

# Using the R package **kergp**: Ordinal kernels

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This report<sup>1</sup> illustrates the use of ordinal kernels with **kergp**. For that purpose, we choose an analytical function, coming from the beam bending problem, presented in [Roustant et al., 2018]. That function will be viewed as a black-box function, that we aim at approximating with a Gaussian process model. For completeness, we first briefly recall the context.

## The beam bending problem

A force is applied to an horizontal beam, fixed in a wall, which creates a vertical deviation, called deflection. Under standard assumptions, the beam deflection is simply expressed as:

$$y(L, S, \tilde{I}) = \frac{PL^3}{3ES^2\tilde{I}} \quad (1)$$

where:

- $L$  is the length of the beam,
- $E$  is the Young modulus characterizing the properties of the beam,
- $P$  is the amplitude of the vertical loading,
- $S$  is the area of the cross-section,
- $\tilde{I} = I/S^2$  is the moment of inertia  $I$  normalized by the cross section.

Here,  $E, P$  are supposed to be constant:  $E = 600\text{GPa}$ ,  $P = 600\text{N}$ . On the contrary,  $L, S$  are viewed as continuous variables varying in the intervals  $[10, 20]$  and  $[1, 2]$  respectively. We consider 12 kinds of beams, characterized by 4 different shapes (square, circle, I and star) and 3 filling levels (solid, medium, hollow), as shown in Figure 1. For each beam, the normalized inertia is a fixed values, which can be computed from physics equations. They are given by:

$$(\tilde{I}_1, \dots, \tilde{I}_{12}) = (0.0833, 0.139, 0.380, 0.0796, 0.133, 0.363, \\ 0.0859, 0.136, 0.360, 0.0922, 0.138, 0.369). \quad (2)$$

Here, we assume that only the order corresponding to the inertia values is given. Hence, we consider that  $\tilde{I}$  is an ordinal discrete variable with 12 levels corresponding to the beams.

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<sup>1</sup>Compiled with **R** 3.6.1 using **kergp** 0.5.0.

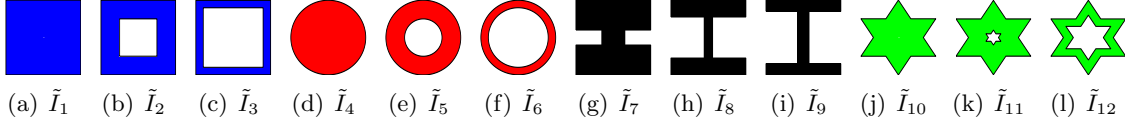


Figure 1: Representation of the shapes considered for the cross-sections.

## Construction of a GP model

Let us now start the illustration with `kergp`. We first prepare the data. We provide the 12 values of inertia. Recall that they are only used to define the order of the levels. The variable `iniLevels` contains the beam initial configurations, and `ordLevels` contains the sorted configurations (with respect to inertia values).

```
myGrid <- expand.grid(Fill = c("solid", "medium", "hollow"),
                     Shape = c("square", "circle", "I", "star"))
iniLevels <- with(myGrid, paste(Shape, Fill, sep = "."))

inertia <- c(0.08333333, 0.13888889, 0.37962963,
             0.07957747, 0.13262912, 0.36251959,
             0.08588435, 0.13554232, 0.35992989,
             0.09221567, 0.13832350, 0.36886267)

ordLevels <- iniLevels[sort(inertia, index = TRUE, decreasing = TRUE)$ix]
names(inertia) <- iniLevels
L <- length(inertia) # number of levels

plot(inertia[ordLevels], main = "Inertia", xlab = "Ordered levels")
```

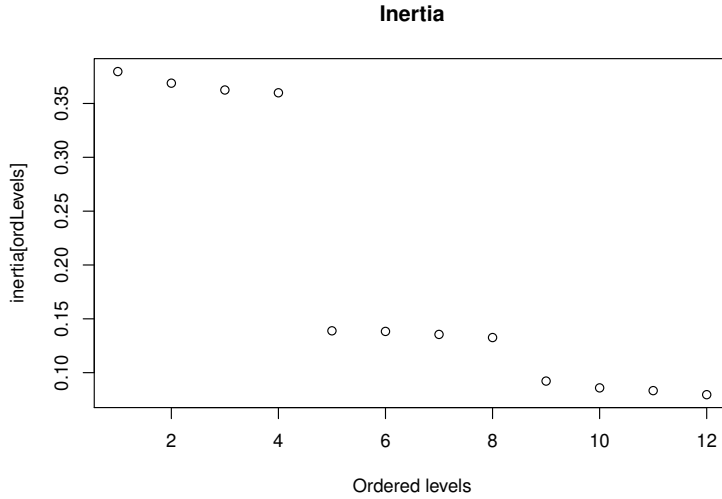


Figure 2: Inertia values, in function of the ordered levels.

The deflection is coded as a function of `x`, whose column `ShapeFill` contains an ordered factor. Mind the conversion to character when computing the inertia corresponding to the level `x[["ShapeFill"]]` (a conversion to integer would give a wrong result here). We have rescale the output by a factor of  $1e5$ , in order to avoid too small numbers.

```
deflection <- function(x) {
  I <- inertia[as.character(x[["ShapeFill"]])]
  # caution: as.character must be used
  1e5 * x[["Length"]]^3 / (3e9 * x[["Section"]]^2 * I)
}
```

We now create a design of experiments (learning set), from a maximin Latin hypercube design in three dimensions, corresponding to the three input variables. The levels of `ShapeFill` are obtained by converting the continuous values to an ordered factor. We proceed to a first check, by drawing the output value `Y` versus `ShapeFill`, which should be roughly increasing.

```
library(DiceDesign)
seed <- 0
m <- 3 # number of design points per level
X0 <- lhsDesign(n = m * L, dimension = 3, seed = seed)$design
set.seed(seed)
X <- maximinSA_LHS(X0)$design

df <- data.frame(Length = (X[, 1] + 1) * 10,
                 Section = X[, 2] + 1,
                 ShapeFill = as.integer(floor(X[, 3] * L) + 1))

df <- within(df, ShapeFill <- ordered(ordLevels[ShapeFill],
                                     levels = ordLevels))
df <- data.frame(df, Y = deflection(df))
plot(Y ~ ShapeFill, data = df)
```

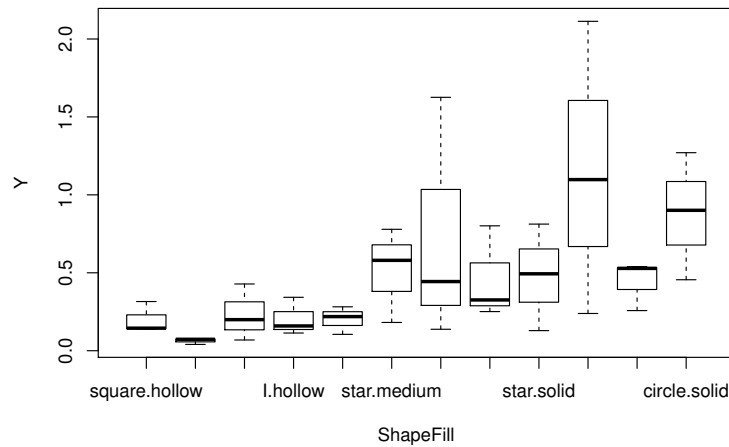


Figure 3: `Y` versus `ShapeFill`, showing a roughly monotonic pattern.

Similarly, a test set is constructed.

```
nNew <- 1000
XNew <- lhsDesign(nNew, 2, seed = seed)$design
dfNew <- data.frame(Length = (XNew[, 1] + 1) * 10,
                   Section = XNew[, 2] + 1,
                   ShapeFill = sample(L, nNew, replace = TRUE))
dfNew <- within(dfNew, ShapeFill <- ordered(ordLevels[ShapeFill],
                                           levels = ordLevels))
dfNew <- data.frame(dfNew, Y = deflection(dfNew))
```

Then we consider a Gaussian process for modelling  $Y$ . The kernel is built as a product of a Matérn 5/2 kernel for each of the continuous variables **Length** and **Section**, and an ordinal kernel for the ordinal variable **ShapeFill**. The latter is built with a warping function  $F$  as:

$$k(x, x') = k_0(F(x), F(x')).$$

Hereafter, we choose the default value for  $k_0$ , i.e. a Matérn 5/2 kernel, and a spline of degree 2 for  $F$ . The help page of `covOrd` describes the available modelling options, both for setting  $F$  (e.g. Normal, spline) or  $k_0$  (e.g. Matérn, cos).

```
library(kergp)
kCont1 <- covRadial(k1Fun1 = k1Fun1Matern5_2,
                   d = 1, cov = "homo", input = "Length")
coefUpper(kCont1) <- c(10, 10)

kCont2 <- covRadial(k1Fun1 = k1Fun1Matern5_2,
                   d = 1, cov = "corr", input = "Section")
coefUpper(kCont2) <- 10

u <- ordered(iniLevels, labels = ordLevels)
kOrd <- covOrd(ordered = u, warpFun = "spline2", inputs = "ShapeFill")

kMix <- covComp(formula = ~ kCont1() * kCont2() * kOrd() )
```

We now fit the model with `kergp`. A minimal number of multistart is recommended.

```
library(doFuture)
registerDoFuture()
plan(multisession, workers = max(detectCores()-1, 1))
multistart <- 50

fit <- gp(formula = Y ~ 1,
         cov = kMix, data = df,
         multistart = multistart)
```

We can plot the estimated warping. It shows here 2 jumps, delimiting 3 groups of levels, corresponding to the filling degree of the shape (solid, medium, hollow).

```
plot(as.list(fit$covariance)$kOrd, type = "warp")
```

Finally, we compute the predictions and assess the prediction accuracy with  $Q^2$  criterion ( $R^2$  on a test set).

```
pred <- predict(fit, newdata = dfNew)
Q2 <- function(obs, pred){
  1 - sum((pred - obs)^2) / sum((mean(obs) - obs)^2)
}
print(Q2(obs = dfNew$Y, pred = pred$mean))

## [1] 0.974
```

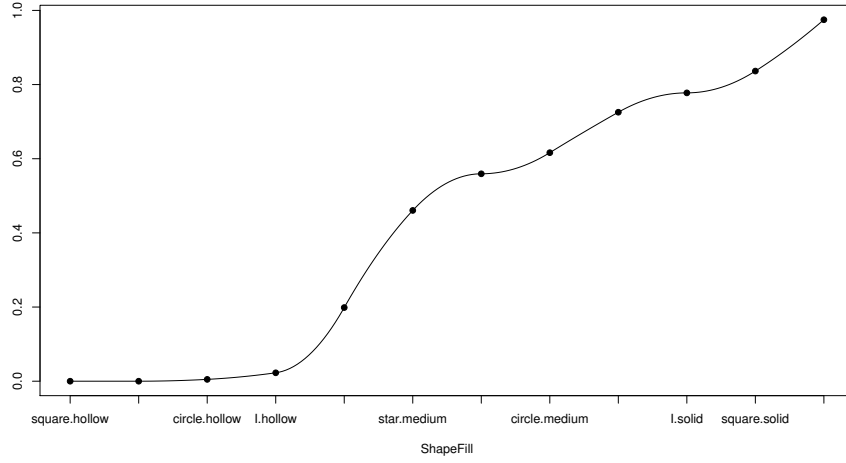


Figure 4: Estimated warping for ShapeFill.

## References

[Roustant et al., 2018] Roustant, O., Padonou, E., Deville, Y., Clément, A., Perrin, G., Giorla, J., and Wynn, H. (2018). Group kernels for Gaussian process metamodels with categorical inputs. Technical report, <https://arxiv.org/abs/1802.02368>.