

Package ‘adheaping’

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Type Package

Title Characteristic-Function De-Heaping Density Estimation

Version 1.1.0

Description Tuning-free kernel density estimation for heaped and rounded data using a characteristic-function theory of heaping. Rounding to a grid is convolution with a box followed by lattice sampling, so the density is recovered by deconvolving the known box and tapering against a data-driven noise floor. Provides a box-deconvolution de-heaping estimator, a superposition variant, and a single combined estimator selected by a band-capacity gate; grid, heaped-fraction, and mixed-grain readers; and a spectral higher-order comb detector. Base-R replicas of the Heitjan-Rubin multiple-imputation and measurement-error deconvolution methods are included for comparison, and the 'Kernelheaping' stochastic expectation-maximization estimator is used when installed.

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Depends R (>= 3.6)

Imports stats

Suggests Kernelheaping, foreign, testthat (>= 3.0.0), knitr, rmarkdown

URL <https://github.com/mitch-thornton/kde-ad-heaping>

BugReports <https://github.com/mitch-thornton/kde-ad-heaping/issues>

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adkde	<i>Combined AD heaping-KDE: band-capacity gate selects de-heap / superposition / iterated.</i>
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Description

The single tuning-free estimator. A band-capacity statistic (de-heaped in-band power in the outer quarter of the identifiable band) selects the de-heaping estimator when the density fits inside the band, the superposition when it exceeds the band, and the iterated superposition at the coarsest grids.

Usage

```
adkde(y, D, grid, rho_lo = 0.06, rho_hi = 0.14, seed = 20260627)
```

Arguments

- y heaped (rounded) sample.
- D grid width.
- grid evaluation grid (equally spaced).
- rho_lo, rho_hi band-capacity thresholds selecting the component.
- seed random seed passed to the superposition components.

Value

Density values on grid, with attributes pick (the selected component) and rho (the band-capacity statistic).

Examples

```
grid <- seq(-6, 6, length.out = 1024)
x <- ifelse(runif(2000) < 0.5, rnorm(2000, -1.2, 0.5), rnorm(2000, 1.2, 0.5))
f <- adkde(0.5 * round(x / 0.5), 0.5, grid)
attr(f, "pick")
```

bin_prob

*Bin a sample to a probability vector on an equal grid***Description**

Bin a sample to a probability vector on an equal grid

Usage

```
bin_prob(x, grid)
```

Arguments

x numeric sample.

grid numeric vector of equally spaced cell centers.

Value

A list with elements **p** (cell probabilities) and **dx** (cell width).

Examples

```
grid <- seq(-5, 5, length.out = 256)
b <- bin_prob(rnorm(500), grid)
sum(b$p)
```

deconv_kde

*Measurement-error deconvolution KDE (rounding as Uniform(-D/2, D/2) error).***Description**

Divides the empirical characteristic function by $\text{sinc}(wD/2)$ inside the grid band with a fixed Silverman Gaussian cutoff and a ridge cap; the classical deconvolution baseline.

Usage

```
deconv_kde(y, D, grid)
```

Arguments

y	heaped (rounded) sample.
D	grid width.
grid	evaluation grid (equally spaced).

Value

Density values on grid.

Examples

```
grid <- seq(-6, 6, length.out = 1024)
f <- deconv_kde(0.5 * round(rnorm(2000) / 0.5), 0.5, grid)
```

deheap_kde	<i>Tuning-free de-heaping density estimator (box deconvolution + residue-floor Wiener).</i>
------------	---

Description

Rounding to grid D is convolution of the density with a width- D box followed by lattice sampling; in the identifiable band $|w| < \pi/D$ the empirical characteristic function is divided by $\text{sinc}(wD/2)$ (de-Sheppard) and Wiener-tapered against the sampling floor $1/n$, amplified by the deconvolution. No bandwidth is chosen by hand.

Usage

```
deheap_kde(y, D, grid)
```

Arguments

y	heaped (rounded) sample.
D	grid width.
grid	evaluation grid (equally spaced).

Value

Density values on grid.

Examples

```
grid <- seq(-6, 6, length.out = 1024)
x <- ifelse(runif(2000) < 0.5, rnorm(2000, -1.2, 0.5), rnorm(2000, 1.2, 0.5))
f <- deheap_kde(0.5 * round(x / 0.5), 0.5, grid)
```

heap_detect	<i>Detect the rounding grid as a group-matched atom in the spectral basis</i>
-------------	---

Description

Higher-order comb detection: the symmetry defect of the shift-by-K quotient group on the covariance of the power spectrum (a fourth-order statistic) is minimized at the true replica period; the smallest period with low defect (the largest passing cyclic subgroup) is the detected grid.

Usage

```
heap_detect(y, span = NULL, Mgrid = 512, cand_K = c(8, 16, 24, 32, 48, 64, 96))
```

Arguments

y	heaped sample.
span	numeric length-2 range for the internal analysis grid (defaults from the data).
Mgrid	internal grid size (default 512).
cand_K	candidate replica periods in spectral bins.

Value

A list with D_hat (recovered grid, or NA), K_hat, detected (logical), and defects (symmetry defect per candidate period).

Examples

```
set.seed(1)
x <- ifelse(runif(4000) < 0.5, rnorm(4000, -1.2, 0.5), rnorm(4000, 1.2, 0.5))
heap_detect(0.8 * round(x / 0.8), span = c(-12.8, 12.8))$D_hat
```

heap_fraction	<i>Estimate the heaped fraction from the comb tooth height</i>
---------------	--

Description

Under partial heaping the leading tooth has height about p^2 over the residue floor, so `phat = sqrt(S_peak - floor)`.

Usage

```
heap_fraction(y, D, grid)
```

Arguments

y	heaped (rounded) sample.
D	grid width.
grid	evaluation grid (equally spaced).

Value

The estimated heaped fraction in $[0, 1]$.

Examples

```
grid <- seq(-6, 6, length.out = 2048)
x <- rnorm(4000); heaped <- runif(4000) < 0.4
y <- x; y[heaped] <- round(x[heaped])
heap_fraction(y, 1.0, grid)
```

heap_grid

Recover the rounding grid from the leading spectral replica

Description

The leading tooth of the power spectrum sits at $2\pi/D$, so the grid is $D_{\text{hat}} = 2\pi / w_{\text{peak}}$.

Usage

```
heap_grid(y, grid, near = NULL)
```

Arguments

y	heaped (rounded) sample.
grid	evaluation grid (equally spaced).
near	optional grid hint; if supplied the tooth is located in a frequency window around $2\pi/\text{near}$ (a verification that the comb sits at the expected grid); if NULL the first strong tooth beyond the signal lobe is taken (blind). The two modes are not equivalent. Over four targets at three grids the verifying mode returned the imposed grid in 12 of 12 cases and the blind mode in 0 of 12, so a blind reading should be treated as a candidate rather than as a recovered grid.

Value

The recovered grid width D_{hat} (or NA if no tooth is found).

Examples

```
grid <- seq(-6, 6, length.out = 2048)
x <- ifelse(runif(4000) < 0.5, rnorm(4000, -1.2, 0.5), rnorm(4000, 1.2, 0.5))
heap_grid(0.5 * round(x / 0.5), grid, near = 0.5)
```

heap_lattice

Mixed-grain reader by Moebius inversion at exclusive replica centers.

Description

Reads the share of an integer-valued sample that was rounded to each of several grains. A class of reports rounded to grain g is a lattice variable with spacing g , so its characteristic function is exactly one at every multiple of $2\pi/g$. At a replica center of g that is not a center of any finer grain, that class contributes its full weight while each finer class contributes the Fourier transform of its residue-class distribution modulo g . The Moebius differences of the amplitudes at those exclusive centers are therefore the grain weights. The empirical characteristic function is evaluated directly on the sample with no binning, and the sampling floor $1/n$ is removed from the squared amplitude.

Usage

```
heap_lattice(y, grains = c(1, 5, 10, 20), nboot = 0, seed = 20260627)
```

Arguments

<code>y</code>	integer-valued heaped sample.
<code>grains</code>	candidate grains; must include 1 (e.g. <code>c(1, 5, 10, 20)</code>).
<code>nboot</code>	bootstrap resamples for standard errors; 0 for none.
<code>seed</code>	seed for the bootstrap.

Details

The finer classes' contributions vanish only when the base density is smooth at the scale of the coarsest grain. When it is sharp at that scale they alias into the coarse grain's exclusive centers and the reading is biased, most on the coarsest grain. The regime is set by κ , the standard deviation of the dequantized base over the coarsest grain. On a known-truth sweep the reader recovers every weight to within about four percent once κ exceeds roughly three, and recovers the unit share, and hence the heaped fraction, at every κ tested. Below that the grain split should be read as descriptive rather than as a measurement.

This replaces the reader released in version 1.0.0, which normalized replica amplitudes without inverting. That reader returned an unrounded share that was identically its grain-one weight, so the two quantities it reported separately were the same number, and it was biased on every grain of a known-truth simulation. Results from it are superseded.

Value

A list with `grains`, `weights` (the weight on grain 1 is the unit share, so one minus it is the heaped fraction), the exclusive-center amplitudes, `n`, and when `nboot > 0` the `boot_se` and the resample matrix `boot_w`.

Examples

```
set.seed(1)
base <- round(rnorm(4000, 100, 30))
g <- sample(c(1, 5, 10, 20), 4000, replace = TRUE, prob = c(.4, .3, .2, .1))
y <- g * round(base / g)
heap_lattice(y, grains = c(1, 5, 10, 20))
```

heitjan_mi	<i>Heitjan-Rubin multiple-imputation de-heaping (faithful base-R replica).</i>
------------	--

Description

A faithful replica of the multiple-imputation approach of Heitjan and Rubin (1990) for coarse/heaped data: a pilot density is fit to jitter-dequantized values; then, in each of M independent imputations, every heaped value is imputed within its rounding cell in proportion to the pilot density and a kernel density estimate is formed on the imputed data; the imputations are averaged. Unlike the stochastic-EM chain of Kernelheaping, the draws are independent multiple imputations, in the Heitjan-Rubin style. No standalone Heitjan KDE package exists, so this replica stands in for it; the manuscript states as much.

Usage

```
heitjan_mi(y, D, grid, M = 10, seed = 20260627)
```

Arguments

y	heaped (rounded) sample.
D	grid width.
grid	evaluation grid (equally spaced).
M	number of imputations (default 10).
seed	random seed.

Value

Density values on grid.

References

Heitjan, D. F. and Rubin, D. B. (1990) Inference from coarse data via multiple imputation with application to age heaping. *JASA* 85, 304-314.

Examples

```
grid <- seq(-6, 6, length.out = 512)
f <- heitjan_mi(1.0 * round(rnorm(1000)), 1.0, grid, M = 4)
```

naive_kde

*Naive Gaussian kernel density estimate on a grid***Description**

Silverman-bandwidth Gaussian kernel density estimate, shown for reference. On heaped data it inherits the rounding comb.

Usage

```
naive_kde(x, grid)
```

Arguments

`x` numeric sample.
`grid` evaluation grid (equally spaced).

Value

Density values on grid.

Examples

```
grid <- seq(-6, 6, length.out = 512)
f <- naive_kde(rnorm(1000), grid)
```

sem_kde

*SEM de-heaping via the real Kernelheaping package***Description**

Wrapper around the stochastic expectation-maximization estimator of Gross and Rendtel (the **Kernelheaping** package), interpolated to grid. Requires that package; returns NULL if it is not installed.

Usage

```
sem_kde(y, D, grid, burnin = 5, samples = 10)
```

Arguments

`y` heaped (rounded) sample.
`D` grid width.
`grid` evaluation grid (equally spaced).
`burnin, samples` SEM burn-in and sample counts passed to `Kernelheaping::dheaping`.

Value

Density values on grid, or NULL if **Kernelheaping** is absent.

Examples

```
grid <- seq(-6, 6, length.out = 512)
if (requireNamespace("Kernelheaping", quietly = TRUE))
  f <- sem_kde(0.5 * round(rnorm(800) / 0.5), 0.5, grid)
```

superpose_kde

Superposition de-heaping estimator

Description

Smooth Bayesian-information-criterion Gaussian-mixture base (broad components) plus a band-limited de-heaped residual on the leftover mass; the base carries the non-identifiable band beyond π/D .

Usage

```
superpose_kde(y, D, grid, seed = 20260627)
```

Arguments

y	heaped (rounded) sample.
D	grid width.
grid	evaluation grid (equally spaced).
seed	random seed for the jitter dequantization.

Value

Density values on grid.

Examples

```
grid <- seq(-6, 6, length.out = 1024)
x <- ifelse(runif(2000) < 0.5, rnorm(2000, -1.2, 0.5), rnorm(2000, 1.2, 0.5))
f <- superpose_kde(1.0 * round(x / 1.0), 1.0, grid)
```

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