambda(u) = \beta Z(u) \tag{8}$$

where again Z(u) is the slope at u. Equivalently

$$\log \lambda(u) = \log \beta + \log Z(u). \tag{9}$$

There is no coefficient in front of the term $\log Z(u)$ in (9), so this term is an 'offset'. To fit this model,

> ppm(bei, ~offset(log(slope)), covariates = list(slope = grad))

Nonstationary Poisson process

Trend formula: ~offset(log(slope))

Fitted coefficients for trend formula:

(Intercept)

-2.427127

The fitted coefficient is the constant $\log \beta$ appearing in (9), so converting back to the form (8), the fitted model is

$$\lambda(u) = e^{-2.427127} Z(u) = 0.0883 Z(u).$$

13.4 Fitted models

The value returned by the model-fitting function ppm is an object of class "ppm" that represents the fitted model. This is analogous to the fitting of linear models (lm), generalised linear models (glm) and so on.

13.4.1 Standard operations

The following standard operations on fitted models in R can be applied to point process models (i.e. these operations have methods for the class "ppm"):

print print basic information summary print detailed summary information

plot plot the fitted intensity
predict compute the fitted intensity

fitted compute the fitted intensity at data points

update re-fit the model

coef extract the fitted coefficient vector $\widehat{\theta}$ vcov variance-covariance matrix of $\widehat{\theta}$

anova analysis of deviance logLik log-likelihood value

formula extract the model formula terms extract the terms in the model model.matrix compute the design matrix

For information on these methods, see print.ppm, summary.ppm, plot.ppm etc. The following commands also work on "ppm" objects:

```
step stepwise model selectiondrop1 one step model deletionAIC Akaike Information Criterion
```

Nonstationary Poisson process

Trend formula: ~x + y

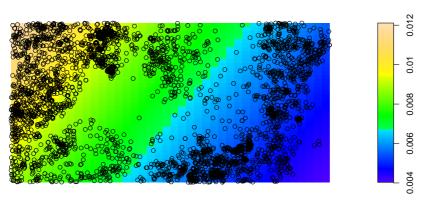
Fitted coefficients for trend formula:

```
(Intercept) x y -4.7245290274 -0.0008031288 0.0006496090
```

13.4 Fitted models 85

> plot(fit, how = "image", se = FALSE)

Fitted trend



```
> predict(fit, type = "trend")
real-valued pixel image
50 x 50 pixel array (ny, nx)
enclosing rectangle: [0, 1000] x [0, 500] metres
> predict(fit, type = "cif", ngrid = 256)
real-valued pixel image
256 \times 256 pixel array (ny, nx)
enclosing rectangle: [0, 1000] x [0, 500] metres
> coef(fit)
  (Intercept)
-4.7245290274 -0.0008031288 0.0006496090
> vcov(fit)
              (Intercept)
(Intercept) 1.854091e-03 -1.491267e-06 -3.528289e-06
            -1.491267e-06 3.437842e-09 1.208410e-14
            -3.528289e-06 1.208410e-14 1.338955e-08
у
> sqrt(diag(vcov(fit)))
 (Intercept)
4.305915e-02 5.863311e-05 1.157132e-04
> round(vcov(fit, what = "corr"), 2)
            (Intercept)
                          X
(Intercept)
                   1.00 -0.59 -0.71
                  -0.59 1.00 0.00
X
                  -0.71 0.00 1.00
у
```

This is the fitted model with intensity function

$$\lambda_{\theta}((x,y)) = \exp\left(\theta_0 + \theta_1 x + \theta_2 y\right) \tag{10}$$

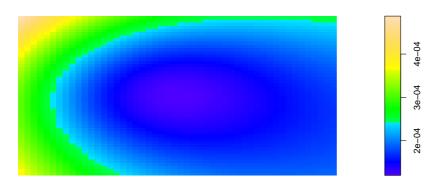
with the following estimates:

i	$ heta_i$	$var(\widehat{ heta}_i)$	standard deviation
0	-4.724529	0.001854091	
1	-0.0008031288	3.437842e-09	5.863311e-05
2	0.000649609	1.338955e-08	0.0001157132

It is also possible to compute the standard error of the fitted intensity $\lambda_{\theta}(u)$ at each location u, as a pixel image. Use predict(fit, type="se") or plot(fit, se=TRUE).

```
> SE <- predict(fit, type = "se")
> plot(SE, main = "standard error of fitted intensity")
```

standard error of fitted intensity



If the model formula involves transformations of the original covariates, then model.matrix(fit) gives the design matrix whose columns contain these transformed covariates, and model.images(fit) gives a list of pixel images of these transformed covariates.

```
> fit <- ppm(bei, ~sqrt(slope) + x, covariates = list(slope = grad))
> mo <- model.images(fit)
> mo

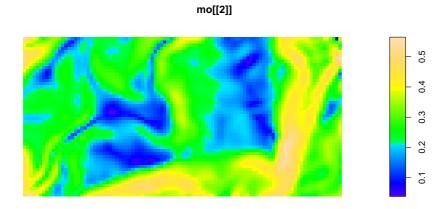
(Intercept) :
real-valued pixel image
100 x 100 pixel array (ny, nx)
enclosing rectangle: [0, 1000] x [0, 500] metres

sqrt(slope) :
real-valued pixel image
100 x 100 pixel array (ny, nx)
enclosing rectangle: [0, 1000] x [0, 500] metres

x :
```

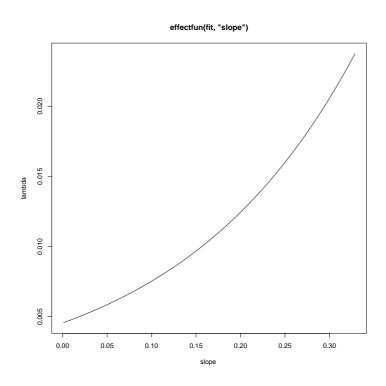
13.4 Fitted models 87

```
real-valued pixel image
100 x 100 pixel array (ny, nx)
enclosing rectangle: [0, 1000] x [0, 500] metres
> plot(mo[[2]])
```



It is also possible to plot the 'effect' of a single covariate in the model. The command effectfun computes the intensity of the fitted model as a function of one of its covariates. This is chiefly useful if the model only has one covariate.

```
> fit <- ppm(bei, ~slope, covariates = list(slope = grad))
> plot(effectfun(fit, "slope"))
```



13.4.2 Model selection

Analysis of deviance for nested Poisson point process models is implemented in spatstat as anova.ppm. The first model should be a sub-model of the second.

```
> fit <- ppm(bei, ~slope, covariates = list(slope = grad))</pre>
> fitnull <- update(fit, ~1)</pre>
> anova(fitnull, fit, test = "Chi")
Analysis of Deviance Table
Model 1: .mpl.Y ~ 1
Model 2: .mpl.Y ~ slope
  Resid. Df Resid. Dev
                            Df Deviance P(>|Chi|)
1
      20507
                18728.4
2
      20506
                18346.1
                                  382.3 4.018e-85
                             1
```

This effectively performs the **likelihood ratio test** of the null hypothesis of a homogeneous Poisson process (CSR) against the alternative of an inhomogeneous Poisson process with intensity that is a loglinear function of the slope covariate (6). The *p*-value is extremely small, indicating rejection of CSR in favour of the alternative. (Please ignore the columns Resid.Df and Resid.Dev which are artefacts of the discretisation. Only the deviance difference and the difference in degrees of freedom are valid.)

Note that standard Analysis of Deviance requires the null hypothesis to be a sub-model of the alternative. Unfortunately the model (8), in which intensity is proportional to slope, does *not* include the homogeneous Poisson process as a special case, so we cannot use analysis of deviance to test the null hypothesis of homogeneous Poisson against the alternative of an inhomogeneous Poisson with intensity (8).

One possibility here is to use the Akaike Information Criterion AIC for model selection.

```
> fitprop <- ppm(bei, ~offset(log(slope)), covariates = list(slope = grad))
> fitnull <- ppm(bei, ~1)
> AIC(fitprop)

[1] 42496.65
> AIC(fitnull)

[1] 42763.92
```

The smaller AIC favours the model (8) with intensity is proportional to slope.

Automatic model selection can be performed using step. By default, this performs stepwise deletion. Starting from the fitted model, the procedure considers each term in the model, and determines whether the term should be deleted (according to AIC). The deletion giving the biggest improvement in AIC is carried out. This is applied recursively until no more terms can be deleted.

```
> X <- rpoispp(100)
> fit <- ppm(X, ~x + y)
> step(fit)
```

```
Start: AIC=-707.35
x + y
       Df
              AIC
        1 - 709.35
        1 -707.83
<none>
          -707.35
Step: AIC=-709.35
~x
       Df
              AIC
        1 -709.83
- X
          -709.35
<none>
Step: AIC=-709.83
~1
```

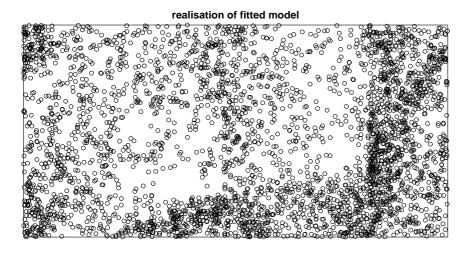
Stationary Poisson process

Uniform intensity: 99

13.5 Simulating the fitted model

A fitted Poisson model can be simulated automatically using the function rmh.

```
> X <- rmh(fitprop)
> plot(X, main = "realisation of fitted model")
```



14 Methods 4: checking a fitted Poisson model

After fitting a point process model to a point pattern dataset, we should check that the model is a good fit ('goodness-of-fit'), and that each component assumption of the model was appropriate ('validation'). This section presents some techniques available for checking a fitted Poisson model.

Model checking can be either 'formal' or 'informal'. Formal techniques are based on detailed probabilistic assumptions about the data, and allow us to make probabilistic statements about the outcome. They include hypothesis tests (χ^2 tests, goodness-of-fit tests, Monte Carlo tests) and Bayesian model selection.

In contrast, 'informal' tools do not impose assumptions on the data and their interpretation depends on human judgement. A typical example is the residual, defined for each observation by (residual) = (observed) - (fitted). If the model is a good fit, then the residuals should be 'noise', centred around zero.

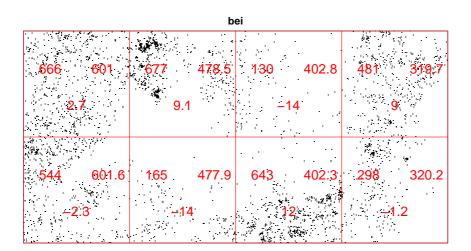
14.1 Goodness-of-fit

A goodness-of-fit test is a formal test of the null hypothesis that the model is true, against the very general alternative that the model is not true.

The χ^2 goodness-of-fit test based on quadrat counts can be applied to a fitted Poisson model, homogeneous or inhomogeneous. Under the null hypothesis, the quadrat counts are independent Poisson variables with different mean values, and the means are estimated by the fitted model.

If (as in this case) the formal goodness-of-fit test rejects the fitted model, we would then like to gain an informal impression of the type of departure from the model (i.e. in what way the data appear to depart from the predictions of the model) so that we may formulate a better model. To do this we can inspect the residual counts.

```
> plot(bei, pch = ".")
> plot(M, add = TRUE, cex = 1.5, col = "red")
```



The plot displays, for each quadrat, the observed number of points (top left), the predicted number of points according to the model (top right), and the Pearson residual (bottom) defined by

$$Pearson residual = \frac{(observed) - (expected)}{\sqrt{expected}}$$

If the original data were Poisson, this transformation approximately standardises the residuals so that they have mean zero and variance 1 when the model is true. A Pearson residual of -14 is a gross departure from the fitted model.

The Kolmogorov-Smirnov test can also be applied to a fitted Poisson model, with homogeneous or inhomogeneous intensity.

```
> kstest(fit, function(x, y) {
+ y
+ })
```

Spatial Kolmogorov-Smirnov test of inhomogeneous Poisson process

```
data: covariate 'function(x, y) {     y}' evaluated at points of 'bei'
     and transformed to uniform distribution under 'fit'

D = 0.1019, p-value < 2.2e-16
alternative hypothesis: two-sided</pre>
```

This uses the method kstest.ppm for the generic function kstest.

14.2 Validation using residuals

14.2.1 Residuals

Residuals from the fitted model are an important diagnostic tool in other areas of applied statistics, but in spatial statistics they have only recently been developed ([39, 45], [44, pp. 49–50], [6]).

For a fitted Poisson process model, with fitted intensity $\widehat{\lambda}(u)$, the predicted number of points falling in any region B is $\int_B \widehat{\lambda}(u) du$. Hence the **residual** in each region $B \subset \mathbb{R}^2$ is defined [6] to be the *observed minus predicted* number of points falling in B: [6]

$$R(B) = n(\mathbf{x} \cap B) - \int_{B} \widehat{\lambda}(u) \, \mathrm{d}u$$
 (11)

where \mathbf{x} is the observed point pattern, $n(\mathbf{x} \cap B)$ the number of points of \mathbf{x} in the region B, and $\widehat{\lambda}(u)$ is the intensity of the *fitted* model.

These residuals are closely related to the residuals for quadrat counts that were used above. Taking the set B to be one of our quadrats, the 'observed' quadrat count is $n(\mathbf{x} \cap B)$. The 'expected' quadrat count is $\widehat{\lambda}$ area(B) if the model is CSR, or more generally $\int_B \widehat{\lambda}(u) \, \mathrm{d}u$ if the model is an inhomogeneous Poisson process. Hence the 'raw residual' is observed – expected = $n(\mathbf{x} \cap B) - \int_B \widehat{\lambda}(u) \, \mathrm{d}u$.

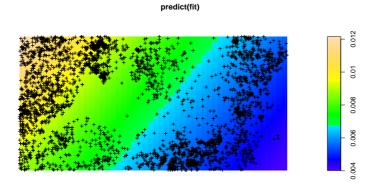
14.2.2 Residual measure

Equation (11) defines the total residual for any region B, large or small.

Intuitively the residuals can be visualised as an electric charge, with unit positive charge at each data point, and a diffuse negative charge at all other locations u, with density $\hat{\lambda}(u)$. If the model is true, then these charges should approximately cancel.

If we'd like to visualise this electric charge, one way is to plot the observed points and the fitted intensity function together:

```
> data(bei)
> fit <- ppm(bei, ~x + y)
> plot(predict(fit))
> plot(bei, add = TRUE, pch = "+")
```



Each data point should be visualised as a charge of +1, while the colour image indicates a negative charge density. If the model is true then these positive and negative charges should even out to zero.

14.2.3 Smoothed residuals

A more useful way to visualise the residuals is to smooth them.

```
> data(bei)
> fitx <- ppm(bei, ~x)
> diagnose.ppm(fitx, which = "smooth")
```


This is an image plot of the 'smoothed residual field'

$$s(u) = \widehat{\lambda}(u) - \lambda^{\dagger}(u) \tag{12}$$

where $\hat{\lambda}(u)$ is the nonparametric, kernel estimate of the intensity,

$$\widehat{\lambda}(u) = e(u) \sum_{i=1}^{n(\mathbf{x})} \kappa(u - x_i)$$

while $\lambda^{\dagger}(u)$ is a correspondingly-smoothed version of the parametric estimate of the intensity according to the fitted model,

$$\lambda^{\dagger}(u) = e(u) \int_{W} \kappa(u - v) \lambda_{\hat{\theta}}(v) \, dv.$$

Here κ is the smoothing kernel and e(u) is the edge correction (2) on page 67. The difference (12) should be approximately zero if the model is true.

In this example the smoothed residual image contains a visible trend, suggesting that the model is inappropriate.

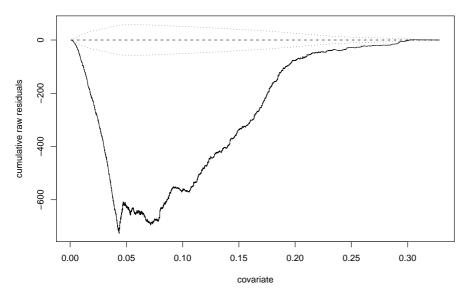
14.2.4 Lurking variable plot

If there is a spatial covariate Z(u) that plays an important role in the analysis, it may be useful to display a *lurking variable plot* of the residuals against Z. This is a plot of C(z) = R(B(z)) against z, where

$$B(z) = \{u \in W : Z(u) \le z\}$$

is the region of space where the covariate value is less than or equal to z.

> grad <- bei.extra\$grad
> lurking(fitx, grad, type = "raw")



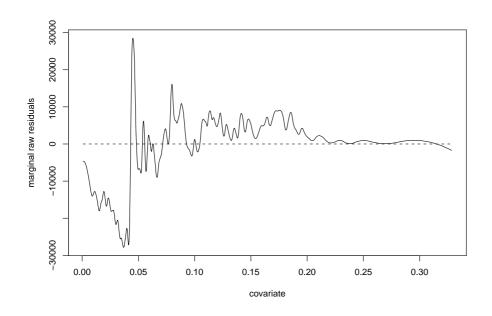
Note that the lurking variable plot typically starts and ends at the horizontal axis, since (for any model with an intercept term) the total residual for the entire window W must equal zero. This is analogous to the fact that the residuals in linear regression sum to zero.

The plot also shows approximate 5% significance bands for the cumulative residual C(x) or C(y), obtained from the asymptotic variance under the model.

This plot indicates that the model is grossly inadequate; the fitted intensity function fails to capture the dependence of intensity on slope.

It can be helpful to display the derivative C'(z), which often indicates which values of z are associated with a lack of fit.

> lurking(fitx, grad, type = "raw", cumulative = FALSE)

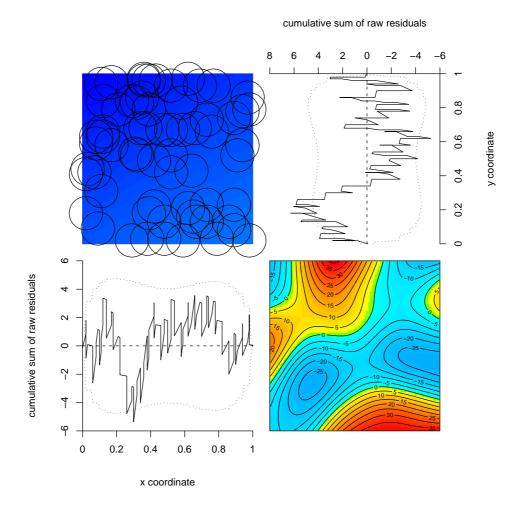


The derivative is estimated using a smoothing spline and you may need to tweak the smoothing parameters (argument splineargs) to get a useful plot. Also the package currently does not plot significance bands for C'(z).

14.2.5 Four-panel plot

If there are no spatial covariates, use the command diagnose.ppm to plot the residuals:

- > data(japanesepines)
- > fit <- ppm(japanesepines, ~x + y)</pre>
- > diagnose.ppm(fit)



This combination of four plots has proved to be a useful quick indication of departure from the trend in the model.

The bottom right panel is an image of the smoothed residual field.

The top left panel is a direct representation of the residual 'charge', with circles representing the data points (positive residuals) and a colour scheme representing the fitted intensity (negative residuals). However, it is often difficult to interpret.

The two other panels are lurking variables against one of the cartesian coordinates. For example, the bottom left panel is a lurking variable plot for the x-coordinate. Imagine a vertical line which sweeps from left to right across the window. The progressive total residual to the left of the line is plotted against the position of the line.

In this example, the lurking variable plot for the y coordinate suggests a lack of fit at about y = 0.15, and the image of the smoothed residual field suggests an excess of positive residuals at about x = 0.8, y = 0.15, both indicating that the model *underestimates* the true intensity of points in this vicinity.

14.2.6 Caveats

The residual plots described above are useful for detecting misspecification of the *trend* in a fitted Poisson process model. They are not very useful for checking the *independence* assumption, that is, for checking the properties (PP3)–(PP4) of a Poisson process listed on page 72.

Effective diagnostics of independence or dependence between points include the K-function (section 16.4) and a Q–Q plot of the residuals (section 22.2.3).

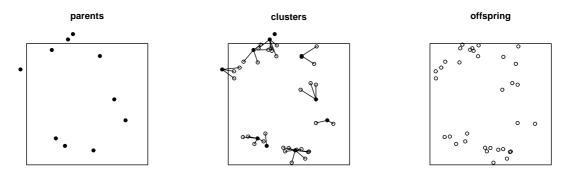
14.2 Validation using residuals	97
PART IV. INTERACTION	
Part IV of the workshop explains how to investigate dependence between the points in pattern.	a point

15 Simple models of non-Poisson patterns

A point process that is not Poisson can be said to exhibit 'interaction' or dependence between the points. It's time to introduce some models for such processes. This section covers simple models that are derived from the Poisson process, and still retain some of the tractable features of the Poisson model.

15.1 Poisson cluster processes

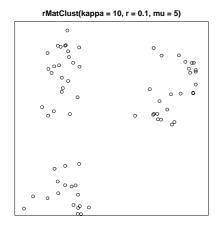
In a Poisson cluster process, we begin with a Poisson process \mathbf{Y} of 'parent' points. Each 'parent' point $y_i \in \mathbf{Y}$ then gives rise to a finite set Z_i of 'offspring' points according to some stochastic mechanism. The set comprising all the offspring points forms a point process \mathbf{X} . Only \mathbf{X} is observed.



An example is the *Matérn cluster process* in which the parent points come from a homogeneous Poisson process with intensity κ , and each parent has a Poisson (μ) number of offspring, independently and uniformly distributed in a disc of radius r centred around the parent.

The Matérn cluster process can be generated in spatstat using the command rMatClust. [By convention, random data generators in R always have names beginning with r.]

$$> plot(rMatClust(kappa = 10, r = 0.1, mu = 5))$$



Other Poisson cluster processes implemented in spatstat are

• rThomas: the *Thomas process*, in which each cluster consists of a Poisson(μ) number of random points, each having an isotropic Gaussian $N(0, \sigma^2 I)$ displacement from its parent.

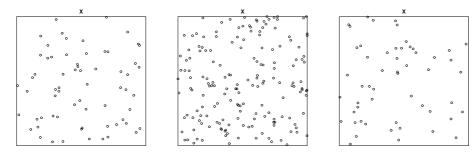
- rGaussPoisson: the Gauss-Poisson process in which each cluster is either a single point or a pair of points.
- rNeymanScott: the general Neyman-Scott cluster process in which the cluster mechanism is arbitrary.

15.2 Cox processes

A Cox point process is effectively a Poisson process with a random intensity function. Let $\Lambda(u)$ be a random function with non-negative values, defined at all locations $u \in \mathbb{R}^2$. Conditional on Λ , let **X** be a Poisson process with intensity function Λ . Then **X** is a Cox process.

A trivial example is the "mixed Poisson" process in which we generate a random variable Λ and, conditional on Λ , generate a uniform Poisson process with intensity Λ . Following are three different realisations of this process:

```
> par(mfrow = c(1, 3))
> for (i in 1:3) {
+     lambda <- rexp(1, 1/100)
+     X <- rpoispp(lambda)
+     plot(X)
+ }
> par(mfrow = c(1, 1))
```



Moments of Cox processes are tractable (in terms of the moments of Λ). The intensity function of **X** is $\lambda(u) = \mathbb{E}[\Lambda(u)]$.

A Cox model is the analogue of a 'random effects' model. It is always overdispersed relative to a Poisson process (i.e. the variance of the number of points falling in a region, is greater than the mean). Cox processes are the most convenient models for clustered point patterns. A particularly interesting and useful class is that of log-Gaussian Cox processes (LGCP) in which $\log \Lambda(u)$ is a Gaussian random function [37, 38].

The Matérn Cluster process and the Thomas process are both Cox processes.

Currently there are no functions in spatstat for generating the general Cox process, but if you have a way of generating realisations of a random function Λ of interest, then you can use rpoispp to generate the Cox process. The intensity argument lambda of rpoispp can be a function(x,y) or a pixel image.

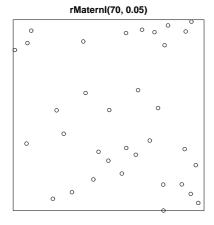
15.3 Thinned processes

'Thinning' means deleting some of the points from a point pattern. Under 'independent thinning' the fate of each point is independent of other points. When independent thinning is applied to a

Poisson process, the resulting process of retained points is Poisson. To get a non-Poisson process we need some kind of *dependent thinning* mechanism.

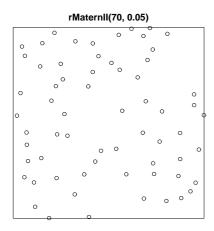
In $Mat\acute{e}rn$'s $Model\ I$, a homogeneous Poisson process ${\bf Y}$ is first generated. Any point in ${\bf Y}$ that lies closer than a distance r from the nearest other point of ${\bf Y}$, is deleted. Thus, pairs of close neighbours annihilate each other.

> plot(rMaternI(70, 0.05))



In $Mat\acute{e}rn$'s Model II, the points of the homogeneous Poisson process \mathbf{Y} are marked by 'arrival times' t_i which are independent and uniformly distributed in [0,1]. Any point in \mathbf{Y} that lies closer than distance r from another point that has an earlier arrival time, is deleted.

> plot(rMaternII(70, 0.05))

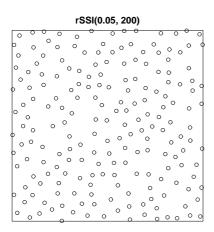


15.4 Sequential models

In a sequential model, we start with an empty window, and the points are placed into the window one-at-a-time, according to some criterion.

In Simple Sequential Inhibition, each new point is generated uniformly in the window and independently of preceding points. If the new point lies closer than r units from an existing point, then it is rejected and another random point is generated. The process terminates when no further points can be added.

> plot(rSSI(0.05, 200))

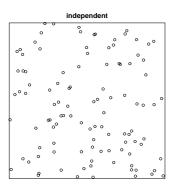


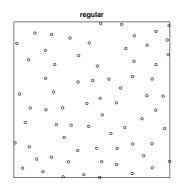
Sequential point processes are the easiest way to generate highly ordered patterns with high intensity.

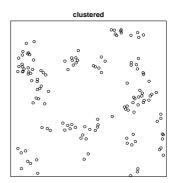
16 Methods 5: Distance methods for point patterns

Suppose that a point pattern appears to have constant intensity, and we wish to assess whether the pattern is Poisson. The alternative is that the points are dependent (they exhibit 'interaction').

Classical writers suggested a simple trichotomy between 'independence' (the Poisson process), 'regularity' (where points tend to avoid each other), and 'clustering' (where points tend to be close together). [The concept of 'clustering' does not imply that the points are organised into identifiable 'clusters'; merely that they are closer together than expected for a Poisson process.]







16.1 Distances

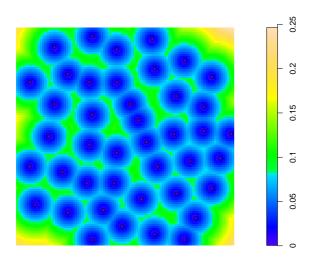
The classical techniques for investigating interpoint interaction are distance methods, based on measuring the distances between points. Specifically we may consider

- pairwise distances $s_{ij} = ||x_i x_j||$ between all distinct pairs of points x_i and x_j $(i \neq j)$ in the pattern;
- nearest neighbour distances $t_i = \min_{j \neq i} s_{ij}$, the distance from each point x_i to its nearest neighbour;
- empty space distances $d(u) = \min_i ||u x_i||$, the distance from a fixed reference location u in the window to the nearest data point.

If you need to compute these directly, they are available in spatstat using the functions pairdist, nndist and distmap respectively. If X is a point pattern object,

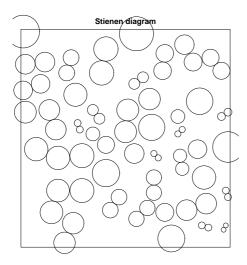
- pairdist(X) returns the matrix of pairwise distances.
- nndist(X) returns the vector of nearest neighbour distances.
- distmap(X) returns a pixel image whose pixel values are the empty space distances to the pattern X measured from every pixel.
- > data(cells)
 > emp <- distmap(cells)
 > plot(emp, main = "Empty space distances")
 > plot(cells, add = TRUE)

Empty space distances



Tip: Quite a useful exploratory tool is the *Stienen diagram* obtained by drawing a circle around each data point of diameter equal to its nearest neighbour distance:

> plot(X %mark% (nndist(X)/2), markscale = 1, main = "Stienen diagram")



16.2 Empty space distances

It's easiest to start by explaining the analysis of the empty space distances

The distance

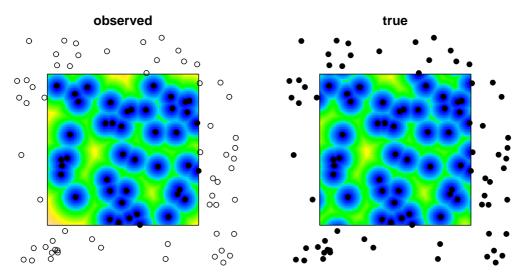
$$d(u, \mathbf{x}) = \min\{||u - x_i|| : x_i \in \mathbf{x}\}$$

from a fixed location $u \in \mathbb{R}^2$ to the nearest point in a point pattern \mathbf{x} , is called the 'empty space distance' or 'void distance'. It can be computed for all locations u on a fine grid, using the spatstat function distance as we saw above.

16.2.1 Edge effects

It is not easy to interpret a histogram of the empty space distances. The empirical distribution of the empty space distances depends on the geometry of the window W as well as on characteristics of the point process \mathbf{X} .

Another viewpoint is that the window introduces a sampling bias. Recall that under the 'standard model' (Section 2.3) the point process \mathbf{X} extends throughout 2-D space, but is observed only inside W. This leads to bias in the distance measurements. Confining observations to a window W implies that the observed distance $d(u, \mathbf{x}) = d(u, \mathbf{X} \cap W)$ to the nearest data point inside W, may be greater than the true distance $d(u, \mathbf{X})$ to the nearest point of the complete point process \mathbf{X} .



16.2.2 Empty space function F

Ignoring the edge problems for a moment, let us focus on the entire point process X.

Assuming X is *stationary* (statistically invariant under translations), we can define the cumulative distribution function of the empty space distance

$$F(r) = \mathbb{P}\left\{d(u, \mathbf{X}) \le r\right\} \tag{13}$$

where u is an arbitrary reference location. If the process is stationary then this definition does not depend on u.

The empirical distribution function of the observed empty space distances on a grid of locations u_j , j = 1, ..., m,

$$F^*(r) = \frac{1}{m} \sum_{j} \mathbf{1} \left\{ d(u_j, \mathbf{x}) \le r \right\}$$

$$\tag{14}$$

is a negatively biased estimator of F(r), for reasons explained above.

Corrections for this 'edge effect bias' are required. Many edge corrections are available. Typically they are weighted versions of the eddf,

$$\widehat{F}(r) = \sum_{j} e(u_j, r) \mathbf{1} \left\{ d(u_j, \mathbf{x}) \le r \right\}$$
(15)

where e(u, r) is an edge correction weight designed so that $\widehat{F}(r)$ is unbiased. These corrections are effectively forms of the Horvitz-Thompson estimator of survey sampling fame.

The edge effect problem can also be regarded as a form of censoring (analogous to right-censoring in survival data), as first pointed out by CSIRO researcher Geoff Laslett [33]. A counterpart of the Kaplan-Meier estimator is available. For further information see [7].

Thus, assuming that the point process is homogeneous, we are able to compute an unbiased and reasonably accurate estimate of the empty space function F defined by (13).

To interpret this estimate, a useful benchmark is the Poisson process. Notice that $d(u, \mathbf{X}) > r$ if and only if there are no points of X in the disc b(u, r) of radius r centred on u. For a homogeneous Poisson process of intensity λ , the number of points falling in b(u, r) is Poisson with mean $\mu = \lambda \operatorname{area}(b(u, r)) = \lambda \pi r^2$, so the probability that there are no points in this region is $\exp(-\mu) = \exp(-\lambda \pi r^2)$. Hence for a Poisson process

$$F_{\text{pois}}(r) = 1 - \exp(-\lambda \pi r^2). \tag{16}$$

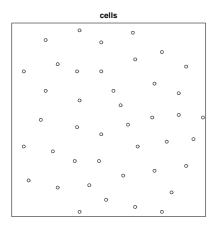
Typically we compare $\widehat{F}(r)$ with the value of $F_{\text{pois}}(r)$ obtained by plugging in the estimated intensity $\widehat{\lambda} = n(\mathbf{x})/\text{area}(W)$. Values $\widehat{F}(r) > F_{\text{pois}}(r)$ suggest that empty space distances in the point pattern are shorter than for a Poisson process, suggesting a regularly space pattern; while values $\widehat{F}(r) < F_{\text{pois}}(r)$ suggest a clustered pattern.

16.2.3 Implementation in spatstat

Recommended range of argument r: [0, 0.085]

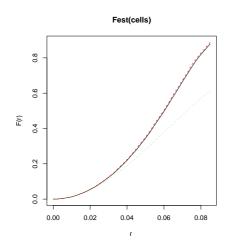
The function Fest computes estimates of F(r) using several edge corrections, and the benchmark value for the Poisson process.

```
> data(cells)
> plot(cells)
> Fc <- Fest(cells)
> Fc
Function value object (class 'fv')
for the function r \rightarrow F(r)
Entries:
id
         label
                      description
r
         r
                      distance argument r
theo
         Fpois(r)
                      theoretical Poisson F(r)
                      border corrected estimate of F(r)
         Fbord(r)
rs
         Fkm(r)
                      Kaplan-Meier estimate of F(r)
km
         lambda(r)
                      Kaplan-Meier estimate of hazard function lambda(r)
hazard
                      uncorrected estimate of F(r)
         Fraw(r)
raw
Default plot formula:
```



Tip: Don't use F as a variable name! It's a reserved word — an abbreviation for FALSE.

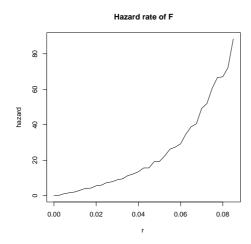
The value returned by Fest is an object of class "fv" ("function value table"). This is effectively a data frame with some extra information. The printout for Fc indicates that the columns in the data frame are named r, theo, rs, km, hazard and raw. The first column r contains a sequence of values of the function argument r. The next column theo contains the corresponding values of F(r) for a homogeneous Poisson process. The columns rs, km and raw contain different estimates of the empty space function F, namely the 'reduced sample' estimator, the Kaplan-Meier estimator, and the uncorrected empirical distribution function, respectively. The column hazard contains an estimate of the hazard rate of F, i.e. $h(r) = (d/dr) \log(1 - F(r))$, a by-product of the Kaplan-Meier estimate.



This is a call to plot.fv. The printed output is the return value from plot.fv, which explains the encoding of the different function estimates using the R graphics parameters lty (line type) and col (line colour).

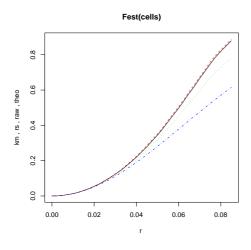
You'll notice that, by default, the uncorrected estimate raw and the hazard rate hazard were not plotted. The choice of estimates to be plotted, and the style in which they are plotted, are controlled by the second argument to plot.fv, which should be an R language formula involving the identifier names r, theo, rs, km, hazard and raw. To plot the hazard rate against r,

> plot(Fest(cells), hazard ~ r, main = "Hazard rate of F")



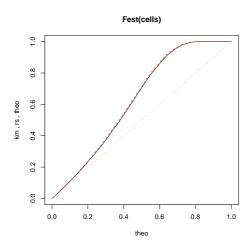
To plot all the estimates of F(r), including the uncorrected estimate:

> plot(Fest(cells), cbind(km, rs, raw, theo) ~ r)



Notice the use of cbind to specify several different graphs on the same plot. To plot the estimates of F(r) against the Poisson value, in the style of a P-P plot:

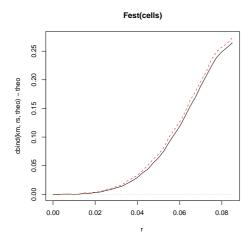
> plot(Fest(cells), cbind(km, rs, theo) ~ theo)



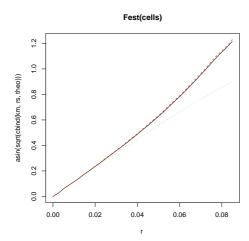
(including theo on the left side here gives us the diagonal line).

The symbol . stands for 'all recommended estimates of the function'. So an abbreviation for the last command is

Transformations can be applied to these function values. For example, to subtract the theoretical Poisson value from the estimates,



To apply Fisher's variance stabilising transformation $\phi(\hat{F}(t)) = \sin^{-1}(\sqrt{\hat{F}(t)}),$



16.3 Nearest neighbour distances

For other types of distances we encounter similar problems. For the nearest neighbour distances $t_i = \min_{j \neq i} ||x_i - x_j||$, again it is not easy to interpret a histogram of the observed distances. The empirical distribution of the nearest neighbour distances depends on the geometry of the window W as well as on characteristics of the point process X. Confining observations to a window W implies that the observed nearest-neighbour distances are larger, in general, than the 'true' nearest neighbour distances of points in the entire point process X. Corrections for this edge effect bias are required.

16.3.1 *G* function

Assuming the point process X is stationary, we can define the cumulative distribution function of the nearest-neighbour distance for a typical point in the pattern,

$$G(r) = \mathbb{P}\left\{d(u, \mathbf{X} \setminus \{u\}) \le r \mid u \in \mathbf{X}\right\} \tag{17}$$

where u is an arbitrary location, and $d(u, \mathbf{X} \setminus \{u\})$ is the shortest distance from u to the point pattern \mathbf{X} excluding u itself. If the process is stationary then this definition does not depend on u.

The empirical distribution function of the observed nearest-neighbour distances

$$G^*(r) = \frac{1}{n(\mathbf{x})} \sum_{i} \mathbf{1} \{ t_i \le r \}$$
 (18)

is a negatively biased estimator of G(r), for reasons we explained above. Many edge corrections are available. Typically they are weighted versions of the eddf,

$$\widehat{G}(r) = \sum_{i} e(x_i, r) \mathbf{1} \left\{ t_i \le r \right\}$$
(19)

where $e(x_i, r)$ is an edge correction weight designed so that $\widehat{G}(r)$ is approximately unbiased. A counterpart of the Kaplan-Meier estimator is also available.

For a homogeneous Poisson point process of intensity λ , the nearest-neighbour distance distribution function is known to be

$$G_{\text{pois}}(r) = 1 - \exp(-\lambda \pi r^2). \tag{20}$$

This is identical to the empty space function for the Poisson process. Intuitively, because points of the Poisson process are independent of each other, the knowledge that u is a point of \mathbf{X} does not affect any other points of the process, hence G is equivalent to F.

Interpretation of $\widehat{G}(r)$ is the reverse of $\widehat{F}(r)$. Values $\widehat{G}(r) > G_{\text{pois}}(r)$ suggest that nearest neighbour distances in the point pattern are shorter than for a Poisson process, suggesting a clustered pattern; while values $\widehat{G}(r) < G_{\text{pois}}(r)$ suggest a regular (inhibited) pattern.

The function Gest computes estimates of G(r) using several edge corrections, and the benchmark value for the Poisson process.

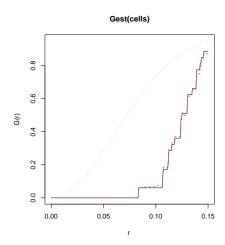
```
> Gc <- Gest(cells)
Function value object (class 'fv')
for the function r \rightarrow G(r)
Entries:
id
         label
                      description
r
                      distance argument r
         Gpois(r)
                      theoretical Poisson G(r)
theo
         Gbord(r)
                      border corrected estimate of G(r)
rs
                      Kaplan-Meier estimate of G(r)
         Gkm(r)
km
                      Kaplan-Meier estimate of hazard function lambda(r)
         lambda(r)
hazard
                      uncorrected estimate of G(r)
         Graw(r)
raw
```

Default plot formula:

. ~ r

Recommended range of argument r: [0, 0.15]

```
> par(pty = "s")
> plot(Gest(cells))
```

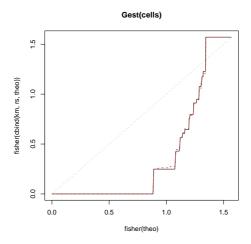


The estimate of G(r) suggests strongly that the pattern is regular. Indeed, $\widehat{G}(r)$ is zero for $r \leq 0.07$ which indicates that there are no nearest-neighbour distances shorter than 0.07. Common ways of plotting \widehat{G} include:

```
\begin{array}{ll} \widehat{G}(r) \text{ and } G_{\mathrm{pois}}(r) \text{ plotted against } r & \text{plot(Gest(X))} \\ \widehat{G}(r) - G_{\mathrm{pois}}(r) \text{ plotted against } r & \text{plot(Gest(X), . - theo "r)} \\ \widehat{G}(r) \text{ plotted against } G_{\mathrm{pois}}(r) \text{ in P-P style} & \text{plot(Gest(X), . "theo)} \end{array}
```

and Fisher's variance-stabilising transformation $\phi(G(t)) = \sin^{-1}(\sqrt{G(t)})$ applied to the P–P plot:

```
> fisher <- function(x) {
+    asin(sqrt(x))
+ }
> plot(Gest(cells), fisher(.) ~ fisher(theo))
```



16.4 Pairwise distances and the K function

The observed pairwise distances $s_{ij} = ||x_i - x_j||$ in the data pattern **x** constitute a biased sample of pairwise distances in the point process, with a bias in favour of smaller distances. For example, we can never observe a pairwise distance greater than the diameter of the window.

Ripley [40] defined the K-function for a stationary point process so that $\lambda K(r)$ is the expected number of other points of the process within a distance r of a typical point of the process. Formally

$$K(r) = \frac{1}{\lambda} \mathbb{E} \left[n(\mathbf{X} \cap b(u, r) \setminus \{u\}) \mid u \in \mathbf{X} \right].$$
 (21)

For a homogeneous Poisson process, intuitively, the knowledge that u is a point of \mathbf{X} does not affect the other points of the process, so that $\mathbf{X} \setminus \{u\}$ is conditionally a Poisson process. The expected number of points falling in b(u,r) is $\lambda \pi r^2$. Thus for a homogeneous Poisson process

$$K_{\text{pois}}(r) = \pi r^2 \tag{22}$$

regardless of the intensity.

Numerous estimators of K have been proposed. Most of them are weighted and renormalised empirical distribution functions of the pairwise distances, of the general form

$$\widehat{K}(r) = \frac{1}{\widehat{\lambda}^2 \text{area}(W)} \sum_{i} \sum_{j \neq i} \mathbf{1} \{ ||x_i - x_j|| \le r \} e(x_i, x_j; r)$$
(23)

where e(u, v, r) is an edge correction weight. The choice of estimator does not seem to be very important, as long as *some* edge correction is applied.

Again we usually compare the estimate $\widehat{K}(r)$ with the Poisson K function. Values $\widehat{K}(r) > \pi r^2$ suggest clustering, while $\widehat{K}(r) < \pi r^2$ suggests a regular pattern.

In spatstat the function Kest computes several estimates of the K-function.

```
> Gc <- Kest(cells)
> Gc
```

Function value object (class 'fv') for the function $r \rightarrow K(r)$

Entries:

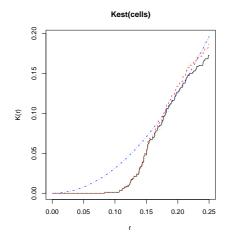
LIIUI ICD.		
id	label	description
r	r	distance argument r
theo	<pre>Kpois(r)</pre>	theoretical Poisson K(r)
border	Kbord(r)	border-corrected estimate of K(r)
trans	$\mathtt{Ktrans}(\mathtt{r})$	translation-corrected estimate of K(r)
iso	Kiso(r)	Ripley isotropic correction estimate of $K(r)$

Default plot formula:

. ~ r

Recommended range of argument r: [0, 0.25]

> par(pty = "s")
> plot(Kest(cells))



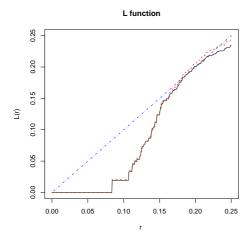
In this case, the interpretation of all three summary statistics F, G and K is the same: emphatic evidence of a regular pattern. It is not always the case that these three summaries give equivalent messages.

A commonly-used transformation of K is the L-function

$$L(r) = \sqrt{\frac{K(r)}{\pi}}$$

which transforms the Poisson K function to the straight line $L_{pois}(r) = r$, making visual assessment of the graph much easier. The square root transformation also approximately stabilises the variance of the estimator, making it easier to assess deviations.

To compute the estimated L function, use Lest.



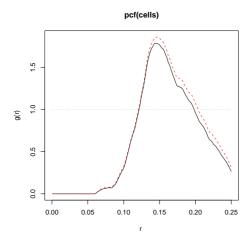
Another related summary function is the pair correlation function

$$g(r) = \frac{K'(r)}{2\pi r}$$

where K'(r) is the derivative of K. The pair correlation is in some ways easier to interpret than either K or L, although it is more difficult to estimate. Roughly speaking, the pair correlation g(r) is the probability of observing a pair of points separated by a distance r, divided by the corresponding probability for a Poisson process. This is a non-centred correlation which may take any nonnegative value. The value g(r) = 1 corresponds to complete randomness; for the Poisson process the pair correlation is $g_{\text{pois}}(r) \equiv 1$. For other processes, values g(r) > 1 suggest clustering or attraction at distance r, while values g(r) < 1 suggest inhibition or regularity.

To compute the estimated pair correlation function, use pcf.

> plot(pcf(cells))



Here we have used the method pcf.ppp. This computes a standard kernel estimate which performs well except at very small values of r. So it is prudent not to read too much into the behaviour of the pcf close to r=0.

If you want to try another algebraic transformation of a summary function, the transformation can be computed using eval.fv. You can also plot algebraic transformations of a summary function using the 'plotting formula' argument to plot.fv. For example, if we have already computed the K function, we can plot the L function by

```
> K <- Kest(cells)
> plot(K, sqrt(./pi) ~ r)
```

and compute the L function using eval.fv:

If you have already computed the K function and wish to derive the pair correlation, there is another algorithm pcf.fv that calculates $g(r) = K'(r)/(2\pi r)$ by numerical differentiation.

16.5 J function

A useful combination of F and G is the J function [48]

$$J(r) = \frac{1 - G(r)}{1 - F(r)} \tag{24}$$

defined for all $r \geq 0$ such that F(r) < 1. For a homogeneous Poisson process, $F_{\text{pois}} = G_{\text{pois}}$, so that

$$J_{\text{pois}}(r) \equiv 1. \tag{25}$$

Values J(r) > 1 suggest regularity, and J(r) < 1 suggest clustering.

An appealing property of the J function is that the superposition $\mathbf{X}_{\bullet} = \mathbf{X}_1 \cup \mathbf{X}_2$ of two independent point processes $\mathbf{X}_1, \mathbf{X}_2$ has J-function

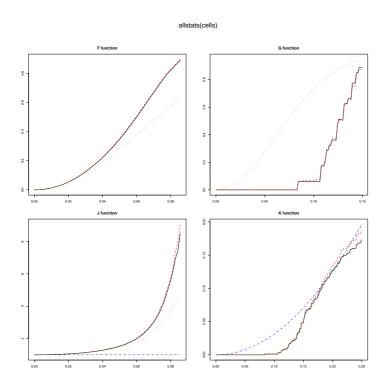
$$J(t) = \frac{\lambda_1}{\lambda_1 + \lambda_2} J_1(t) + \frac{\lambda_2}{\lambda_1 + \lambda_2} J_2(t)$$

where J_1, J_2 are the *J*-functions of $\mathbf{X}_1, \mathbf{X}_2$ respectively and λ_1, λ_2 are their intensities.

The J function is computed by Jest.

The convenient function allstats efficiently computes the F, G, J and K functions for a dataset. They can be plotted automatically.

> plot(allstats(cells))



16.6 Manipulating and plotting summary functions

As explained above, the summary function commands Fest, Gest, Kest, Lest, pcf etc. return a function value table (an object of class "fv"). This is a data frame (i.e. it also belongs to the class "data.frame") with some extra information. One column of the data frame contains values of the distance argument r, while the other columns contain different estimates of the value of the function, or the theoretical value of the function under CSR.

The following operations are defined on this class:

To make life easier, there are several options for manipulating the function values.

To manipulate or combine one or more columns of the data frame, it is typically easiest to use the command with.fv, which is a method for the generic command with. For example:

```
> data(redwood)
> K <- Kest(redwood)
> y <- with(K, iso - theo)
> x <- with(K, r)</pre>
```

In this case, the results x and y are numeric vectors, where x contains the values of the distance argument r, and y contains the difference between the columns iso (isotropic correction estimate) and theo (theoretical value for CSR) for the K-function estimate of the redwood

seedlings data. For this to work, we have to know that K contains columns named r, iso and theo.

The general syntax is with(X, expr) where X is an "fv" object and expr can be any expression involving the names of columns of X. The expression can include functions, so long as they are capable of operating on numeric vectors. The expression can also involve the symbol . representing "all recommended estimates of the function". Thus:

```
> L <- with(K, sqrt(./pi))
```

computes the estimates of $L(r) = \sqrt{K(r)}$ by all the available edge correction methods. In this case, the result L is an "fv" object. You can also get a single numeric result, for example

```
> with(Kest(redwood), max(abs(iso - theo)))
```

[1] 0.04945199

To plot a transformed function, you can also use the plot method. Its second argument is a formula in the R language. The left side of the formula represents what curve or curves will be plotted on the y axis, and the right side determines the x variable for the plot. Thus:

```
> plot(K, sqrt(./pi) ~ r)
```

plots the estimates of $L(r) = \sqrt{K(r)}$, by all the available edge correction methods, against r. The symbol . again signifies "all recommended estimates of the function". The left hand side of the formula may use the command cbind to indicate that several different curves should be plotted. For example, to plot only two curves, giving the isotropic correction estimate and the theoretical value of K(r):

```
> plot(K, cbind(iso, theo) ~ r)
```

The right-hand side can be any expression that evaluates to a numeric vector, and the left hand side is any expression that evaluates to a vector or matrix, of compatible dimensions.

To manipulate or combine one or more "fv" objects, use eval.fv. Its argument is an expression containing the names of "fv" objects. For example

```
> K <- Kest(redwood)
> L <- eval.fv(sqrt(K/pi))</pre>
```

This can be used to perform computations involving several "fv" objects provided they are compatible (they must have the same vector of r values).

```
> K1 <- Kest(redwood)
> K2 <- Kest(runifpoint(redwood$n, redwood$window))
> DK <- eval.fv(K1 - K2)</pre>
```

If these facilities are not sufficient, then direct access to the function values is also possible. A single column of the data frame can be extracted using the \$ operator in the usual way. The object can also be converted to a data frame using as.data.frame and the entries extracted in any desired fashion.

16.7 Caveats 117

16.7 Caveats

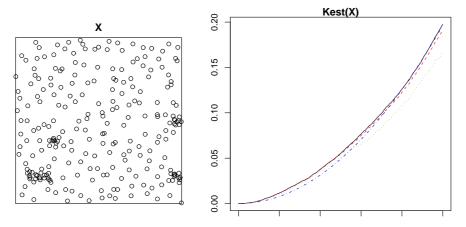
The use of summary functions for analysing point patterns has become established across wide areas of applied science, following Ripley's influential paper [40] and many subsequent textbooks [19, 21, 23, 47, 42, 43, 46] until quite recently.

There is a tendency to apply them uncritically and exclusively. It's important to remember that

- 1. the functions F, G and K are defined and estimated under the assumption that the point process is stationary (homogeneous).
- 2. these summary functions do not completely characterise the process.
- 3. if the process is not stationary, deviations between the empirical and theoretical functions (e.g. \widehat{K} and K_{pois}) are not necessarily evidence of interpoint interaction, since they may also be attributable to variations in intensity.

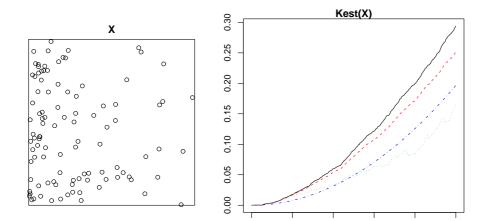
For an example of caveat 2, here is a point process constructed by Baddeley and Silverman [10] which has the same K function as the homogeneous Poisson process:

```
> par(mfrow = c(1, 2))
> X <- rcell(nx = 15)
> plot(X)
> plot(Kest(X))
```



For an example of caveat 3, we generate an inhomogeneous Poisson pattern and apply the ordinary K function estimator. The result appears to show clustering, but this is an artefact of the spatial inhomogeneity.

```
> par(mfrow = c(1, 2))
> X <- rpoispp(function(x, y) {
+     300 * exp(-3 * x)
+ })
> plot(X)
> plot(Kest(X))
```



17 Methods 6: simulation envelopes and goodness-of-fit tests

Although summary statistics such as the K-function are intended primarily for exploratory purposes, it is also possible to use them as a basis for statistical inference.

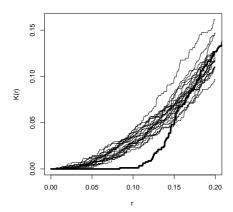
17.1 Envelopes and Monte Carlo tests

17.1.1 Motivation

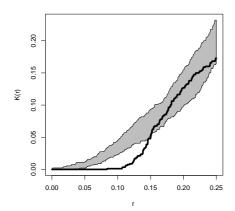
In Section 16 we examined plots of the K-function to judge whether a point pattern dataset is completely random. The K-function estimated from the point pattern data, $\hat{K}(r)$, was compared graphically with the theoretical K-function for a completely random pattern, $K_{\text{pois}}(r) = \pi r^2$. In the toy examples, large discrepancies between \hat{K} and K_{pois} were observed, indicating that the toy examples were not completely random patterns.

However, because of random variability, we will never obtain perfect agreement between \widehat{K} and K_{pois} , even with a completely random pattern. Try typing plot(Kest(rpoispp(50))) a few times to get an idea of the inherent variability.

The following plot shows the K-function estimated from the cells dataset (thick line), and also the K-functions of 20 simulated realisations of CSR with the same intensity (thin lines).



The next plot shows the upper and lower *envelopes* of the simulated K-functions, that is, the maximum and minimum values of $\widehat{K}(r)$ for each value of r. The region between the envelopes is shaded.



Clearly, the K-function estimated from the cells data lies outside the typical range of values of the K-function for a completely random pattern.

To conclude formally that there is a 'significant' difference between \widehat{K} and K_{pois} , we use the language of hypothesis testing. Our *null hypothesis* is that the data point pattern is a realisation of complete spatial randomness. The *alternative hypothesis* is that the data pattern is a realisation of another, unspecified point process.

17.1.2 Monte Carlo tests

A Monte Carlo test is a test based on simulations from the null hypothesis. The principle was originated independently by Barnard [12] and Dwass [27]. It was applied in spatial statistics by Ripley [40, 42] and Besag [15, 16]. See also [28]. Monte Carlo tests are a special case of randomisation tests which are commonly used in nonparametric statistics.

Suppose the reference curve is the theoretical K function for CSR. Generate M independent simulations of CSR inside the study region W. Compute the estimated K functions for each of these realisations, say $\widehat{K}^{(j)}(r)$ for $j=1,\ldots,M$. Obtain the pointwise upper and lower envelopes of these simulated curves,

$$L(r) = \min_{j} \widehat{K}^{(j)}(r)$$

$$U(r) = \max_{j} \widehat{K}^{(j)}(r).$$

For any fixed value of r, consider the probability that $\widehat{K}(r)$ lies outside the envelope [L(r), U(r)] for the simulated curves. If the data came from a uniform Poisson process, then $\widehat{K}(r)$ and $\widehat{K}^{(1)}(r), \ldots, \widehat{K}^{(M)}(r)$ are statistically equivalent and independent, so this probability is equal to 2/(M+1) by symmetry. That is, the test which rejects the null hypothesis of a uniform Poisson process when $\widehat{K}(r)$ lies outside [L(r), U(r)], has exact significance level $\alpha = 2/(M+1)$. Instead of the pointwise maximum and minimum, one could use the pointwise order statistics (the pointwise kth largest and k smallest values) giving a test of exact size $\alpha = 2k/(M+1)$.

17.1.3 Envelopes in spatstat

In spatstat the function envelope computes the pointwise envelopes.

```
> data(cells)
> E <- envelope(cells, Kest, nsim = 39, rank = 1)
> E
Pointwise critical envelopes for K(r)
Obtained from 39 simulations of simulations of CSR
Significance level of pointwise Monte Carlo test: 2/40 = 0.05
Data: cells
Function value object (class 'fv')
for the function r \rightarrow K(r)
Entries:
                  description
id
        label
        ____
                  _____
r
                  distance argument r
        obs(r)
                  function value for data pattern
obs
```

```
theo theo(r) theoretical value for CSR
lo lo(r) lower pointwise envelope of simulations
hi hi(r) upper pointwise envelope of simulations
```

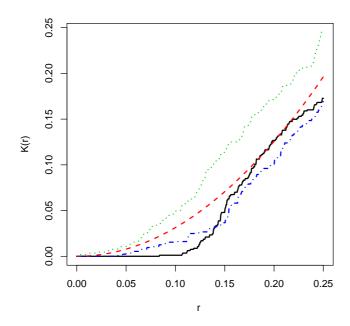
Default plot formula:

. ~ r

Recommended range of argument r: [0, 0.25]

> plot(E, main = "pointwise envelopes")

pointwise envelopes



For example if r had been fixed at r = 0.10 we would have rejected the null hypothesis of CSR at the 5% level. The value M = 39 is the smallest to yield a two-sided test with significance level 5%.

Tip: A common and dangerous mistake is to misinterpret the simulation envelopes as "confidence intervals" around \hat{K} . They cannot be interpreted as a measure of accuracy of the estimated K function! They are the critical values for a test of the hypothesis that $K(r) = \pi r^2$.

The value returned by envelope is an object of class "fv" that can be manipulated in the usual way: you can plot it, transform it, extract columns, and so on (see Section 16.6 on page 115).

17.1.4 Simultaneous Monte Carlo test

Note that the theory of the Monte Carlo test, as presented above, requires that r be fixed in advance. If we plot the envelope and check whether the empirical K function ever wanders

outside the envelope, this is equivalent to choosing the value of r in a data-dependent way, and the true significance level is higher (less 'significant').

To avoid this problem we can construct *simultaneous critical bands* which have the property that, under H_0 , the probability that \hat{K} ever wanders outside the critical bands is exactly 5%.

One simple way to achieve this is to compute, for each estimate $\widehat{K}(r)$, its maximum deviation from the Poisson K function, $D = \max_r |\widehat{K}(r) - K_{\text{pois}}(r)|$. This is computed for each of the M simulated datasets, and the maximum value D_{max} obtained. Then the upper and lower limits are

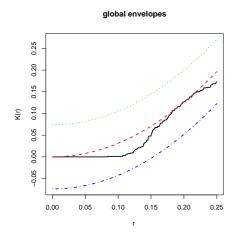
$$L(r) = \pi r^2 - D_{\text{max}}$$

$$U(r) = \pi r^2 + D_{\text{max}}$$

The estimated K function for the data transgresses these limits if and only if the D-value for the data exceeds D_{max} . Under H_0 this occurs with probability 1/(M+1). Thus, a test of size 5% is obtained by taking M=19.

> E <- envelope(cells, Kest, nsim = 19, rank = 1, global = TRUE)

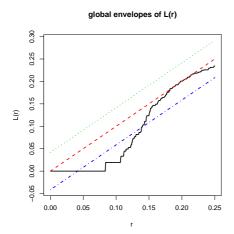
> plot(E, main = "global envelopes")



A more powerful test is obtained if we (approximately) stabilise the variance, by using the L function in place of K.

> E <- envelope(cells, Lest, nsim = 19, rank = 1, global = TRUE)

> plot(E, main = "global envelopes of L(r)")



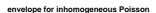
17.1.5 Envelopes for any fitted model

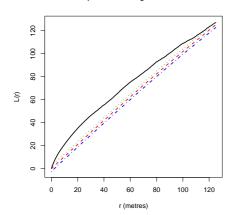
In the explanation above, we assumed that the null hypothesis was CSR (complete spatial randomness, a uniform Poisson process). In fact the Monte Carlo testing rationale can be applied to any point process model serving as a null hypothesis. We simply have to generate simulated realisations from the null hypothesis, and compute the summary function for each simulated realisation.

To simulate from a fitted point process model (object of class "ppm"), call the envelope function, giving the fitted model as the first argument of envelope. Then the simulated patterns will be generated according to this fitted model. The original data point pattern, to which the model was fitted, is stored in the fitted model object; the original data are extracted and the summary function for the data is also computed.

The following code fits an inhomogeneous Poisson process to the Beilschmiedia pattern, then generates simulation envelopes of the L function by simulating from the fitted inhomogeneous Poisson model.

```
> data(bei)
> fit <- ppm(bei, ~elev + grad, covariates = bei.extra)
> E <- envelope(fit, Lest, nsim = 19, global = TRUE, correction = "border")
> plot(E, main = "envelope for inhomogeneous Poisson")
```





17.1.6 Envelopes based on any simulation procedure

Envelopes can also be computed using any user-specified procedure to generate the simulated realisations. This allows us to perform randomisation tests, for example.

The simulation procedure should be encoded as an R expression, which will be evaluated each time a simulation is required. For example if we type

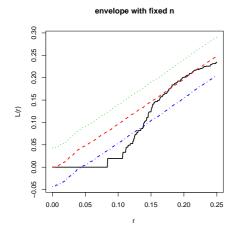
```
> sim <- expression(rpoispp(100))</pre>
```

then each time the expression sim is evaluated, it will yield a different random outcome of the Poisson process with intensity 100 in the unit square.

This expression should be passed to the envelope function as the argument simulate.

The following code generates simulation envelopes for the L function based on simulations of CSR which have the same number of points as the data pattern.

```
> data(cells)
> e <- expression(runifpoint(cells$n, cells$window))
> E <- envelope(cells, Lest, nsim = 19, global = TRUE, simulate = e)
> plot(E, main = "envelope with fixed n")
```



17.1.7 Envelopes based on a set of point patterns

Envelopes can also be computed from a user-supplied list of point patterns, instead of the simulated point patterns generated by a chosen simulation procedure.

This improves efficiency and consistency if, for example, we are going to calculate the envelopes of several different summary statistics.

```
> data(cells)
> SimPatList <- list()
> for (i in 1:1000) SimPatList[[i]] <- runifpoint(cells$n)
> EK <- envelope(cells, Kest, simulate = SimPatList, nsim = 1000)
> Ep <- envelope(cells, pcf, simulate = SimPatList, nsim = 1000)</pre>
```

18 Methods 7: model-fitting using summary statistics

Summary statistics can also be used to fit models to data.

In the 'method of moments' we estimate a parameter θ by solving

$$\mathbb{E}_{\theta}[S(\mathbf{X})] = S(\mathbf{x})$$

where $S(\mathbf{x})$ is the observed value of a statistic S for our data \mathbf{x} , and the left side is the theoretical mean of S for the model governed by parameter θ .

The analogue for point process models is to fit the model by matching a summary statistic such as the K function to its theoretical value under the model.

18.0.8 Cluster processes

In a precious few cases, the K function of a point process is known exactly, as an analytic expression in terms of the model parameters. These happy cases include many Neyman-Scott cluster processes. For example, the K-function of the Thomas process with parameters $\theta = (\kappa, \mu, \sigma)$ is

$$K_{\theta}(r) = \pi r^2 + \frac{1}{\kappa} (1 - \exp(-\frac{r^2}{4\sigma^2})).$$
 (26)

We can use this to fit a Thomas model to data. We determine the values of the parameters $\theta = (\kappa, \mu, \sigma)$ to achieve the best match between $K_{\theta}(r)$ and the estimated K-function of the data, $\widehat{K}(r)$. The best match is determined by minimising the discrepancy between the two functions over some range [a, b]:

$$D(\theta) = \int_{a}^{b} \left| \widehat{K}(r)^{q} - K_{\theta}(r)^{q} \right|^{p} dr$$
 (27)

where $0 \le a < b$, and where p, q > 0 are indices. This method was originally advocated by Peter Diggle and collaborators, and is now known as the *method of minimum contrast*. See [23].

The command kppm fits cluster point process models by the method of minimum contrast. To fit the Thomas model to the redwood data:

> data(redwood)

> fit <- kppm(redwood, ~1, "Thomas")</pre>

The first argument to kppm is a point pattern dataset. The second argument is a formula (with no left hand side) describing the log intensity of the model; the formula ~1 indicates a stationary process (see section 19.3 for nonstationary models). The third argument is the name of the cluster mechanism; currently the only options are "Thomas" and "MatClust".

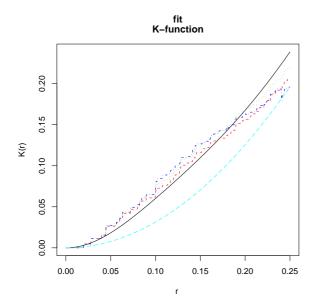
The fitted model, fit, is an object of class kppm. There are methods for printing and plotting objects of this class.

> fit

Stationary cluster point process model Fitted to point pattern dataset 'redwood' Cluster model: Thomas process Fitted parameters:

kappa sigma mu 23.55389789 0.04704965 2.63226071

> plot(fit)



The plot shows the theoretical K function of the fitted Thomas process (fit), three non-parametric estimates of the K function (iso, trans, border) and the Poisson K function (theo).

At present, the only cluster process models that can be fitted using kppm are the Thomas process and the Matérn cluster process. To fit the Matérn cluster process to the redwood data,

```
> fitM <- kppm(redwood, ~1, "MatClust")</pre>
```

A fitted model returned by kppm can be simulated immediately:

```
> plot(simulate(fit, nsim = 4))
```

The command simulate is generic; here we have used the method simulate.kppm.

18.1 Other models with known K function

Apart from cluster processes, there are certain other point process models for which the K-function is known as a function of the model parameters. Minimum contrast methods are also available for these models.

One special case is the *log-Gaussian Cox processes* described in detail in [37]. To fit a log-Gaussian Cox process with exponential covariance function to the redwood data:

```
> fit <- lgcp.estK(redwood, c(sigma2 = 0.1, alpha = 1))
> fit

Minimum contrast fit (object of class "minconfit")
Model: log-Gaussian Cox process
Fitted by matching theoretical K function to Kest(K)
Parameters fitted by minimum contrast ($par):
    sigma2    alpha
1.0485493 0.0997963
```

```
Derived parameters of log-Gaussian Cox process ($modelpar):
   sigma2   alpha   mu
1.0485493 0.0997963 3.6028597
Converged successfully after 145 iterations.
Domain of integration: [ 0 , 0.25 ]
Exponents: p= 2, q= 0.25
```

The second argument to lgcp.estK gives initial values for the model parameters σ^2 and α . The result of lgcp.estK is an object of class minconfit (representing a 'minimum contrast fit'). There are methods for printing and plotting the fit. Simulation of these models has not yet been implemented in spatstat.

18.2 Generic algorithm for minimum contrast

The command mincontrast is a generic fitting algorithm for the method of minimum contrast. It can be used in any context where the theoretical function can be computed exactly from the model parameters. A basic call to mincontrast is:

```
> mincontrast(observed, theoretical, starpar)
```

where observed is an object of class "fv" containing the summary function calculated from the data; theoretical is a function which returns the theoretical value of the summary function for a given parameter value; and startpar is a vector of initial values of the model parameters. For details, see the help file for mincontrast.

18.2.1 Monte Carlo

For the vast majority of point process models, the true K function $K_{\theta}(r)$ is not known analytically in terms of the parameter θ . In principle we could use Monte Carlo simulation to determine an approximation to $K_{\theta}(r)$, for any given θ , by generating a large number of simulated realisations of the process with parameter θ , computing the estimated K-function for each realisation, and taking the pointwise sample average. It's possible to do this in **spatstat** using the generic algorithm **mincontrast**. Details are not given here as it is rather fiddly at present, and will change soon.

19 Methods 8: adjusting for inhomogeneity

If a point pattern is known or suspected to be spatially inhomogeneous, then our statistical analysis of the pattern should take account of this inhomogeneity.

19.1 Inhomogeneous K function

There is a modification of the K function that applies to inhomogeneous processes [2]. If $\lambda(u)$ is the true intensity function of the point process \mathbf{X} , then the idea is that each point x_i will be weighted by $w_i = 1/\lambda(x_i)$.

The $inhomogeneous\ K$ -function is defined as

$$K_{\text{inhom}}(r) = \mathbb{E}\left[\frac{1}{\lambda(u)} \sum_{x_j \in \mathbf{X}} \frac{1}{\lambda(x_j)} \mathbf{1} \left\{0 < ||u - x_j|| \le r\right\} \middle| u \in \mathbf{X}\right]$$
(28)

assuming that this does not depend on location u. Thus, $\lambda(u)K(r)$ is the expected total 'weight' of all random points within a distance r of the point u, where the 'weight' of a point x_i is $1/\lambda(x_i)$.

If the process is actually homogeneous, then $\lambda(u)$ is constant and $K_{\text{inhom}}(r)$ reduces to the usual K function (21).

It turns out that, for an inhomogeneous Poisson process with intensity function $\lambda(u)$, the inhomogeneous K function is

$$K_{\text{inhom, pois}}(r) = \pi r^2$$
 (29)

exactly as for the homogeneous case.

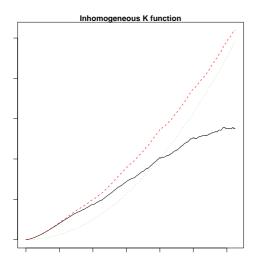
The standard estimators of K can be extended to the inhomogeneous K function:

$$\widehat{K}_{\text{inhom}}(r) = \frac{1}{\text{area}(W)} \sum_{i} \sum_{i \neq i} \frac{\mathbf{1}\{||x_i - x_j|| \le r\}}{\widehat{\lambda}(x_i)\widehat{\lambda}(x_j)} e(x_i, x_j; r)$$
(30)

where e(u, v, r) is an edge correction weight as before, and $\widehat{\lambda}(u)$ is an estimate of the intensity function $\lambda(u)$.

There remains the question of how to estimate the intensity function $\lambda(u)$. It is usually advisable to obtain the intensity estimate $\hat{\lambda}(u)$ by fitting a parametric model, to avoid overfitting. Here is an example for the tropical rainforest data, using the covariate data to suggest a model for the intensity.

```
> data(bei)
> fit <- ppm(bei, ~elev + grad, covariates = bei.extra)
> lam <- predict(fit, locations = bei)
> Ki <- Kinhom(bei, lam)
> plot(Ki, main = "Inhomogeneous K function")
```



The plot suggests that, even after accounting for dependence on altitude and slope, the trees still appear to be clustered.

The intensity function $\lambda(u)$ could also be estimated by kernel smoothing the point pattern data. However, notice that the estimator (30) of the inhomogeneous K function depends on the estimated intensity values at the *data points*, $\widehat{\lambda}(x_i)$. These are positively biased estimates of the true values $\lambda(x_i)$. In order to avoid bias, the value $\widehat{\lambda}(x_i)$ should be estimated by kernel smoothing of the point pattern with the point x_i deleted. This "leave-one-out" estimator is implemented in Kinhom and is invoked when the argument lambda is not given:

> Ki2 <- Kinhom(bei)
> plot(Ki2, main = "Kinhom using leave-one-out")

(the smoothing parameter σ can also be controlled.)

The inhomogeneous analogue of the L-function is defined by

$$\widehat{L}_{\mathrm{inhom}}(r) = \sqrt{\frac{\widehat{K}_{\mathrm{inhom}}(r)}{2\pi r}}.$$

This can be computed using Linhom. For an inhomogeneous Poisson process, $L_{\text{inhom}}(r) \equiv r$.

The inhomogeneous analogue of the pair correlation function can be defined, similarly to the homogeneous case, as

$$g_{\rm inhom}(r) = \frac{K'_{\rm inhom}(r)}{2\pi r}.$$

It has the same interpretation, namely, that $g_{\text{inhom}}(r)$ is the probability of observing a pair of points at certain locations separated by a distance r, divided by the corresponding probability for a Poisson process of the same (inhomogeneous) intensity.

The inhomogeneous pair correlation function is currently computed by calling Kinhom followed by pcf.fv (which does numerical differentiation):

19.2 Inhomogeneous cluster models

The inhomogeneous Poisson process was described in Section 13.1. We can also introduce spatial inhomogeneity into any of the non-Poisson models described in Section 15.

In the case of Poisson cluster processes (Section 15.1) we can introduce inhomogeneity in either the parent process or the offspring processes.

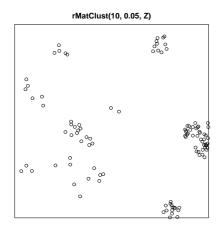
To make the *parents* inhomogeneous, we simply generate the parent points from an inhomogeneous Poisson process with some intensity function $\kappa(u)$.

To make the *clusters* inhomogeneous, we use a clever construction by Waagepetersen [49]. For a parent point at location (x_0, y_0) , the offspring are generated from a Poisson process with intensity $\beta(x, y) = \mu(x, y) f(x - x_0, y - y_0)$, where f(u, v) is either the Gaussian probability density (for the Thomas process) or the uniform probability density in a disc (for the Matérn cluster process), and $\mu(x, y)$ is the *reference* or *modulating* intensity. The number of offspring from a given parent (x_0, y_0) is a Poisson random variable with mean

$$B(x_0, y_0) = \int \beta(x, y) \, dx \, dy = \int f(x - x_0, y - y_0) \mu(x, y) \, dx \, dy.$$

The simulation algorithms rMatClust and rThomas allow these options. If the parent intensity parameter kappa is given as a function(x,y) or a pixel image, then the parents are Poisson with inhomogeneous intensity kappa. If the offspring mean parameter mu is given as a function(x,y) or a pixel image, then this determines an inhomogeneous reference density for the clusters.

```
> Z <- as.im(function(x, y) {
+ 6 * exp(2 * x - 1)
+ }, owin())
> plot(rMatClust(10, 0.05, Z))
```



19.3 Fitting inhomogeneous models by minimum contrast

Minimum contrast methods can be applied to inhomogeneous point process models.

In principle we could fit any model (homogeneous or inhomogeneous) by the method of minimum contrast using any summary statistic. However, the method works best when we have an exact formula for the true value of the summary function for the model, expressed as a function of the parameters of the model. Waagepetersen [49] pointed out that, if we take a Thomas process or Matérn cluster process (or in general a Neyman-Scott process) with **homogeneous** parent intensity κ and **inhomogeneous** cluster reference density $\mu(u)$, then the overall intensity of the process is

$$\lambda(u) = \kappa \mu(u)$$

and the *inhomogeneous K*-function is the same as it would be if μ were constant.

Thus, we can fit a Thomas process or Matérn cluster process with inhomogeneous clusters as follows:

- 1. estimate the inhomogeneous intensity $\lambda(u)$ of the process.
- 2. derive an estimate of the inhomogeneous K-function.
- 3. use the method of minimum contrast to estimate the parent intensity κ and the cluster scale parameter (Gaussian standard deviation or disc radius), exactly as we would in the homogeneous case.

The command kppm performs this algorithm using a parametric model for the trend:

In this example, kppm first estimates the intensity by fitting the model ppm(bei, ~elev+grad, covariat Then predict.ppm is used to compute the predicted intensity at the data points, and this is passed to Kinhom to calculate the inhomogeneous K function. The parameters of the Thomas process are estimated from the inhomogeneous K function by minimum contrast.

The result of kppm can be printed, plotted and simulated as before.

132 Gibbs models

20 Gibbs models

One way to construct a statistical model (in any field of statistics) is to write down its probability density. Advantages of doing this are:

- the functional form of the density reflects its probabilistic properties.
- terms or factors in the density often have an interpretation as 'components' of the model.
- it is easy to introduce terms that represent the dependence of the model on covariates, etc.

This approach is useful provided the density can be written down, and provided the density is tractable.

Spatial point process models that are constructed by writing down their probability densities are called 'Gibbs processes'. Good references on Gibbs point processes are [47, 20].

20.1 Probability densities

It is possible to define probability densities for spatial point processes that live inside a bounded window W.

The probability density will be a function $f(\mathbf{x})$ defined for each finite configuration $\mathbf{x} = \{x_1, \dots, x_n\}$ of points $x_i \in W$ for any $n \geq 0$. Notice that the number of points n is not fixed, and may be zero. Apart from this peculiarity, probability densities for point processes behave much like probability densities in more familiar contexts.

That's all you need to know for applications. If you're interested in the mathematical technicalities, read on; otherwise, skip to section 20.2.

A point process \mathbf{X} inside W is defined to have probability density f if and only if, for any nonnegative integrable function h,

$$\mathbb{E}[h(\mathbf{X})] = e^{-|W|}h(\emptyset)f(\emptyset) + e^{-|W|} \sum_{n=1}^{\infty} \frac{1}{n!} \int_{W} \cdots \int_{W} h(\{x_1, \dots, x_n\})f(\{x_1, \dots, x_n\}) \, \mathrm{d}x_1 \cdots \, \mathrm{d}x_n$$
(31)

where |W| denotes the area of W.

In particular, the probability that \mathbf{X} contains exactly n points is

$$p_n = \mathbb{P}\{n(\mathbf{X}) = n\} = \frac{e^{-|W|}}{n!} \int_W \cdots \int_W f(\{x_1, \dots, x_n\}) \, \mathrm{d}x_1 \cdots \, \mathrm{d}x_n$$

for $n \geq 1$ and $p_0 = \mathbb{P}\{n(\mathbf{X}) = 0\} = e^{-|W|}f(\emptyset)$. Given that there are exactly n points, the conditional joint density of the locations x_1, \ldots, x_n is $f(\{x_1, \ldots, x_n\})/p_n$.

20.2 Poisson processes

The uniform Poisson process with intensity 1 has probability density $f(\mathbf{x}) \equiv 1$.

The uniform Poisson process in W with intensity λ has probability density

$$f(\mathbf{x}) = \alpha \,\lambda^{n(\mathbf{x})} \tag{32}$$

where $n(\mathbf{x})$ is the number of points in the configuration \mathbf{x} , and the constant α is

$$\alpha = e^{(1-\lambda)|W|}.$$

The inhomogeneous Poisson process in W with intensity function $\lambda(u)$ has probability density

$$f(\mathbf{x}) = \alpha \prod_{i=1}^{n} \lambda(x_i). \tag{33}$$

where the constant α is

$$\alpha = \exp\left[\int_W (1 - \lambda(u)) \,\mathrm{d}u\right].$$

The densities (32) and (33) are products of terms associated with individual points x_i . This reflects the conditional independence property (PP4) of the Poisson process.

20.3 Pairwise interaction models

In order to construct spatial point processes which exhibit interpoint interaction (stochastic dependence between points), we need to introduce terms in the density that depend on more than one point. The simplest are *pairwise interaction models*, which have probability densities of the form

$$f(\mathbf{x}) = \alpha \left[\prod_{i=1}^{n(\mathbf{x})} b(x_i) \right] \left[\prod_{i < j} c(x_i, x_j) \right]$$
(34)

where α is a normalising constant, b(u), $u \in W$ is the 'first order' term, and c(u,v), $u,v \in W$ is the 'second order' or 'pairwise interaction' term. The pairwise interaction term introduces dependence between points. The interaction function must be symmetric, c(u,v) = c(v,u). In principle we are free to choose any functions b and c, provided the resulting density is integrable (the right side of (31) should be finite when $h \equiv 1$).

20.3.1 Hard core process

If we take $b(u) \equiv \beta$ and

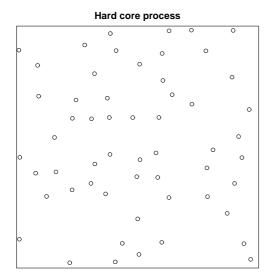
$$c(u,v) = \begin{cases} 1 & \text{if } ||u-v|| > r \\ 0 & \text{if } ||u-v|| \le r \end{cases}$$
 (35)

where ||u-v|| denotes the distance between u and v, and r>0 is a fixed distance, then the density becomes

$$f(\mathbf{x}) = \begin{cases} \alpha \beta^{n(\mathbf{x})} & \text{if } ||x_i - x_j|| > r \text{ for all } i \neq j \\ 0 & \text{otherwise} \end{cases}$$

This is the density of the Poisson process of intensity β in W conditioned on the event that no two points of the pattern lie closer than r units apart. It is known as the (classical) hard core process.

Gibbs models



20.3.2 Strauss process

Generalising the hard core process, suppose we take $b(u) \equiv \beta$ and

$$c(u,v) = \begin{cases} 1 & \text{if } ||u-v|| > r \\ \gamma & \text{if } ||u-v|| \le r \end{cases}$$

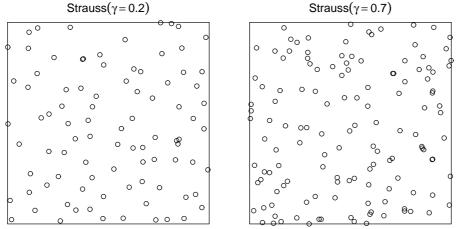
$$(36)$$

where γ is a parameter. Then the density becomes

$$f(\mathbf{x}) = \alpha \beta^{n(\mathbf{x})} \gamma^{s(\mathbf{x})} \tag{37}$$

where $s(\mathbf{x})$ is the number of pairs of distinct points in \mathbf{x} that lie closer than r units apart.

The parameter γ controls the 'strength' of interaction between points. If $\gamma=1$ the model reduces to a Poisson process with intensity β . If $\gamma=0$ the model is a hard core process. For values $0<\gamma<1$, the process exhibits inhibition (negative association) between points.



For $\gamma > 1$, the density (37) is not integrable. Hence the Strauss process is defined only for $0 \le \gamma \le 1$ and is a model for inhibition between points. This is typical of most Gibbs models.

20.3.3 Other pairwise interaction models

Other pairwise interactions that are considered in spatstat include the *Strauss-hard core* interaction (with hard core distance h > 0 and interaction distance r > h)

$$c(u,v) = \begin{cases} 0 & \text{if } ||u-v|| \le h \\ \gamma & \text{if } h < ||u-v|| \le r \\ 1 & \text{if } ||u-v|| > r \end{cases},$$

the soft-core interaction (with scale $\sigma > 0$ and index $0 < \kappa < 1$)

$$c(u,v) = \left(\frac{\sigma}{||u-v||}\right)^{2/\kappa},$$

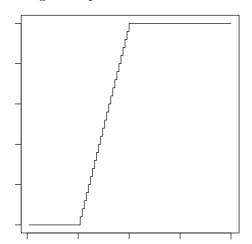
the Diggle-Gates-Stibbard interaction (with interaction range ρ)

$$c(u,v) = \begin{cases} \sin\left(\frac{\pi||u-v||}{2\rho}\right)^2 & \text{if } ||u-v|| \le \rho \\ 1 & \text{if } ||u-v|| > \rho \end{cases},$$

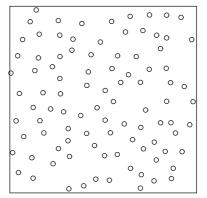
the Diggle-Gratton interaction (with hard core distance δ , interaction distance ρ and index κ)

$$c(u,v) = \begin{cases} 0 & \text{if } ||u-v|| \le \delta \\ \left(\frac{||u-v||-\delta}{\rho-\delta}\right)^{\kappa} & \text{if } \delta < ||u-v|| \le \rho \\ 1 & \text{if } ||u-v|| > \rho \end{cases},$$

and the general piecewise constant interaction in which c(||u-v||) is a step function of ||u-v||.



Piecewise constant interaction



20.4 Higher-order interactions

There are some useful Gibbs point process models which exhibit interactions of higher order, that is, in which the probability density has contributions from m-tuples of points, where m > 2.

One example is the area-interaction or Widom-Rowlinson process [11] with probability density

$$f(\mathbf{x}) = \alpha \beta^{n(\mathbf{x})} \gamma^{-A(\mathbf{x})} \tag{38}$$

where α is the normalising constant, $\beta > 0$ is an intensity parameter, and $\gamma > 0$ is an interaction parameter. Here $A(\mathbf{x})$ denotes the area of the region obtained by drawing a disc of radius r centred at each point x_i , and taking the union of these discs. The value $\gamma = 1$ again corresponds to a Poisson process, while $\gamma < 1$ produces a regular process and $\gamma > 1$ a clustered process. This process has interactions of all orders. It can be used as a model for moderate regularity or clustering.

Gibbs models

20.5 Conditional intensity

The main tool for analysing a Gibbs point process is its conditional intensity $\lambda(u, \mathbf{X})$. Intuitively this determines the conditional probability of finding a point of the process at the location u given complete information about the rest of the process. For formal definitions see [20]. Informally, the conditional probability of finding a point of the process inside an infinitesimal neighbourhood of the location u, given the complete point pattern at all other locations, is $\lambda(u, \mathbf{X}) du$.

° u

For point processes in a bounded window, the conditional intensity at a location u given the configuration \mathbf{x} is related to the probability density f by

$$\lambda(u, \mathbf{x}) = \frac{f(\mathbf{x} \cup \{u\})}{f(\mathbf{x})} \tag{39}$$

(for $u \notin \mathbf{x}$), the ratio of the probability densities for the configuration \mathbf{x} with and without the point u added.

The homogeneous Poisson process with intensity λ has conditional intensity

$$\lambda(u, \mathbf{x}) = \lambda$$

while the inhomogeneous Poisson process with intensity function $\lambda(u)$ has conditional intensity

$$\lambda(u, \mathbf{x}) = \lambda(u)$$

. The conditional intensity for a Poisson process does not depend on the configuration \mathbf{x} , because the points of a Poisson process are independent.

For the general pairwise interaction process (34) the conditional intensity is

$$\lambda(u, \mathbf{x}) = b(u) \prod_{i=1}^{n(\mathbf{x})} c(u, x_i). \tag{40}$$

For the hard core process.

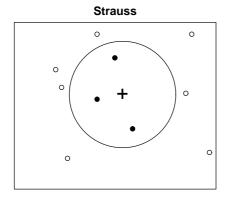
$$\lambda(u, \mathbf{x}) = \begin{cases} \beta & \text{if } ||u - x_i|| > r \text{ for all } i \\ 0 & \text{otherwise} \end{cases}$$
 (41)

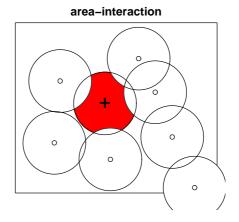
which has the nice interpretation that a point u is either 'permitted' or 'not permitted' depending on whether it satisfies the hard core requirement.

For the Strauss process

$$\lambda(u, \mathbf{x}) = \beta \gamma^{t(u, \mathbf{x})} \tag{42}$$

where $t(u, \mathbf{x}) = s(\mathbf{x} \cup \{u\}) - s(\mathbf{x})$ is the number of points of \mathbf{x} that lie within a distance r of the location u. For $\gamma < 1$, this has the interpretation that a random point is less likely to occur at the location u if there are many points in the neighbourhood.





For the area-interaction process,

$$\lambda(u, \mathbf{x}) = \beta \gamma^{-B(u, \mathbf{x})} \tag{43}$$

where $B(u, \mathbf{x}) = A(\mathbf{x} \cup \{u\}) - A(\mathbf{x})$ is the area of that part of the disc of radius r centred on u that is not covered by discs of radius r centred at the other points $x_i \in \mathbf{x}$. If the points represent trees or plants, we may imagine that each tree takes nutrients and water from the soil inside a circle of radius r. Then we may interpret $B(u, \mathbf{x})$ as the area of the 'unclaimed zone' where a new plant at location u would be able to draw nutrients and water without competition from other plants. For $\gamma < 1$ we can interpret (43) as saying that a random point is less likely to occur when the unclaimed area is small.

The conditional intensity of a point process determines the probability density, through (39). Hence we can use the conditional intensity to define a point process. The conditional intensity is the preferred modelling tool for Gibbs processes: it has a direct interpretation, and it is easier to handle than the probability density.

20.6 Simulating Gibbs models

Gibbs models can be simulated by Markov chain Monte Carlo algorithms. Indeed, MCMC algorithms were invented to simulate Gibbs processes [36, 41].

In brief, these algorithms simulate a Markov chain whose states are point patterns. The chain is designed so that its equilibrium distribution is the distribution of the point process we want to simulate. If the chain were run for an infinite time, the state would converge in distribution to the desired point process. In practice the chain is run for a long finite time. Further details are beyond the scope of this workshop; consult [37, 38] for more information.

Currently spatstat offers the function rmh which simulates Gibbs processes using the Metropolis-Hastings algorithm.

> rmh(model, start, control)

- model determines the point process model to be simulated (see help(rmhmodel)).
- start determines the initial state of the Markov chain (see help(rmhstart)).
- control specifies control parameters for running the Markov chain, such as the number of iteration steps (see help(rmhcontrol)).

138 Gibbs models

In the simplest uses of rmh, the three arguments are lists of parameter values. To generate a simulated realisation of the Strauss process with parameters $\beta=2, \gamma=0.7, r=0.7$ in a square of side 10,

```
> mo <- list(cif = "strauss", par = c(beta = 2, gamma = 0.2, r = 0.7),
+ w = square(10)
> X <- rmh(model = mo, start = list(n.start = 42), control = list(nrep = 1e+06))
```

The other arguments specify a random initial state of 42 points, and that the algorithm shall be run for a million iterations.

21 Methods 9: fitting Gibbs models

21.1 Maximum pseudolikelihood

Maximum likelihood estimation is intractable for most point process models. At the very least it requires Monte Carlo simulation to evaluate the likelihood (or the score and the Fisher information).

A workable alternative, at least for investigative purposes, is to maximise the $\log pseudolike-lihood$

$$\log PL(\theta; \mathbf{x}) = \sum_{i} \log \lambda(x_i; \mathbf{x}) - \int_{W} \lambda(u, \mathbf{x}) du.$$
 (44)

You may recognise this as being very similar to the likelihood (4) of the Poisson process. In general it is not a likelihood, but the analogue of the score equation

$$\frac{\partial}{\partial \theta} \log PL(\theta) = 0$$

is an unbiased estimating equation. Thus the maximum pseudolikelihood estimator is asymptotically unbiased, consistent and asymptotically normal under appropriate conditions.

The main advantage of maximum pseudolikelihood is that, at least for popular Gibbs models, the conditional intensity $\lambda(u, \mathbf{x})$ is easily computable, so that the pseudolikelihood is easy to compute and to maximise. The main disadvantage is the bias and inefficiency of maximum pseudolikelihood in small samples.

More computationally-intensive estimation procedures typically use the maximum pseudo-likelihood estimate as their initial guess. We are implementing such procedures in **spatstat** as well.

21.2 Fitting Gibbs models in spatstat

We have already met the function ppm for fitting Poisson point process models. In fact this function will fit a wide class of Gibbs models.

ppm contains an implementation of the algorithm of Baddeley and Turner [3] for maximum pseudolikelihood (which extends the Berman-Turner device for Poisson processes to a general Gibbs process). The conditional intensity of the model, $\lambda_{\theta}(u, \mathbf{x})$, must be loglinear in the parameters θ :

$$\log \lambda_{\theta}(u, \mathbf{x}) = \theta \cdot S(u, \mathbf{x}), \tag{45}$$

generalising (5), where $S(u, \mathbf{x})$ is a real-valued or vector-valued function of location u and configuration \mathbf{x} . Parameters θ appearing in the loglinear form (45) are called 'regular' parameters, and all other parameters are 'irregular' parameters. For example, the Strauss process conditional intensity (42) can be recast as

$$\log \lambda(u, \mathbf{x}) = \log \beta + (\log \gamma)t(u, \mathbf{x})$$

so that $\theta = (\log \beta, \log \gamma)$ are regular parameters, but the interaction distance r is an irregular parameter (technically called a 'bloody nuisance parameter').

In spatstat we split the conditional intensity into first-order and higher-order terms:

$$\log \lambda_{\theta}(u, \mathbf{x}) = \eta \cdot S(u) + \varphi \cdot V(u, \mathbf{x}). \tag{46}$$

The 'first order term' S(u) describes spatial inhomogeneity and/or covariate effects. The 'higher order term' $V(u, \mathbf{x})$ describes interpoint interaction.

The model with conditional intensity (46) is fitted by calling ppm in the form

The first argument X is the point pattern dataset. The second argument "terms is a model formula, specifying the first order term S(u) in (46), in the manner described in Section 13. Thus the first order term S(u) in (46) may take very general forms.

The third argument V is an object of the special class "interact" which describes the interpoint interaction term $V(u, \mathbf{x})$ in (46). It may be compared to the 'family' argument which determines the distribution of the responses in a linear model or generalised linear model. Only a limited number of canned interactions are available in spatstat, because they must be constructed carefully to ensure that the point process exists.

To fit the Strauss process to the cells data using ppm,

```
> data(cells)
> ppm(cells, ~1, Strauss(r = 0.1))
```

Stationary Strauss process

First order term:

beta

762.6005

Interaction: Strauss process interaction distance:

Fitted interaction parameter gamma: 0.008

Relevant coefficients:

Interaction

-4.825006

Here Strauss is a special function that creates an 'interaction' object (class "interact") describing the interaction structure of the Strauss process. Notice that we had to specify the value of the irregular parameter r (more about that later).

To fit the inhomogeneous Strauss process with conditional intensity

$$\lambda(u, \mathbf{x}) = b(u)\gamma^{t(u, \mathbf{x})}$$

where, say, b(u) is loglinear in the Cartesian coordinates,

$$\log b((x,y)) = \beta_0 + \beta_1 x + \beta_2 y$$

we simply type

> ppm(cells, x + y, Strauss(r = 0.1))

Nonstationary Strauss process

Trend formula: ~x + y

Fitted coefficients for trend formula:

(Intercept) x y 6.2922384 0.5269869 0.1576416

```
Interaction: Strauss process
interaction distance:
                                            0.0082
Fitted interaction parameter gamma:
Relevant coefficients:
Interaction
  -4.805565
   To fit an inhomogeneous Strauss process with log-quadratic first order term,
> ppm(cells, ~polynom(x, y, 2), Strauss(r = 0.1))
Nonstationary Strauss process
Trend formula: ~polynom(x, y, 2)
Fitted coefficients for trend formula:
                                               polynom(x, y, 2)[y]
          (Intercept)
                        polynom(x, y, 2)[x]
            5.9747220
                                  -0.9375707
                                                          3.4732733
polynom(x, y, 2)[x^2] polynom(x, y, 2)[x.y] polynom(x, y, 2)[y^2]
                                  -0.1838987
            1.4970947
                                                         -3.3696109
Interaction: Strauss process
interaction distance:
                                            0.0081
Fitted interaction parameter gamma:
Relevant coefficients:
Interaction
  -4.812711
```

21.3 Interpoint interactions

Instead of Strauss we may use any of the following functions to create an interaction:

Poisson() the Poisson point process (the default) Strauss() the Strauss process StraussHard() the Strauss/hard core point process Softcore() pairwise interaction, soft core potential PairPiece() pairwise interaction, piecewise constant DiggleGratton() Diggle-Gratton potential LennardJones() Lennard-Jones potential AreaInter() area-interaction process Geyer() Geyer's saturation process hybrid Geyer saturation process BadGey() SatPiece() multiscale saturation process OrdThresh() Ord process, threshold potential pairwise interaction, user-supplied potential Pairwise() Saturated() general saturated model, user-supplied potential Ord model, user-supplied potential Ord() (There are two additional ones for multitype point processes, described in section 27.3.2.) The area-interaction model and the Geyer saturation model are quite handy, as they can be used to model both clustering and regularity.

```
> data(redwood)
> ppm(redwood, ~1, Geyer(r = 0.07, sat = 2))
```

Stationary Geyer saturation process

First order term:

beta

12.39488

Fitted interaction parameter gamma: 2.9004

Relevant coefficients:

Interaction 1.064845

> ppm(redwood, ~1, AreaInter(r = 0.03))

Stationary Area-interaction process

First order term:

beta 36.6887

Interaction: Area-interaction process

disc radius: 0.03

Fitted interaction parameter eta: 15.6968

Relevant coefficients:

Interaction 2.753459

The printout for the area-interaction model uses the "scale-free" parameter eta defined by

$$\eta = \gamma^{\pi r^2}$$

where γ and r are the parameters appearing in the definition (43). Values of η greater than 1 suggest clustering.

For more detailed explanation of modelling, see [5].

21.4 Fitted point process models

The result of the ppm call is an object of class "ppm" ('point process model'). This is very closely analogous to a fitted linear model (lm) or fitted generalised linear model (glm).

Standard R operations that are defined for fitted point process models (i.e. that have methods for the class "ppm") include:

print basic information print print detailed summary information summary plot the fitted (conditional) intensity plot predict fitted (conditional) intensity fitted (conditional) intensity at data points fitted update re-fit the model extract the fitted coefficient vector $\hat{\theta}$ coef variance-covariance matrix of $\widehat{\theta}$ vcov analysis of deviance anova evaluate log-pseudolikelihood logLik extract design matrix model.matrix extract trend formula of model formula terms extract terms in model formula

(the methods for anova and vcov are only available for Poisson models). The following functions are also available:

step stepwise model selection

drop1 one step backward in model selection

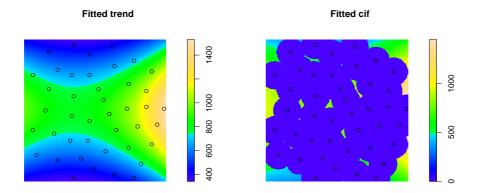
model.images compute images of canonical covariates in model effectfun fitted intensity as function of one covariate

Plotting a fitted model generates a series of image and contour plots of

- the fitted first order term $\exp(\hat{\eta} \cdot S(u))$
- the fitted conditional intensity $\lambda_{\hat{\theta}}(u, \mathbf{x})$ evaluated for the data pattern \mathbf{x}

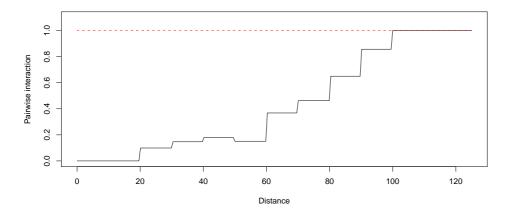
For Poisson models, the two plots are equivalent, and give the fitted intensity function.

```
> fit <- ppm(cells, ~polynom(x, y, 2), Strauss(r = 0.1))
> par(mfrow = c(1, 2))
> plot(fit, how = "image", ngrid = 256)
```



For non-Poisson models, it is also possible to extract and plot the interpoint interaction function, using fitin.

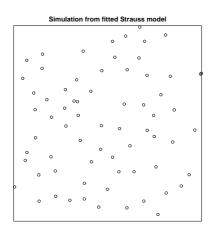
```
> model <- ppm(X, ~1, PairPiece(seq(10, 100, by = 10)))
> f <- fitin(model)
> plot(f)
```



21.5 Simulation from fitted models

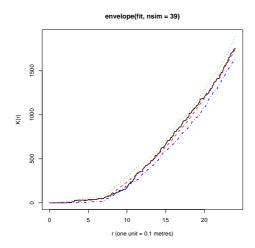
A fitted Gibbs model can also be simulated automatically using rmh.

```
> fit <- ppm(swedishpines, ~1, Strauss(r = 7))
> Xsim <- rmh(fit)
> plot(Xsim, main = "Simulation from fitted Strauss model")
```



The envelope command will also generate simulation envelopes for a fitted model.

```
> plot(envelope(fit, nsim = 39))
```



21.6 Dealing with nuisance parameters

Irregular parameters, such as the interaction radius r in the Strauss process, cannot be estimated directly using ppm. Indeed the statistical theory for estimating such parameters is unclear.

For some special cases, a maximum likelihood estimator of the nuisance parameter is available. For example, for the 'hard core process' (Strauss process with interaction parameter $\gamma = 0$) with interaction radius r, the maximum likelihood estimator is the minimum nearest-neighbour distance. Thus the following is a reasonable approach to the **cells** dataset:

```
> rhat <- min(nndist(cells))
> rhat <- rhat * 0.99999
> ppm(cells, ~1, Strauss(r = rhat))

Stationary Strauss process

First order term:
    beta
301.0949

Interaction: Strauss process
interaction distance:     0.0836293018068393
Fitted interaction parameter gamma:     0

Relevant coefficients:
Interaction
```

-20.77031

The analogue of profile likelihood, profile pseudolikelihood, provides a general solution which may or may not perform well. If $\theta = (\phi, \eta)$ where ϕ denotes the nuisance parameters and η the regular parameters, define the profile log pseudolikelihood by

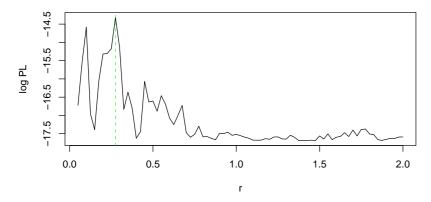
$$\mathrm{PLP}(\phi, \mathbf{x}) = \max_{\eta} \log \mathrm{PL}\left((\phi, \eta); \mathbf{x}\right).$$

The right hand side can be computed, for each fixed value of ϕ , by the algorithm ppm. Then we just have to maximise $PLP(\phi)$ over ϕ . This is done by the command profilepl:

The result is an object of class profilepl containing the profile log pseudolikelihood function, the optimised value of the irregular parameter r, and the final fitted model. To plot the profile log pseudolikelihood,

> plot(pfit)

ppm(simdat, ~1, interaction = Strauss)



To extract the final fitted model,

> pfit\$fit

Stationary Strauss process

First order term:

beta

2.583110

Interaction: Strauss process

interaction distance: 0.275

Fitted interaction parameter gamma: 0.5631

Relevant coefficients:

Interaction -0.5743608

There is a summary method for these objects as well.

21.7 Improvements over maximum pseudolikelihood

Maximum pseudolikelihood is quick and dirty. There are statistically more efficient alternatives, but they are computationally intensive.

Currently we have implemented the easiest of these alternatives, the Huang-Ogata [30] one-step approximation to maximum likelihood. Starting from the maximum pseudolikelihood estimate $\hat{\theta}_{PL}$, we simulate M independent realisations of the model with parameters $\hat{\theta}_{PL}$, evaluate the canonical sufficient statistics, and use them to form estimates of the score and Fisher information at $\theta = \hat{\theta}_{PL}$. Then we take one Newton-Raphson step, updating the value of θ . The rationale is that the log-likelihood is approximately quadratic in a neighbourhood of the maximum pseudolikelihood estimator, so that one Newton-Raphson step is almost enough.

To use the Huang-Ogata method instead of maximum pseudolikelihood, add the argument method="ho".

```
> fit <- ppm(simdat, ~1, Strauss(r = 0.275), method = "ho")
> fit
Stationary Strauss process
First order term:
    beta
2.515173
Interaction: Strauss process
interaction distance:
                             0.275
Fitted interaction parameter gamma:
                                            0.676
Relevant coefficients:
Interaction
 -0.3916353
> vcov(fit)
            [,1]
                        [,2]
[1,] 0.01058897 -0.01236823
[2,] -0.01236823 0.03235970
```

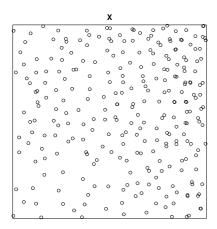
For models fitted by Huang-Ogata, the variance-covariance matrix returned by vcov is computed from the simulations.

22 Methods 10: validation of fitted Gibbs models

Goodness-of-fit testing and model validation for Poisson models were described in Section 14. Checking a fitted Gibbs point process model is more difficult. There is little theory available to support goodness-of-fit tests and the like.

As an example, consider the following data:

- > data(residualspaper)
- > X <- residualspaper\$Fig4b
- > plot(X)



We fit a Strauss process model with a log-quadratic intensity term:

```
> fit <- ppm(X, ~polynom(x, y, 2), Strauss(0.05), correction = "isotropic")
```

The question is how to confirm or validate this model.

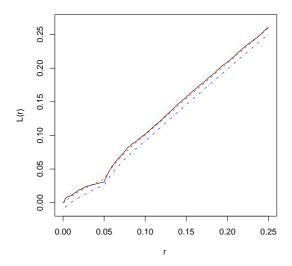
22.1 Goodness-of-fit testing for Gibbs processes

For a fitted Gibbs process, no theory is available to support the χ^2 goodness-of-fit test or the Kolmogorov-Smirnov test. The predicted mean number of points in a given region is not known in closed form for a Gibbs process. Thus, the appropriate test statistic for a χ^2 test is not even available in closed form, let alone the null distribution of this statistic.

Instead, goodness-of-fit for fitted Gibbs models often relies on the summary functions K and G. The command envelope will accept as its first argument a fitted Gibbs model, and will simulate from this model to determine the critical envelope.

```
> plot(envelope(fit, Lest, nsim = 19, global = TRUE))
```

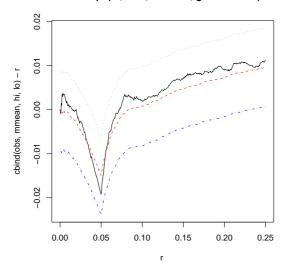
envelope(fit, Lest, nsim=19, global=TRUE)



Let's subtract the theoretical Poisson value L(r) = r to get a more readable plot:

> plot(envelope(fit, Lest, nsim = 19, global = TRUE), . - r ~ r)

envelope(fit, Lest, nsim=19, global=TRUE)



This is fairly consistent with a Strauss process.

22.2 Residuals for Gibbs processes

22.2.1 Definition

Residuals for a general Gibbs model were defined only recently [6, 1]. The total residual in a region $B \subset \mathbb{R}^2$ is defined as

$$R(B) = n(\mathbf{x} \cap B) - \int_{B} \widehat{\lambda}(u, \mathbf{x}) \, \mathrm{d}u$$
 (47)

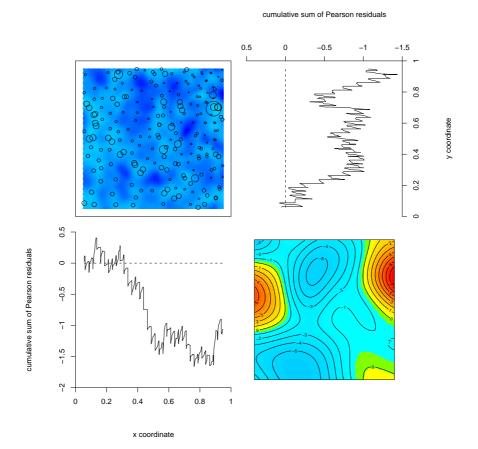
where again $n(\mathbf{x} \cap B)$ is the observed number of points in the region B, and $\widehat{\lambda}(u, \mathbf{x})$ is the **conditional** intensity of the fitted model, evaluated for the data point pattern \mathbf{x} . If the fitted model is correct, the residuals have mean zero.

This definition is similar to the definition of residuals for Poisson processes (Section 14.2) except that the intensity $\hat{\lambda}(u)$ of the fitted Poisson process has been replaced by the *conditional* intensity $\hat{\lambda}(u, \mathbf{x})$ of the fitted Gibbs process evaluated for the data point pattern \mathbf{x} .

22.2.2 Residual plots

Residuals for Gibbs processes can be plotted using the same techniques as in Section 14.2. Here is the four-panel plot:

> diagnose.ppm(fit, type = "Pearson")



At the time of writing, spatstat does not yet display 2σ significance bands for the lurking variable plots when the fitted model is not Poisson. The interpretation of the lurking variable plots is a little more difficult without the significance bands. One tends to place a little more emphasis on the smoothed residual field. The Pearson residuals should be *approximately* standardised, so that values which are much greater than 2 (in absolute value) suggest a lack of fit.

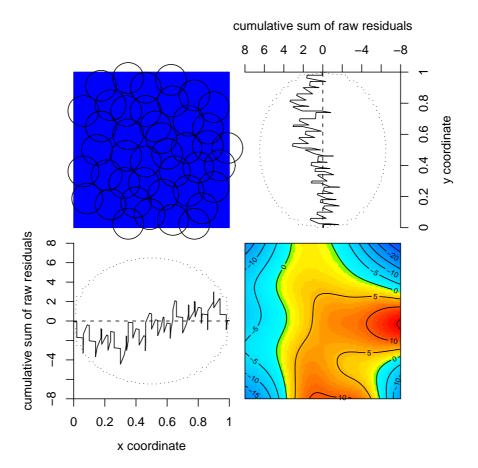
The four-panel plot above suggests that the model is a reasonable fit.

22.2.3 Q-Q plots

As we noted in Section 14.2.6, the four-panel residual plot and the lurking variable plot are useful for detecting misspecification of the *trend* in a fitted model. They are not very useful for checking misspecification of the *interaction* in a fitted model.

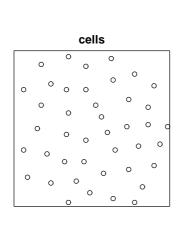
An extreme example is provided by the cells dataset. The residual plots for a uniform Poisson process fitted to the cells data suggest that this is a good model:

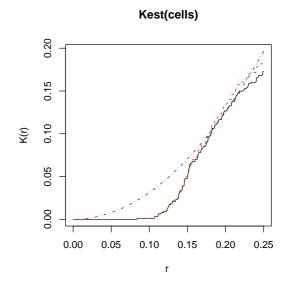
- > data(cells)
- > fitPois <- ppm(cells, ~1)</pre>
- > diagnose.ppm(fitPois)



However, the K-function shows that the cells dataset is clearly not a Poisson pattern, but has strong inhibition:

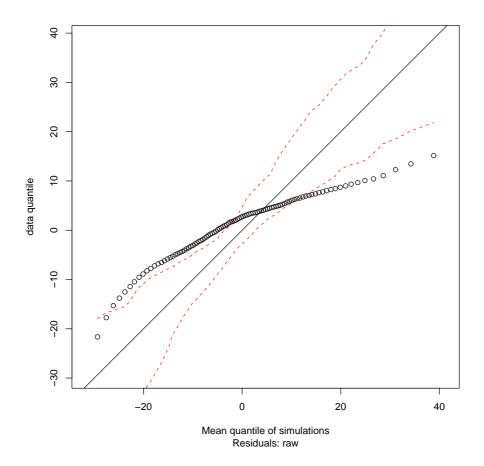
```
> par(mfrow = c(1, 2))
> plot(cells)
> plot(Kest(cells))
> par(mfrow = c(1, 1))
```





Interaction between points in a point process corresponds roughly to the distribution of the responses in loglinear regression. To validate the interaction terms in a point process model, we should plot the distribution of the residuals. The appropriate tool is a Q-Q plot.

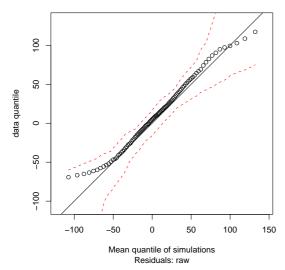
> qqplot.ppm(fitPois, nsim = 39)



This shows a Q-Q plot of the smoothed residuals for a uniform Poisson model fitted to the cells data, with pointwise 5% critical envelopes from simulations of the fitted model. This indicates that the uniform Poisson model is grossly inappropriate for the cells data.

Returning to the model we fitted at the start of this chapter:

qqplot.ppm(fit, nsim=39)



This shows a Q–Q plot of the smoothed residuals, with pointwise 5% critical envelopes from simulations of the fitted model. This suggests that the Strauss model is reasonable.

These validation techniques generalise and unify many existing exploratory methods. For particular models of interpoint interaction, the Q–Q plot is closely related to the summary functions F, G and K. See [6].

22.2 Residuals for Gibbs processes	155
PART V. MARKED POINT PATTERNS	
Part V of the workshop deals with marked point patterns.	
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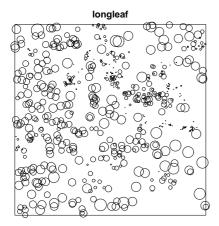
23 Marked point patterns

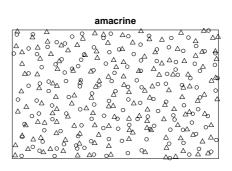
23.1 Marked point patterns

Each point in a spatial point pattern may carry additional information called a 'mark'. For example, points which are classified into two or more different types (on/off, case/control, species, colour, etc) may be regarded as marked points, with a mark which identifies which type they are. Data recording the locations and heights of trees in a forest can be regarded as a marked point pattern where the mark attached to a tree's location is the tree height.

In our current implementation, the mark attached to each point must be a *single* value (which may be numeric, character, complex, logical, or factor). Many of the functions in **spatstat** handle marked point patterns in which the mark attached to each point is either

- a continuous variate or "real number". An example is the Longleaf Pines dataset (longleaf) in which each tree is marked with its diameter at breast height. The marks component must be a numeric vector such that marks[i] is the mark value associated with the ith point. We say the point pattern has continuous marks.
- a categorical variate. An example is the Amacrine Cells dataset (amacrine) in which each cell is identified as either "on" or "off". Such point patterns may be regarded as consisting of points of different "types". The marks component must be a factor such that marks[i] is the label or type of the ith point. We call this a multitype point pattern and the levels of the factor are the possible types.





Note that, in some other packages, a point pattern dataset consisting of points of two different types (A and B say) is represented by two datasets, one representing the points of type A and another containing the points of type B. In spatstat we take a different approach, in which all the points are collected together in one point pattern, and the points are then labelled by the type to which they belong. An advantage of this approach is that it is easy to deal with multitype point patterns with more than 2 types. For example the classic Lansing Woods dataset represents the positions of trees of 6 different species. This is available in spatstat as a single dataset, a marked point pattern, with the marks having 6 levels.

23.2 Formulation

A mark variable may be interpreted as an additional coordinate for the point: for example a point process of earthquake epicentre locations (longitude, latitude), with marks giving the

occurrence time of each earthquake, can alternatively be viewed as a point process in space-time with coordinates (longitude, latitude, time).

A marked point process of points in space S with marks belonging to a set M is mathematically defined as a point process in the cartesian product $S \times M$. The space M of possible marks may be 'anything'. In current applications, typically the mark is either a categorical variable (so that the points are grouped into 'types') or a real number. Multivariate marks consisting of several such variables are also common.

A marked point pattern is an unordered set

$$\mathbf{y} = \{(x_1, m_1), \dots, (x_n, m_n)\}, \quad x_i \in W, \quad m_i \in M$$

where x_i are the locations and m_i are the corresponding marks.

23.3 Methodological issues

23.3.1 Should the data be treated as a marked point process?

In a marked point process the points are random. Treating the data as a point process is inappropriate if the locations are fixed, or if the locations are not part of the 'response'.

Example 16 Today's maximum temperatures at 25 Australian cities are displayed on a map.

This is not a point process in any useful sense. The cities are fixed locations. The temperatures are observations of a spatial variable at a fixed set of locations. See the R packages sp, spdep, spgwr for suitable methods.

Example 17 A mineral exploration dataset records the map coordinates where 15 core samples were drilled, and for each core sample, the assayed concentration of iron in the sample.

This should *not* be treated as a point process. The core sample locations were chosen by a geologist, and are part of the experimental design. The main interest is in the iron concentration at these locations. This should probably be analysed as a geostatistical dataset. See the R packages geoR, geoRglm for suitable methods.

23.3.2 Joint vs. conditional analysis

There are more choices for analysis (and more traps) when marks are present. Schematically, if we write X for the points and M for the marks, then a statistical model for the marked point pattern could be formulated in several ways:

- [X] [M|X] 'conditional on locations' points X are first generated according to a spatial point process, then marks M are 'assigned' to the points by a random mechanism [M|X];
- [M] [X|M] 'conditional on marks' or 'split by marks' marks M are first generated according to some random mechanism [M], then they are placed at certain locations X by point process(es) [X|M];
- [X, M] 'joint' marked points are generated according to a marked point process.

These approaches typically lead to different stochastic models and have different inferential interpretations. Correspondingly, there are different null hypotheses that can be tested:

- random labelling: given the locations X, the marks are conditionally independent and identically distributed;
- independence of components: the sub-processes \mathbf{X}_m of points of each mark m, are independent point processes;
- complete spatial randomness and independence (CSRI): the locations **X** are a uniform Poisson point process, and the marks are independent and identically distributed. (This implies both random labelling and independence of components).

These null hypotheses are not equivalent.

The properties of random labelling and independence of components are not equivalent. For example, take a point process \mathbf{X} where nearest neighbour distances are always larger than a threshold r, and attach random marks to the points. The resulting marked point process cannot be generated using the independence construction, because if points with different marks are independent, they can come arbitrarily close to one another.

Example 18 (Ant nests data) Two species of ants build nests in a desert. We want to investigate ecological interaction between the species, and between different nests of the same species. The locations of all nests are mapped, and marked by the species.

These data can be analysed as a marked point process consisting of two different types of points. The 'mark' attached to each point is its species (a categorical variable). The most natural kind of modelling and analysis is either joint [X, M] or split by species [M] [X|M]. We could also treat one of the species as a covariate and analyse the other species conditional on it.

Example 19 Trees in an orchard are examined and their disease status (infected/not infected) is recorded. We are interested in the spatial characteristics of the disease, such as contagion between neighbouring trees.

These data probably should *not* be treated as a point process. The response is 'disease status'. We can think of disease status as a label applied to the trees after their locations have been determined. Since we are interested in the spatial correlation of disease status, the tree locations are effectively fixed covariate values. It would probably be best to treat these data as a discrete random field (of disease status values) observed at a finite known set of sites (the trees).

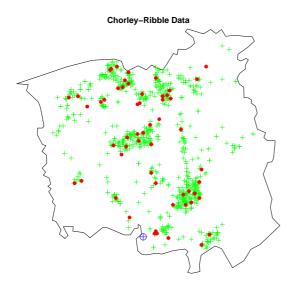
23.3.3 Grey areas

There are some 'grey areas' which permit several alternative choices of analysis. It could be appropriate either to analyse the locations and marks jointly (denoted [X, M]), or to analyse the marks conditional on the locations ([M|X]) or to analyse the locations given the marks ([X|M]).

One grey area occurs when the locations are random, but may be ancillary for the parameters of interest.

Example 20 Case-control study of cancer [22, 26]. The domicile locations of all new cases of a rare cancer are mapped. To allow for spatial variation in the density of the susceptible population, domicile locations are recorded for a random sample of (matched) controls.

This can be analysed either as a marked point pattern (where the mark is the case/control label) or, by conditioning on locations, as a random field of case/control values attached to the known domicile locations.



24 Handling marked point pattern data

This section explains how to create a marked point pattern dataset in spatstat, and how to manipulate it.

24.1 Creating datasets

In spatstat version 1, each point in a point pattern can be marked with a *single* value (i.e. one mark value per point). The marks are stored in a vector, of the same length as the number of points. The marks can be of any atomic type: numeric, integer, character, factor, logical or complex.

A marked point pattern dataset can be created using any of the following tools:

```
create point pattern dataset
ppp
               convert other data to point pattern
as.ppp
               combine several point patterns into a marked point pattern
superimpose
               extract marks from a point pattern
marks
marks<-
               attach marks to a point pattern
%mark%
               attach marks to a point pattern
unmark
               delete marks from a point pattern
               read point pattern data from text file
scanpp
               create a pattern using point-and-click on the screen
clickppp
```

The command ppp can be used to create a marked point pattern dataset from raw data. The syntax is

```
> ppp(x, y, ..., marks = m)
```

where x, y and m are vectors of equal length containing the (x,y) coordinates and the corresponding mark values, and ... are arguments that determine the window for the point pattern.

Tip: If the marks are intended to be a categorical variable (representing the types in a multitype point pattern),

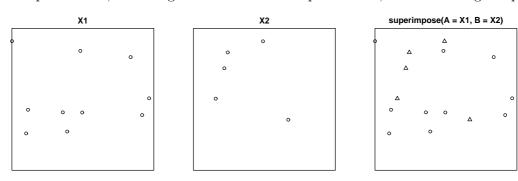
- ensure that m is stored as a factor in R.
- when the point pattern X has been created, check that it is multitype using is.multitype(X).
- check that the factor levels are as you intended, using levels(m) or levels(marks(X)) where X is the marked point pattern. If the factor levels are character strings, they will be sorted into alphabetical order by default.
- be careful when performing equality/inequality comparisons involving a factor. Particular danger occurs when the factor levels are strings that represent integers.

The command as.ppp will convert data in another format (for example, a 2-column or 3-column matrix or data frame) to a point pattern object of class "ppp". The third column of a matrix or data frame will be interpreted as containing the marks.

If point pattern data are stored in a text file, the command scanpp will read the data and create a point pattern object of class "ppp". The argument multitype=TRUE will ensure that the mark values are interpreted as a factor.

```
> X <- scanpp("myfile.txt", window = square(1), multitype = TRUE)
```

The command superimpose combines several point patterns within the same window. It can be used to create a multitype point pattern, if you have already created separate point patterns containing the points of each type. Suppose X1 and X2 are unmarked point patterns Then superimpose(A=X1, B=X2) will create a multitype point pattern by attaching the mark A to each point of X1, attaching the mark B to each point of X2, and combining the points.



Marks can be attached to an existing point pattern X using the function marks<- as in

```
> marks(X) <- m
```

or using the binary operator %mark%,

```
> Y <- X %mark% m
```

These are convenient when you want to assign new marks to a dataset that are computed using another variable, or perhaps to randomise the marks in a dataset.

A multitype point pattern can also be created interactively using clickppp, using the argument types to specify the possible types.

24.2 Inspecting a marked point pattern

Basic tools for inspecting a marked point pattern include the print, plot and summary methods.

```
> data(amacrine)
> amacrine

marked planar point pattern: 294 points
multitype, with levels = off on
window: rectangle = [0, 1.6012] x [0, 1] units (one unit = 662 microns)
> summary(amacrine)
```

```
Marked planar point pattern: 294 points
Average intensity 184 points per square unit (one unit = 662 microns)
Multitype:
frequency proportion intensity
off 142 0.483 88.7
on 152 0.517 94.9
```

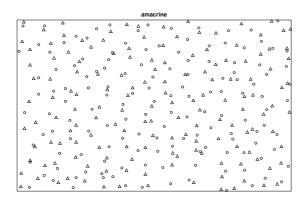
Window: rectangle = $[0, 1.6012] \times [0, 1]$ units

Window area = 1.60121 square units

Unit of length: 662 microns

```
> plot(amacrine)
```

```
off on 1 2
```



You can also convert a marked point pattern into a data frame for closer inspection of the coordinates and mark values:

> as.data.frame(amacrine)

```
x y marks
1 0.0224 0.0243 on
2 0.0243 0.1028 on
3 0.1626 0.1477 on
```

The marks can be extracted using the function marks:

```
> data(longleaf)
> m <- marks(longleaf)</pre>
```

Beware the possibility that two points with different marks may occupy the same spatial location. This is not currently detected by ppp since, for a marked point pattern, the function duplicated.ppp regards two points as identical only when their coordinates and mark values are identical. To detect duplication of the spatial locations, use duplicated(unmark(X)).

Further tools are presented in the next section.

24.3 Manipulating data

24.3.1 Manipulating marks

The following tools can manipulate the marks in a point pattern:

marks extract marks
marks<- attach marks to a point pattern
%mark% attach marks to a point pattern
unmark remove marks from point pattern

For example, the Lansing Woods data are tree locations marked by diameter at breast height (dbh) in centimetres. To convert the marks from diameters to circular areas,

```
> data(lansing)
> d <- marks(lansing)
> a <- (pi/4) * d^2
> marks(lansing) <- a</pre>
```

24.3.2 Separating points of different types

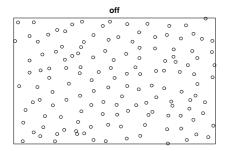
A multitype point pattern can be separated into the sub-patterns of points of each type, using the split command.

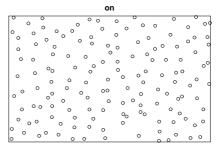
```
> data(amacrine)
> Y <- split(amacrine)</pre>
```

In fact split is a generic function and the commands above invoke the split method for the class of point patterns, split.ppp. The result Y is a list of point patterns, with names that correspond to the type labels. This list also belongs to the class "splitppp" which can be plotted automatically:

```
> plot(split(amacrine))
```

split(amacrine)



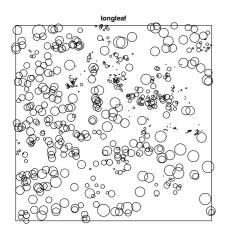


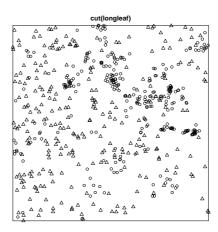
24.3.3 Cutting the numerical scale into bands

For a point pattern with *numeric* marks, the marks can be converted to a factor, using a method for the generic function cut. The user specifies a series of cut-points on the numerical scale; all mark values between two cut-points are given the same label.

For example, the Longleaf Pines data are the locations of trees marked with their diameter at breast height, dbh, in centimetres. By convention we define "adult" trees to be those with dbh greater than 30 centimetres. To obtain the bivariate point pattern of adult and juvenile trees,

```
> data(longleaf)
> longleaf
marked planar point pattern: 584 points
marks are numeric, of type 'double'
window: rectangle = [0, 200] \times [0, 200] metres
> X \leftarrow cut(longleaf, breaks = c(0, 30, 80), labels = c("juvenile",
      "adult"))
> X
marked planar point pattern: 584 points
multitype, with levels = juvenile
window: rectangle = [0, 200] \times [0, 200] metres
> par(mfrow = c(1, 2))
> plot(longleaf)
                20
                         40
                                   60
                                            80
0.000000 1.722522 3.445045 5.167567 6.890090
> plot(X, main = "cut(longleaf)")
            adult
juvenile
> par(mfrow = c(1, 1))
```





25 Methods 11: exploratory tools for marked point patterns

This section covers some tools for exploratory data analysis of marked point patterns. Most of the tools have been developed for the special case of *multitype* point patterns (i.e. where the marks are categorical).

25.1 Intensity

The Lansing Woods data give the locations of 6 species of trees in a forest in Michigan. Elementary estimates of the frequency distribution of species, and the intensity of each species, are available from summary.ppp.

- > data(lansing)
- > summary(lansing)

Marked planar point pattern: 2251 points
Average intensity 2250 points per square unit (one unit = 924 feet)

Pattern contains duplicated points
Multitype:

	frequency	proportion	intensity
blackoak	135	0.0600	135
hickory	703	0.3120	703
maple	514	0.2280	514
misc	105	0.0466	105
redoak	346	0.1540	346
whiteoak	448	0.1990	448

Window: rectangle = $[0, 1] \times [0, 1]$ units

Window area = 1 square unit Unit of length: 924 feet

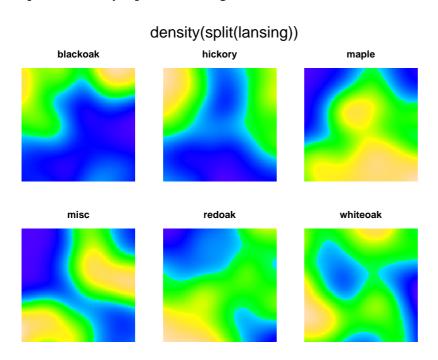
It's sensible to examine the sub-patterns of different types separately, using split.ppp.

> plot(split(lansing))

split(lansing) blackoak hickory maple misc redoak whiteoak

It would be useful to compute and plot a separate estimate of intensity for each type of tree. This is possible using the functions density.splitppp and plot.listof. They are invoked simply by typing

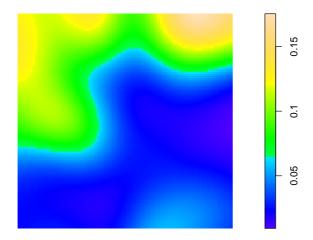
> plot(density(split(lansing)), ribbon = FALSE)



The relative proportions of intensity can then be computed using eval.im:

- > Y <- density(split(lansing))</pre>
- > attach(Y)

pBlackoak

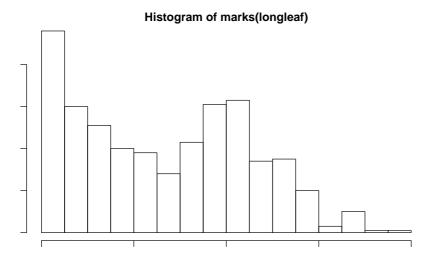


Parametric estimates of intensity can be obtained using ppm, fitting a Poisson model with an intensity function that may depend on location and/or on the marks. See below.

25.2 Numeric marks: distribution and trend

For a point pattern with marks that are numeric (real numbers or integers) or logical values, the mark values can be extracted using the marks function and inspected using the histogram or kernel density estimate:

> data(longleaf)
> hist(marks(longleaf))



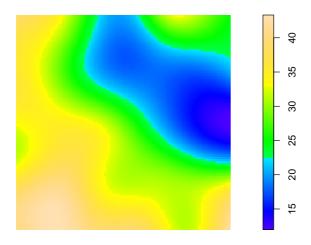
To assess spatial trend in the marks, one way is to form a kernel regression smoother. The smoothed mark value at location $u \in \mathbb{R}^2$ is

$$\widehat{m}(u) = \frac{\sum_{i} m_{i} \kappa(u - x_{i})}{\sum_{i} \kappa(u - x_{i})}$$

where k is the smoothing kernel, and m_i is the mark value at data point x_i . This is computed by smooth.ppp:

> plot(smooth.ppp(longleaf))

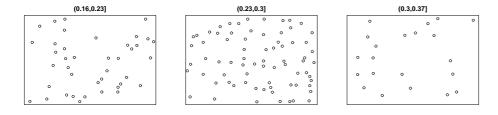
smooth.ppp(longleaf)



You can also use cut.ppp followed by split.ppp to look for spatial inhomogeneity of the marks:

- > data(spruces)
- > plot(split(cut(spruces, breaks = 3)))

split(cut(spruces, breaks = 3))



25.3 Simple summaries of neighbouring marks

We are often interested in the marks that are attached to the close neighbours of a typical point. For a multitype point pattern, the function marktable compiles a contingency table of the marks of all points within a given radius of each data point:

```
> data(amacrine)
> M <- marktable(amacrine, R = 0.1)
> M[1:10, ]
     mark
point off on
        1
   2
        2
          2
   3
           3
        3 1
   5
        4 1
   6
   7
        3 2
   8
        1 1
   9
        3
          1
        3
           2
   10
```

More general summaries of the marks of neighbours can be obtained using the function markstat. For example, to compute the average diameter of the 5 closest neighbours of each tree in the Longleaf Pines dataset,

```
> md <- markstat(longleaf, mean, N = 5)
> md[1:10]
[1] 43.40 43.40 48.58 21.70 48.38 53.32 40.28 29.82 24.92 21.70
```

25.4 Summary functions

The summary functions F, G, J and K (and other functions derived from K, such as L and the pair correlation function) have been extended to multitype point patterns.

25.4.1 A pair of types

Assume the multitype point process **X** is stationary. Let \mathbf{X}_j denote the sub-pattern of points of type j, with intensity λ_j . Then for any pair of types i and j,

- $F_i(r)$ is the empty space function for \mathbf{X}_i .
- $G_{ij}(r)$ is the distribution function of the distance from a point of type i to the nearest point of type j
- $K_{ij}(r)$ is $1/\lambda_j$ times the expected number of points of type j within a distance r of a typical point of type i.
- $L_{ij}(r)$ is the corresponding L-function

$$L_{ij}(r) = \sqrt{\frac{K_{ij}(r)}{\pi}}.$$

• $g_{ij}(r)$ is the corresponding analogue of the pair correlation function

$$g_{ij}(r) = \frac{K'_{ij}(r)}{2\pi r}$$

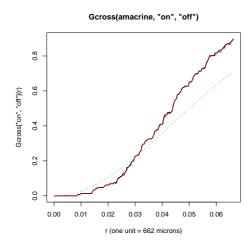
where $K'_{ij}(r)$ is the derivative of K_{ij} .

• J_{ij} is defined as

$$J_{ij}(r) = \frac{1 - G_{ij}(r)}{1 - F_j(r)}.$$

The functions G_{ij} , K_{ij} , L_{ij} , g_{ij} , J_{ij} are called "cross-type" or "*i*-to-*j*" summary functions. They are computed in spatstat by Gcross, Kcross, Lcross, pcfcross and Jcross respectively.

- > data(amacrine)
- > amacrine
- > plot(Gcross(amacrine, "on", "off"))



The interpretation of the cross-type summary functions is similar, but not identical, to that of the original functions F, G, K etc:

- if \mathbf{X}_j is a uniform Poisson process (CSR), then $F_j(r) = 1 \exp(-\lambda_j \pi r^2)$.
- if \mathbf{X}_j is a uniform Poisson process (CSR) and is independent of \mathbf{X}_i , then $G_{ij}(r) = 1 \exp(-\lambda_j \pi r^2)$.
- if \mathbf{X}_i and \mathbf{X}_j are independent, then $K_{ij}(r) = \pi r^2$ and so $L_{ij}(r) = r$ and $g_{ij}(r) = 1$.
- if \mathbf{X}_i and \mathbf{X}_j are independent, then $J_{ij}(r) = 1$.

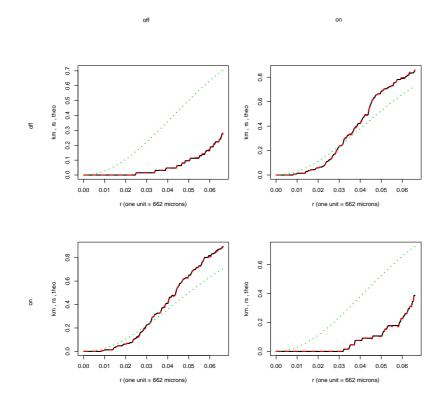
Here 'independent' means that the two point processes are probabilistically independent.

25.4.2 All pairs of types

The command alltypes enables the user to compute the cross-type summary functions between all pairs of types simultaneously. For example, to compute $G_{ij}(r)$ for all i and j in the amacrine cells data, we would use alltypes(amacrine, "G"). The result is automatically displayed as an array of plot panels.

> plot(alltypes(amacrine, "G"))

array of G functions for amacrine.

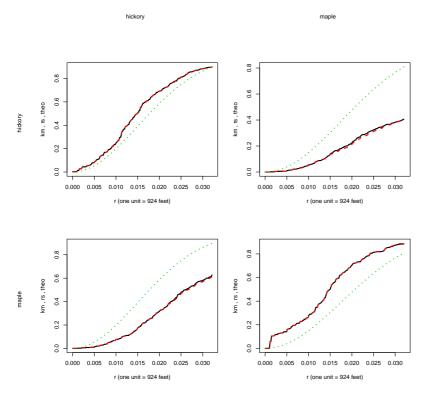


The result of all types is a 'function array' (object of class "fasp") which can be indexed by row and column subscripts. If the point pattern has a large number of possible types, you can compute the array of all possible pairwise G functions, then use the subscript operator to inspect a subset of the array.

- > data(lansing)
- > a <- alltypes(lansing, "G")</pre>



array of G functions for lansing.



25.4.3 One type to any type

Also defined are the "i-to-any" summaries

- $G_{i\bullet}(r)$, the distribution function of the distance from a point of type i to the nearest other point of any type;
- $K_{i\bullet}(r)$ is $1/\lambda$ times the expected number of points of any type within a distance r of a typical point of type i. Here $\lambda = \sum_j \lambda_j$ is the intensity of the entire process \mathbf{X} .
- $L_{i\bullet}(r)$ is the corresponding L-function

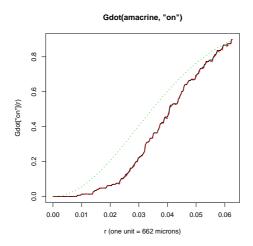
$$L_{i\bullet}(r) = \sqrt{\frac{K_{i\bullet}(r)}{\pi}}.$$

• $J_{i\bullet}$ defined by

$$J_{i\bullet}(r) = \frac{1 - G_{i\bullet}}{1 - F(r)}$$

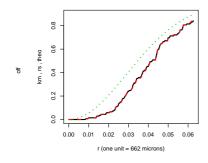
These are computing by Gdot, Kdot, Ldot and Jdot respectively, or using alltypes.

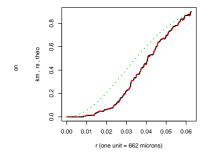
> plot(Gdot(amacrine, "on"))



> plot(alltypes(amacrine, "Gdot"))

array of Gdot functions for amacrine.





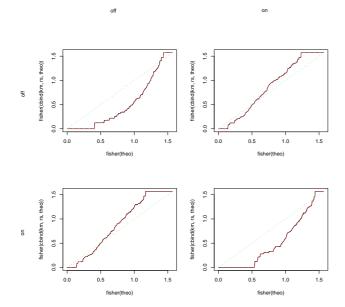
25.4.4 Plotting and manipulating function arrays

A function array (object of class "fasp") can be printed and plotted using methods for this class. It can also be manipulated in various ways.

The plot method is similar to plot.fv and allows the function values to be transformed:

```
> aG <- alltypes(amacrine, "G")
> fisher <- function(x) asin(sqrt(x))
> plot(aG, fisher(.) ~ fisher(theo))
```

array of G functions for amacrine.



As mentioned above, the function array can be indexed by array subscripts.

> data(lansing)
> a <- alltypes(lansing, "G")
> b <- a[2:3, 2:3]</pre>

Calculations can be performed on all the functions in the array using eval.fasp.

> aGfish <- eval.fasp(asin(sqrt(aG)))</pre>

25.5 Mark correlation function

The "mark correlation function" $\rho_f(r)$ of a stationary marked point process **Y** is a measure of the dependence between the marks of two points of the process a distance r apart [46]. It is informally defined as

$$\rho_f(r) = \frac{\mathbb{E}[f(M_1, M_2)]}{\mathbb{E}[f(M, M')]}$$

where M_1, M_2 are the marks attached to two points of the process separated by a distance r, while M, M' are independent realisations of the marginal distribution of marks.

Here f is any function $f(m_1, m_2)$ with two arguments which are possible marks of the pattern, and which returns a nonnegative real value. Common choices of f are:

- for continuous real-valued marks, $f(m_1, m_2) = m_1 m_2$;
- for categorical marks (multitype point patterns), $f(m_1, m_2) = 1 \{ m_1 = m_2 \};$
- for marks taking values in $[0, 2\pi]$, $f(m_1, m_2) = \sin(m_1 m_2)$.

Note that $\rho_f(r)$ is not a "correlation" in the usual statistical sense. It can take any nonnegative real value. The value 1 suggests "lack of correlation": under random labelling, $\rho_f(r) \equiv 1$. The interpretation of values larger or smaller than 1 depends on the choice of function f.

The mark correlation function is computed in spatstat by markcorr. It has the syntax

> markcorr(X, f)

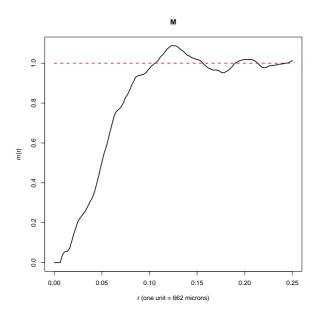
where X is a point pattern and f is an R language function. For example, for the amacrine data, the natural function f is $f(m_1, m_2) = \mathbf{1} \{m_1 = m_2\}$ which we encode as

```
> eqfun <- function(m1, m2) {
+     m1 == m2
+ }</pre>
```

Then simply

```
> M <- markcorr(amacrine, eqfun, correction = "translate", method = "density",
+ kernel = "epanechnikov")</pre>
```

> plot(M)



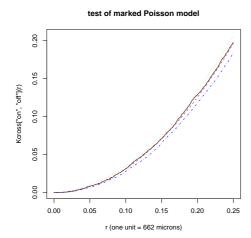
25.6 Randomisation tests

Simulation envelopes of summary functions can be used to test various null hypotheses for marked point patterns.

25.6.1 Poisson null

The null hypothesis of a homogeneous Poisson marked point process can be tested by direct simulation, using envelope as before. For example, using the cross-type K function as the test statistic,

```
> data(amacrine)
> E <- envelope(amacrine, Kcross, nsim = 39, i = "on", j = "off")
> plot(E, main = "test of marked Poisson model")
```



Notice that the arguments i and j here do not match any of the formal arguments of envelope, so they are passed to Kcross. This has the effect of calling Kcross(X, i="on", j="off") for each of the simulated point patterns X. Each simulated pattern is generated by the homogeneous Poisson point process with intensities estimated from the dataset amacrine.

25.6.2 Independence of components

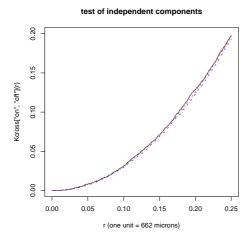
It's also possible to test other null hypotheses by a randomisation test. We discussed two popular null hypotheses:

- $random\ labelling:$ given the locations X, the marks are conditionally independent and identically distributed;
- independence of components: the sub-processes \mathbf{X}_m of points of each mark m, are independent point processes.

In a randomisation test of the independence-of-components hypothesis, the simulated patterns X are generated from the dataset by splitting the data into sub-patterns of points of one type, and randomly shifting these sub-patterns, independently of each other. The shifting is performed by rshift:

```
> E \leftarrow \text{envelope(amacrine, Kcross, nsim} = 39, i = \text{"on", } j = \text{"off",}
+ simulate = expression(rshift(amacrine, radius = 0.25)))
```

```
> plot(E, main = "test of independent components")
```



The independence-of-components hypothesis seems to be accepted in this example. Under the independence hypothesis,

$$K_{ij}(r) = \pi r^2$$

$$G_{ij}(r) = F_j(r)$$

$$J_{ij}(r) \equiv 1.$$

while the "i-to-any" functions have complicated values. Thus, we would normally use K_{ij} or J_{ij} to construct a test statistic for independence of components.

25.6.3 Random labelling

In a randomisation test of the random labelling null hypothesis, the simulated patterns **X** are generated from the dataset by holding the point locations fixed, and randomly resampling the marks, either with replacement (independent random sampling) or without replacement (randomly permuting the marks). The resampling operation is performed by rlabel.

Under random labelling,

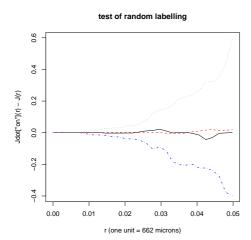
$$J_{i\bullet}(r) = J(r)$$

 $K_{i\bullet}(r) = K(r)$
 $G_{i\bullet}(r) = G(r)$

(where G, K, J are the summary functions for the point process without marks) while the other, cross-type functions have complicated values. Thus, we would normally use something like $K_{i\bullet}(r) - K(r)$ to construct a test statistic for random labelling.

To do this, cook up a little function to evaluate $J_{i\bullet}(r) - J(r)$:

```
> Jdif <- function(X, ..., i) {
+     Jidot <- Jdot(X, ..., i = i)
+     J <- Jest(X, ...)
+     dif <- eval.fv(Jidot - J)
+     return(dif)
+ }
> E <- envelope(amacrine, Jdif, nsim = 39, i = "on", simulate = expression(rlabel(amacrine))
> plot(E, main = "test of random labelling")
```



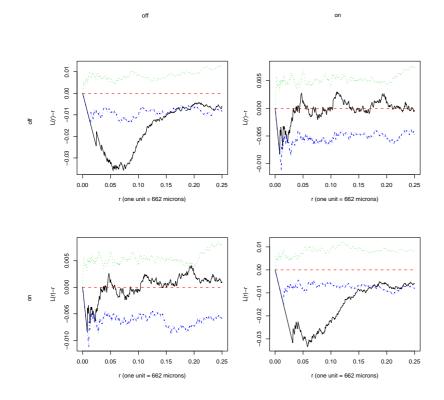
The random labelling hypothesis also seems to be accepted.

25.6.4 Arrays of envelopes

To compute a simulation envelope for the function K_{ij} for each pair of types i and j, use alltypes with the argument envelope=TRUE.

```
> aE <- alltypes(amacrine, Kcross, nsim = 39, envelope = TRUE) > plot(aE, sqrt(./pi) - r ~ r, ylab = "L(r)-r")
```

array of envelopes of Kcross functions for amacrine.



26 Methods 12: multitype Poisson models

This section covers multitype Poisson process models: basic properties, simulation, and fitting models to data.

26.1 Theory

26.1.1 Complete spatial randomness and independence

A uniform Poisson marked point process in \mathbb{R}^2 with marks in \mathcal{M} can be defined in the following equivalent ways.

- randomly marked Poisson process (Poisson [X], iid [M|X]): a Poisson point process of locations X with intensity β is first generated. Then each point x_i is labelled with a random mark m_i , independently of other points, with distribution $\mathbb{P}\{M_i = m\} = p_m$ for $m \in \mathcal{M}$.
- superposition of independent Poisson processes (iid [M], Poisson [X|M]): for each possible mark $m \in \mathcal{M}$, a Poisson process \mathbf{X}_m is generated, with intensity β_m . The points of \mathbf{X}_m are tagged with the mark m. Then the processes \mathbf{X}_m with different marks $m \in \mathcal{M}$ are superimposed, to yield a marked point process.
- Poisson marked point process (jointly Poisson [X, M]): a Poisson process on $\mathbb{R}^2 \times \mathcal{M}$ is generated, with intensity function $\lambda(u, m) = \beta_m$ at location u and mark m.

These constructions are equivalent when $\beta_m = p_m \beta$. See the lovely book by Kingman [32].

Since the established term CSR ('complete spatial randomness') is used to refer to the uniform Poisson point process, I propose that the uniform *marked* Poisson point process should be called 'complete spatial randomness and independence' (CSRI).

26.1.2 Inhomogeneous Poisson marked point processes

A inhomogeneous Poisson marked point process Y with 'joint' intensity $\lambda(u, m)$ for locations u and mark values m is simply defined as an inhomogeneous Poisson point process on $\mathbb{R}^2 \times \mathcal{M}$ with intensity function $\lambda(u, m)$.

Let's restrict attention to the case of categorical marks, where \mathcal{M} is finite. Then the process \mathbf{Y} has the following properties:

• The locations \mathbf{X} , obtained by removing the marks, constitute an inhomogeneous Poisson process in \mathbb{R}^2 with intensity function

$$\beta(u) = \sum_{m} \lambda(u, m).$$

- Conditional on the locations **X**, the marks attached to the points are independent. For a point x_i the conditional distribution of the mark m_i is $\mathbb{P}\{M_i = m\} = \lambda(x_i, m)/\beta(x_i)$.
- The sub-process \mathbf{X}_m of points with mark m, is an inhomogeneous Poisson point process with intensity $\beta_m(u) = \lambda(u, m)$.
- The sub-processes \mathbf{X}_m of points with different marks m are independent processes.

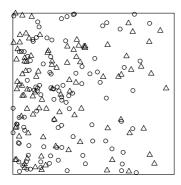
26.2 Simulation

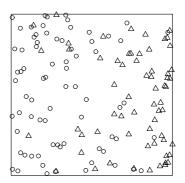
Realisations of Poisson marked point processes can be generated using rmpoispp. The first argument of this command specifies the intensity or intensity function $\lambda(u, m)$. It can be a constant, a vector of constants, or an R function.

```
> par(mfrow = c(1, 2))
> Xunif < rmpoispp(100, types = c("A", "B"), win = square(1))
> plot(Xunif, main = "CSRI, intensity A=100, B=100")
> Xunif < rmpoispp(c(100, 20), types = c("A", "B"), win = square(1))
> plot(Xunif, main = "CSRI, intensity A=100, B=20")
> par(mfrow = c(1, 1))
```


CSRI, intensity A=100, B=20

```
> X1 <- rmpoispp(function(x, y, m) {
+     300 * exp(-3 * x)
+ }, types = c("A", "B"))
> lamb <- function(x, y, m) {
+     ifelse(m == "A", 300 * exp(-4 * x), 300 * exp(-4 * (1 - x)))
+ }
> X2 <- rmpoispp(lamb, types = c("A", "B"))
> par(mfrow = c(1, 2))
> plot(X1, main = "")
> plot(X2, main = "")
> par(mfrow = c(1, 1))
```





26.3 Fitting Poisson models

Poisson marked point process models may be fitted to point pattern data using ppm. Currently the methods are only available for multitype point processes (categorical marks).

26.3.1 Probability densities

Let $W \subset \mathbb{R}^2$ be the study region, and \mathcal{M} the (finite) set of possible marks. Then a marked point pattern is a set

$$\mathbf{y} = \{(x_1, m_1), \dots, (x_n, m_n)\}, \quad x_i \in W, \quad m_i \in \mathcal{M}, \quad n \ge 0$$

of pairs (x_i, m_i) of locations x_i with marks m_i . It can be viewed as a point pattern in the Cartesian product $W \times \mathcal{M}$.

The probability density of a marked point process is a function $f(\mathbf{y})$ defined for all marked point patterns \mathbf{y} including the empty pattern \emptyset .

The process with probability density $f(\mathbf{y}) \equiv 1$ is the uniform Poisson marked point process with intensity 1 for each mark. That is, for this model, the sub-process of points with mark $m_i = m$ is a uniform Poisson process with intensity 1. If the marks are removed, we obtain a Poisson point process with intensity equal to $|\mathcal{M}|$, the number of possible types.

The uniform Poisson marked point process with intensity $\lambda(u, m) = \beta_m$ has probability density

$$f(\mathbf{y}) = \exp\left(\sum_{m \in \mathcal{M}} (1 - \beta_m)|W|\right) \prod_{i=1}^{n(\mathbf{y})} \beta_{m_i}$$
$$= \exp\left(\sum_{m \in \mathcal{M}} (1 - \beta_m)|W|\right) \prod_{m \in \mathcal{M}} \beta_m^{n_m(\mathbf{y})}$$

where $n_m(\mathbf{y})$ is the number of points in \mathbf{y} having mark value m.

The inhomogeneous Poisson marked point process with intensity function $\lambda(u, m)$, at location $u \in W$ and mark $m \in \mathcal{M}$, has probability density

$$f(\mathbf{y}) = \exp\left(\sum_{m \in \mathcal{M}} \int_{W} (1 - \lambda(u, m) \, \mathrm{d}u\right) \prod_{i=1}^{n(\mathbf{y})} \lambda(x_i, m_i). \tag{48}$$

26.3.2 Maximum likelihood

For the multitype Poisson process with intensity function $\lambda(u, m)$ at location $u \in W$ and mark $m \in \mathcal{M}$, the loglikelihood is, up to a constant,

$$\log L = \sum_{i=1}^{n} \log \lambda(x_i, m_i) - \sum_{m \in \mathcal{M}} \int_{W} \lambda(u, m) \, \mathrm{d}u. \tag{49}$$

where m_i is the mark attached to data point x_i . This is formally equivalent to the loglikelihood of a Poisson loglinear regression, so the Berman-Turner algorithm can again be used to maximise the loglikelihood.

26.3.3 Model-fitting in spatstat

Poisson marked point process models are fitted to data using ppm.

The trend formula in the call to ppm may involve the reserved name marks as a variable. This refers to the marks of the points. Since the marks are categorical, marks is treated as a factor variable for modelling purposes.

To fit the homogeneous multitype Poisson process (CSRI), equation (50), we call

> ppm(X, ~marks)

The formula ~marks indicates that the trend depends only on the marks, and not on spatial location; since marks is a factor, the trend has a separate constant value for each level of marks. This is the model (50).

Note that if we had typed

> ppm(X, ~1)

this would have fitted the special case of CSRI where the intensities β_m are equal, $\beta_m \equiv \alpha$ say, for all possible marks. That model is only appropriate if we believe that all mark values are equally likely.

For the Lansing Woods data, the minimal model that makes sense is (50), so we call

> ppm(lansing, ~marks)

Stationary multitype Poisson process

Possible marks:

blackoak hickory maple misc redoak whiteoak

Trend formula: ~marks

Intensities:

beta_blackoak beta_hickory beta_maple beta_misc beta_redoak 135 703 514 105 346 beta_whiteoak

448

Since lansing is a multitype point pattern (its marks are categorical), the variable marks in the formula is a factor. The model has one parameter/coefficient for each level of the factor, i.e. one coefficient for each type of point. In other words, this is the homogeneous Poisson marked point process with intensity β_m for points of mark m.

You'll notice that the parameter estimates β_m coincide with those obtained from summary.ppp above. That is a consequence of the fact that the maximum likelihood estimates (obtained by ppm) are also the method-of-moments estimates (obtained by summary.ppp).

A more complicated example is

> ppm(lansing, ~marks + x)

Nonstationary multitype Poisson process

Possible marks:

blackoak hickory maple misc redoak whiteoak

Trend formula: ~marks + x

Fitted coefficients for trend formula:

(Intercept) markshickory marksmaple marksmisc marksredoak 4.94294727 1.65008211 1.33694849 -0.25131442 0.94116400 markswhiteoak x 1.19951845 -0.07581624

This is the marked Poisson process whose intensity function $\lambda((x, y, m))$ at location (x, y) and mark m satisfies

$$\log \lambda((x, y, m)) = \alpha_m + \beta x$$

where $\alpha_1, \ldots, \alpha_6$ and β are parameters. The intensity is loglinear in x, with a different intercept for each mark, but the same slope ("parallel loglinear regression"). In the printout above, the fitted slope parameter β is $\hat{\beta}$ =-0.07581624. As discussed in Section 13.3 on page 82, the fitted coefficients α_m for the categorical mark are interpreted in the light of the 'contrasts' in force. The default is the treatment contrasts, and the first level of the mark is blackoak, so in this case the fitted coefficient for m=blackoak is 4.942947, while the fitted coefficient for m=hickory is 4.942947 + 1.650082 = 6.593029 and so on.

> ppm(lansing, ~marks * x)

Nonstationary multitype Poisson process

Possible marks:

blackoak hickory maple misc redoak whiteoak

Trend formula: ~marks * x

Fitted coefficients for trend formula:

(Intercept)	markshickory	marksmaple	marksmisc	marksredoak
5.2378062	1.4424915	0.6795604	-0.8482907	0.6916392
markswhiteoak	X	markshickory:x	marksmaple:x	marksmisc:x
1.0901772	-0.7063987	0.4511157	1.3243326	1.2138278
marksredoak:x	markswhiteoak:x			
0.5380413	0.2421379			

The symbol * here is an 'interaction' in the usual sense for linear models. The fitted model is the marked Poisson process with

$$\log \lambda((x, y, m)) = \alpha_m + \beta_m x$$

where $\alpha_1, \ldots, \alpha_6$ and β_1, \ldots, β_6 are parameters. The intensity is loglinear in x with a different slope and intercept for each mark.

The result of ppm is again an object of class "ppm" representing a fitted point process model. To plot the fitted intensity and conditional intensity of the fitted model, use plot.ppm. For a multitype point process you will get a separate plot for each possible mark value.

More complicated examples are:

```
> ppm(lansing, ~marks * polynom(x, y, 2))
> ppm(lansing, ~marks * harmonic(x, y, 2))
```

27 Methods 13: Gibbs models for multitype point patterns

Gibbs point process models (section 20) are also available for marked point processes, and can be fitted to data using ppm. Currently the methods are only implemented for *multitype* point processes (categorical marks), so we restrict attention to this case.

27.1 Gibbs models

Much of the theory of Gibbs models described in Section 20 carries over immediately to *multitype* point processes.

27.1.1 Conditional intensity

The conditional intensity $\lambda(u, \mathbf{X})$ of an (unmarked) point process \mathbf{X} at a location u was defined in section 20.5. Roughly speaking $\lambda(u, \mathbf{x}) du$ is the conditional probability of finding a point near u, given that the rest of the point process \mathbf{X} coincides with \mathbf{x} .

For a marked point process **Y** the conditional intensity is a function $\lambda((u, m), \mathbf{Y})$ giving a value at a location u for each possible mark m. For a *finite* set of marks M, we can interpret $\lambda((u, m), \mathbf{y}) du$ as the conditional probability finding a point with mark m near u, given the rest of the marked point process.

The conditional intensity is related to the probability density $f(\mathbf{y})$ by

$$\lambda((u,m),\mathbf{y}) = \frac{f(\mathbf{y} \cup \{u\})}{f(\mathbf{y})}$$

for $(u, m) \notin \mathbf{y}$.

For Poisson processes, the conditional intensity $\lambda((u, m), \mathbf{y})$ coincides with the intensity function $\lambda(u, m)$ and does not depend on the configuration \mathbf{y} . For example, the homogeneous Poisson multitype point process or "CSRI" (Section 26.1.1) has conditional intensity

$$\lambda((u,m),\mathbf{y}) = \beta_m \tag{50}$$

where $\beta_m \geq 0$ are constants which can be interpreted in several equivalent ways (section 20.5). The sub-process consisting of points of type m only is Poisson with intensity β_m . The process obtained by ignoring the types, and combining all the points, is Poisson with intensity $\beta = \sum_m \beta_m$. The marks attached to the points are i.i.d. with distribution $p_m = \beta_m/\beta$.

27.1.2 Pairwise interactions

A multitype pairwise interaction process is a Gibbs process with probability density of the form

$$f(\mathbf{y}) = \alpha \left[\prod_{i=1}^{n(\mathbf{y})} b_{m_i}(x_i) \right] \left[\prod_{i < j} c_{m_i, m_j}(x_i, x_j) \right]$$
(51)

where $b_m(u), m \in \mathcal{M}$ are functions determining the 'first order trend' for points of each type, and $c_{m,m'}(u,v), m, m' \in \mathcal{M}$ are functions determining the interaction between a pair of points of given types m and m'. The interaction functions must be symmetric, $c_{m,m'}(u,v) = c_{m,m'}(v,u)$ and $c_{m,m'} \equiv c_{m',m}$. The conditional intensity is

$$\lambda((u,m);\mathbf{y}) = b_m(u) \prod_{i=1}^{n(\mathbf{y})} c_{m,m_i}(u,x_i).$$
(52)

27.1.3 Pairwise interactions not depending on marks

The simplest examples of multitype pairwise interaction processes are those in which the interaction term $c_{m,m'}(u,v)$ does not depend on the marks m,m'. For example, we can take any of the interaction functions c(u,v) described in section 20.3 and use it to construct a marked point process.

Such processes can be constructed equivalently as follows [8]:

- an unmarked Gibbs process is generated with first order term $b(u) = \sum_{m \in \mathcal{M}} b_m(u)$ and pairwise interaction c(u, v).
- each point x_i of this unmarked process is labelled with a mark m_i with probability distribution $\mathbb{P}\{m_i = m\} = b_i(x_i)/b(x_i)$ independent of other points.

If additionally the intensity functions are constant, $b_m(u) \equiv \beta_m$, then such a point process has the random labelling property.

27.1.4 Mark-dependent pairwise interactions

Various complex kinds of behaviour can be created by postulating a pairwise interaction that does depend on the marks.

A simple example is the multitype hard core process in which $\beta_m(u) \equiv \beta$ and

$$c_{m,m'}(u,v) = \begin{cases} 1 & \text{if } ||u-v|| > r_{m,m'} \\ 0 & \text{if } ||u-v|| \le r_{m,m'} \end{cases}$$
 (53)

where $r_{m,m'} = r_{m',m} > 0$ is the hard core distance for type m with type m'. In this process, two points of type m and m' respectively can never come closer than the distance $r_{m,m'}$.

By setting $r_{m,m'}=0$ for a particular pair of marks m,m' we effectively remove the interaction term between points of these types. If there are only two types, say $\mathcal{M}=\{1,2\}$, then setting $r_{1,2}=0$ implies that the sub-processes \mathbf{X}_1 and \mathbf{X}_2 , consisting of points of types 1 and 2 respectively, are independent point processes. In other words the process satisfies the independence-of-components property.

The multitype Strauss process has pairwise interaction term

$$c_{m,m'}(u,v) = \begin{cases} 1 & \text{if } ||u-v|| > r_{m,m'} \\ \gamma_{m,m'} & \text{if } ||u-v|| \le r_{m,m'} \end{cases}$$
 (54)

where $r_{m,m'} > 0$ are interaction radii as above, and $\gamma_{m,m'} \geq 0$ are interaction parameters.

In contrast to the unmarked Strauss process, which is well-defined only when its interaction parameter γ is between 0 and 1, the multitype Strauss process allows some of the interaction parameters $\gamma_{m,m'}$ to exceed 1 for $m \neq m'$, provided one of the relevant types has a hard core $(\gamma_{m,m} = 0 \text{ or } \gamma_{m',m'} = 0)$.

If there are only two types, say $\mathcal{M} = \{1, 2\}$, then setting $\gamma_{1,2} = 1$ implies that the subprocesses \mathbf{X}_1 and \mathbf{X}_2 , consisting of points of types 1 and 2 respectively, are independent Strauss processes.

The multitype Strauss-hard core process has pairwise interaction term

$$c_{m,m'}(u,v) = \begin{cases} 0 & \text{if } ||u-v|| < h_{m,m'} \\ \gamma_{m,m'} & \text{if } h_{m,m'} \le ||u-v|| \le r_{m,m'} \\ 1 & \text{if } ||u-v|| > r_{m,m'} \end{cases}$$
(55)

where $r_{m,m'} > 0$ are interaction distances and $\gamma_{m,m'} \ge 0$ are interaction parameters as above, and $h_{m,m'}$ are hard core distances satisfying $h_{m,m'} = h_{m',m}$ and $0 < h_{m,m'} < r_{m,m'}$.

27.2 Pseudolikelihood for multitype Gibbs processes

Models can be fitted by maximum pseudolikelihood. For a multitype Gibbs point process with conditional intensity $\lambda((u, m); \mathbf{y})$, the log pseudolikelihood is

$$\log \mathsf{PL} = \sum_{i=1}^{n(\mathbf{y})} \log \lambda((x_i, m_i); \mathbf{y}) - \sum_{m \in \mathcal{M}} \int_{W} \lambda((u, m); \mathbf{y}) \, \mathrm{d}u. \tag{56}$$

The pseudolikelihood can be maximised using an extension of the Berman-Turner device [3].

27.3 Fitting Gibbs models to multitype data

Marked point process models may be fitted to point pattern data using ppm. Currently the methods are only available for multitype point processes (categorical marks).

27.3.1 Interactions not depending on marks

The model-fitting function ppm expects an argument interaction that specifies the interpoint interaction structure of the point process. The default is 'no interaction', corresponding to a Poisson process.

On page 141 there is a list of interpoint interactions for modelling *unmarked* point patterns. These interactions can also be used, without modification, to fit models to *multitype* point patterns.

For example

> ppm(lansing, ~marks, Strauss(0.07))

fits a multitype version of the Strauss process (section 20.3.2) in which the conditional intensity is

$$\lambda((u,m),\mathbf{y}) = \beta_m \gamma^{t(u,\mathbf{y})}.$$
 (57)

Here β_m are constants which account for the unequal abundance of the different species of tree. The other quantities are the same as in (42). The interaction between two trees is assumed to be the same for all species, and is controlled by the interaction parameter γ and interaction radius r = 0.07. For example, this includes the case $\gamma = 0$ where no two trees (whatever species they belong to) come closer than 0.07 units apart, a 'multitype hard core process'.

27.3.2 Interactions depending on marks

There are two additional interpoint interactions defined in **spatstat** for multitype point patterns:

MultiStrauss the multitype Strauss process

MultiStraussHard multitype hybrid hard core / Strauss process

In these models, the interaction between two points depends on the types of the points as well as their separation.

In the multitype Strauss process (54), for each pair of types i and j there is an interaction radius r_{ij} and interaction parameter γ_{ij} . In simple terms, each pair of points, with marks i and j say, contributes an interaction term $\gamma_{i,j}$ if the distance between them is less than the interaction distance $r_{i,j}$. These parameters must satisfy $r_{ij} = r_{ji}$ and $\gamma_{ij} = \gamma_{ji}$. The conditional intensity is

$$\lambda((u,i),\mathbf{y}) = \beta_i \prod_j \gamma_{i,j}^{t_{i,j}(u,\mathbf{y})}$$
(58)

where $t_{i,j}(u, \mathbf{y})$ is the number of points in \mathbf{y} , with mark equal to j, lying within a distance $r_{i,j}$ of the location u.

To fit the stationary multitype Strauss process to the dataset betacells, we must specify the matrix of interaction radii r_{ij} :

```
> data(betacells)
> r <-30 * matrix(c(1, 2, 2, 1), nrow = 2, ncol = 2)
> ppm(betacells, ~1, MultiStrauss(c("off", "on"), r), rbord = 60)
Stationary Multitype Strauss process
Possible marks:
off on
First order terms:
    beta_off
                  beta_on
0.0001373652 0.0001373652
Interaction: Pairwise interaction family
Interaction:
                     Multitype Strauss process
2 types of points
Possible types:
[1] "off" "on"
Interaction radii:
    off on
off 30 60
     60 30
on
Fitted interaction parameters gamma_ij:
       off
off 0.0000 0.8303
on 0.8303 0.0000
Relevant coefficients:
markoffxoff markoffxon
                          markonxon
-17.2378706 -0.1860184 -17.2138383
```

To fit a nonstationary multitype Strauss process with log-cubic polynomial trend:

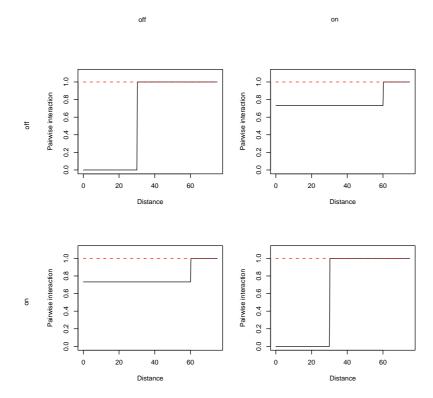
```
> ppm(betacells, ~polynom(x, y, 3), MultiStrauss(c("off", "on"),
+ r), rbord = 60)
```

For more detailed explanation and examples of modelling and the interpretation of model formulae for point processes, see [5].

27.3.3 Plotting the fitted interaction

The fitted pairwise interaction in a point process model can be plotted using fitin. The value returned by fitin is a function array (class "fasp").

Fitted pairwise interactions

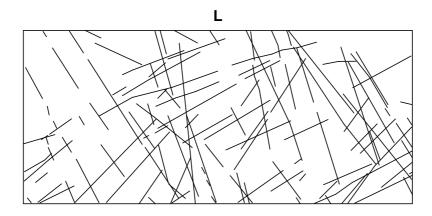


28 Line segment data

spatstat also has some facilities for handling spatial patterns of line segments.

For example, the copper dataset in spatstat contains a dataset copper\$Lines that records the locations of geological faults in a survey region.

```
> data(copper)
> L <- copper$Lines
> L <- rotate(L, pi/2)
> plot(L)
```



A spatial pattern of line segments is represented by an object of class "psp". It consists of a list of line segments (given by the coordinates of their two endpoints), and a window in which the line segments were observed. The line segments may also carry marks.

Objects of class "psp" can be created by the function psp or obtained by converting other data using the function as.psp.

Capabilities available for this class include:

[.psp	subset operator (also performs clipping)
marks.psp	extract marks
endpoints.psp	extract midpoints of line segments
midpoints.psp	compute midpoints of line segments
lengths.psp	compute lengths of line segments
angles.psp	compute angles of orientation for line segments
rotate.psp	rotate a line segment pattern
shift.psp	shift a line segment pattern
affine.psp	apply affine transformation
pairdist.psp	distances between line segments
crossdist.psp	distances between line segments
nndist.psp	closest distances between line segments
density.psp	kernel-smoothed intensity image
crossing.psp	find intersection points between line segments
selfcrossing.psp	find intersection points between line segments
unitname.psp	determine units of length
rescale.psp	change units of length
rshift.psp	apply random shift to each line segment

There are also the usual methods

plot.psp plot a line segment pattern
print.psp print information on a line segment pattern
summary.psp compute summary of a line segment pattern

> summary(L)

146 line segments

Lengths:

Min. 1st Qu. Median Mean 3rd Qu. Max. 0.09242 6.61400 12.18000 15.02000 19.95000 65.48000

Total length: 2192.57251480451 km

Length per unit area: 0.196937548404655

Angles (radians):

Min. 1st Qu. Median Mean 3rd Qu. Max. 0.008107 0.549500 1.747000 1.378000 2.113000 2.912000

Window: polygonal boundary

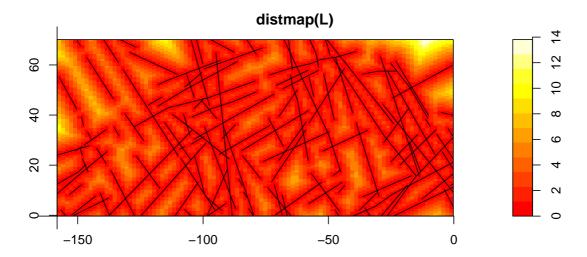
single connected closed polygon with 4 vertices

enclosing rectangle: [-158.23, -0.19] x [-0.335, 70.11] km

Window area = 11133.3 square km

Unit of length: 1 km

> plot(distmap(L))
> plot(L, add = TRUE)



29 Further information on spatstat

Help files

For information on a particular command in **spatstat**, consult the online help file by typing help(command). The help files are detailed and extensive. The complete manual is over 500 pages.

For examples of the use of a particular command, read the examples section in the help file, or type example (command) to see the examples executed.

Quick reference

Type help(spatstat) for a quick-reference overview of all the functions available in the package. For a demonstration of many of the capabilities of spatstat, type demo(spatstat). For a visual display of all the datasets supplied in spatstat, type demo(data).

Website

The website www.spatstat.org contains information on recent updates to the package, frequently-asked questions, bug fixes, literature and other developments.

Modelling

For examples on fitting point process models, see [5].

Citation

If you use spatstat in a research publication, it would be much appreciated if you could cite the paper [4], or mention spatstat in the acknowledgements.

In doing so, you will help us to justify the expenditure of time and effort on maintaining and developing the package.

Citation details are also available in the package by typing citation(package="spatstat").

Queries and requests

If you have difficulty in getting the package to do what you want, or if you have a suggestion for additional features that could be added, please contact the package authors, adrian@maths.uwa.edu.au and r.turner@auckland.ac.nz, or email the R special interest group in spatial and geographical statistics, r-sig-geo@stat.math.ethz.ch.

REFERENCES 193

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\mathbf{Index}

analysis of deviance, 88	nearest neighbour, 102, 109
area-interaction process, 135	pairwise, 102, 111
	$\mathtt{distmap},102$
binary mask, 28, 41	
circular windows, 39	edge effects, 104
classes, 27	empty space distances, 102, 103
in R, 27	empty space function, 104
in spatstat, 27	envelopes, 119
clickppp, 25	and Monte Carlo tests, 119
cluster models	for any fitted model, 123
fitting, 125, 130	for any simulation procedure, 124
inhomogeneous, 130	in spatstat, 120
fitting, 130	of summary functions, 119
complete spatial randomness, 72	exploratory data analysis, 21
and independence, 157, 179	for marked point patterns, 165
definition, 72	fitted model, 142
Kolmogorov-Smirnov test, 75	goodness-of-fit, 90, 148
quadrat counting test, 74	interpretation of coefficients, 82
conditional intensity, 136	methods for, 84
for marked point processes, 185	residuals, 91, 150
/	simulation of, 89
contrasts, 82, 183	fitting models
covariate effects, 9	by Huang-Ogata method, 147
covariates, 7, 16, 82 in ppm, 82	
	kppm, 125, 130
Cox process, 99	maximum pseudolikelihood, 139
CSRI, 157, 179	to marked point patterns, 182, 187
conditional intensity, 185	via summary statistics, 125
fitting to data, 182	fv, 32
simulating, 180	geometrical transformations, 50
data entry, 33	Gibbs models, 132
at the terminal, 34	area-interaction, 135
basic, 33, 34	Diggle-Gates-Stibbard, 135
checking, 36	Diggle-Gratton, 135
from file, 34	fitting, 139
GIS formats, 42	by Huang-Ogata method, 147
marked point patterns, 160	maximum pseudolikelihood, 139
marks, 35	ррт, 139
point-and-click, 25	fitting to marked point patterns, 187
datasets	goodness-of-fit, 148
inspecting, 20	hard core process, 133
provided in spatstat, 25	in spatstat, 141
dispatching, 27	infinite order interaction, 135
distance methods, 102	multitype, 185
distances	maximum pseudolikelihood, 187
empty space, 102, 103	multitype pairwise interaction, 185
1 V 1 /	, , , , , , , , , , , , , , , , , , ,

INDEX 197

	COOD 75
pairwise interaction, 135	of CSR, 75
residuals, 150	of inhomogeneous Poisson, 91
simulation, 137	kppm, 125, 130
simulation of fitted model, 144	line segments, 190
soft core, 135	lurking variable plot, 93
Strauss process, 134	furking variable plot, 95
Strauss-hard core, 135	maptools package, 42
GIS formats, 42	mark correlation function, 174
goodness-of-fit, 90	marked point patterns
for fitted Gibbs model, 148	cutting marks into bands, 163
for Poisson models, 90	data entry, 160
hard core process, 133	exploratory data analysis, 165
multitype, 186	exploring marks, 167
Huang-Ogata method, 147	inspecting, 161
	joint and conditional analysis, 157
im, 27, 54	manipulating, 163
images, 54	methodological issues, 157
computing with, 59	model-fitting, 182, 187
creating, 54	probabilistic formulation, 156
from raw data, 54	randomisation tests, 157
exploratory inspection of, 58	separating into types, 163
extracting subset, 58	summary functions, 169
plotting, 56	marked point process
returned by a function, 55	intensity, 165
independence of components, 157, 176	marks, 6, 15, 156
intensity	categorical, 35
function, 67	data entry, 33, 35
kernel estimator, 67	exploratory data analysis, 167
homogeneous, 66	manipulating, 163
inhomogeneous, 67	operations on, 49
investigation of, 66	smoothing, 167
measure, 67	spatial trend in, 167
of marked point process, 165	-
interaction, 8, 11	versus covariates, 15
distance methods, 102	markstat, 169 marktable, 168
in spatstat, 141	,
multitype, 185, 187	Matern cluster process, 98 maximum likelihood, 79
in spatstat, 187	,
plotting a fitted interaction, 189	maximum pseudolikelihood, 139, 187
Q-Q plot, 153	for multitype Gibbs models, 187
simple models, 98	improvements over, 147
summary functions, 102	methods, 27
V function 20 111	default method, 29
K function, 22, 111	dispatch, 27
for multitype point pattern, 169	minimum contrast, 125
inhomogeneous, 128	model validation, 90, 148
kernel estimator of intensity, 67, 68	Monte Carlo test, 119
kernel smoothing of marks, 167	pointwise, 120
Kolmogorov-Smirnov test	simultaneous, 121

198 INDEX

multitype hard core process, 186	definition, 79
multitype point pattern, 10, 11, 22, 35	fitting, 80
multitype point patterns	likelihood, 80
separating into types, 163	motivation, 79
summary functions, 169	simulation, 79
multitype Strauss process, 186	Poisson-derived models, 98
munity pe bulauss process, 100	
nearest neighbour distances, 102, 109	polygonal windows, 28, 40
nndist, 102	ppm, 84, 142
nuisance parameters, 145	marked Gibbs point process models, 187
F	marked Poisson point process models,
owin, $27, 39$	182
	methods for, 84
pairdist, 102	ppp, 27
pairwise distances, 102, 111	combining several, 53
pairwise interaction process, 133	extracting subset, 48
point pattern, 6	format, 46
marked, 156	geometrical transformations, 50
marks, 6, 15	in arbitrary window, 44
multitype, 10, 11	manipulating, 46
needs window, 47	needs window, 47
point process model for, 13	operations on, 47
standard model, 14	random perturbations, 50
point process, 13	ways to make, 37
point process models	probability density, 132
area-interaction, 135	profile pseudolikelihood, 145
Diggle-Gates-Stibbard, 135	pseudolikelihood, 139
Diggle-Gratton, 135	profile pseudolikelihood, 145
Gibbs, 132	prome pseudonkennood, 140
hard core, 133	quadrat counting, 21, 67
infinite order interaction, 135	quadrat counting test
pairwise interaction, 133, 135	of CSR, 74
soft core, 135	quadrat test
Strauss, 134	of inhomogeneous Poisson, 90
Strauss-hard core, 135	of inflomogeneous folsson, 90
,	R, 17
Poisson cluster processes, 98	contributed packages, 18
Poisson models	for spatial data formats, 42
fitting, 80	- · · · · · · · · · · · · · · · · · · ·
goodness-of-fit, 90	for spatial statistics, 18
homogeneous, 72	where to get, 17
inhomogeneous, 79	random labelling, 157, 177
log-likelihood, 80	random perturbations, 50
marked, 179	random thinning, 79
maximum likelihood, 79	randomisation tests, 157, 175
residuals, 91	for marked point patterns, 175
Poisson point process	rectangular windows, 28, 39
homogeneous	residuals, 91, 150
definition, 72	for fitted Gibbs model, 150
simulation, 72	for Poisson models, 91
inhomogeneous	lurking variable plot, 93

INDEX 199

0.0.1.4	
Q-Q plot, 151	units of length, 37
smoothed residual field, 93	validation, 90, 148
return value, 30	validation, 50, 110
rpoispp, 72, 79	windows, 39
runifpoint, 73	binary mask, 28, 41
sequential models, 100	circular, 39
shapefiles, 42	GIS formats, 42
shapefiles package, 42	needed in any point pattern, 47
simulation	operations on, 44
of fitted Gibbs model, 144	polygonal, 28, 40
of fitted Poisson model, 89	rectangular, 28, 39
smoothed residual field, 93	returned by functions, 43
sp package, 42	2
spatstat, 19, 192	χ^2 quadrat counting test, 74
citing, 19	
getting started, 19	
installing, 19	
split, 24	
standard model, 14	
Strauss process, 134	
fitting to data, 140	
multitype, 186	
summary functions, 102	
and Monte Carlo tests, 119	
critique, 117	
edge effects, 104	
envelopes, 119	
F, 104	
for multitype point patterns, 169	
G, 109	
inference using, 119	
inhomogeneous K , 128	
J, 114	
K, 111	
L, 112	
mark correlation, 174	
model-fitting with, 125 pair correlation, 112	
pan correlation, 112	
tests	
χ^2 quadrat counting, 74	
Kolmogorov-Smirnov, 75, 91	
Monte Carlo, 119	
thinning, 99	
Thomas process, 98	
tips, 27, 31, 36, 48, 103, 106, 121, 160	
treatment contrasts, 82	
unitname, 37	
, · · ·	