

Package ‘binhf’

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Title Haar-Fisz Functions for Binomial Data

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Author Matt Nunes <nunesrpackages@gmail.com>

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Description Binomial Haar-Fisz transforms for Gaussianization as in Nunes and Nason (2009).

Maintainer Matt Nunes <nunesrpackages@gmail.com>

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afgen	<i>NN and Anscombe samples</i>
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Description

Samples binomial Fisz and Anscombe transformed random variables on a grid of binomial probabilities.

Usage

```
afgen(xgrid = seq(0, 1, length = 21), ygrid = seq(0, 1, length = 21), samples = 1000,
      binsize = 32)
```

Arguments

xgrid	vector of x co-ordinate probabilities.
ygrid	vector of x co-ordinate probabilities.
samples	the number of samples to draw from each random variable.
binsize	the binomial size of the binomial random variables.

Details

The function produces sampled values from the random variable:

$$\zeta(X_1, X_2) = \frac{X_1 - X_2}{\sqrt{(X_1 + X_2)(2 * binsize - X_1 - X_2) / 2 * binsize}},$$

where X_i are $\text{Bin}(\text{binsize}, p_i)$ random variables, for all combinations of values of p_1 in xgrid and p_2 in ygrid. For Anscombe's transformation, $A = \sin^{-1} \sqrt{(x + 3/8) / (\text{binsize} + 3/4)}$, the values correspond to the random variable with the larger binomial probability.

Value

a	an array of dimensions $\text{length}(\text{xgrid}) \times \text{length}(\text{ygrid}) \times \text{samples}$ of values of binomial Haar-Fisz random variable.
b	an array of dimensions $\text{length}(\text{xgrid}) \times \text{length}(\text{ygrid}) \times \text{samples}$ of values of A.

Author(s)

Matt Nunes (<m.nunes@ucl.ac.uk>)

References

Anscombe, F.J. (1948) The transformation of poisson, binomial and negative binomial Data, *Biometrika*, **35**, 246–254.

Nunes, M. and Nason, G.P. (2009) A multiscale variance stabilization for binomial sequence proportion estimation. *Statistica Sinica*, **19** (1491–1510).

See Also

[ansc](#)

Examples

```
##
varvalues<-afgen(xgrid=seq(0,1,length=21),ygrid=seq(0,1,length=21),samples=1000,binsize=32)

##creates 1000 samples of the two random variables zeta_B and A for each point
##(x,y) for x and y regularly-spaced probability vectors of length 21.
##
```

ansc

Anscombe transformation

Description

Does Anscombe's inverse sine transformation on a vector input.

Usage

```
ansc(x, binsize)
```

Arguments

x input data vector
binsize the binomial size corresponding to the observed binomial values.

Details

Performs the Anscombe calculation: $A = \sin^{-1} \sqrt{(x + 3/8)/(binsize + 3/4)}$.

Value

y vector of transformed data corresponding to x.

Author(s)

Matt Nunes (<m.nunes@ucl.ac.uk>)

References

Anscombe, F.J. (1948) The transformation of poisson, binomial and negative binomial data. *Biometrika*, **35**, 246-254.

See Also

[afgen](#), [hfdnoise](#), [hfdnoise.wav](#), [link{invansc}](#)

Examples

```
#generate binomial data:
x<-rbinom(100,10,.5)
y<-ansc(x,10)

#this is now the transformed data.
```

asymean

Asymptotic mean calculation

Description

This function gives values for the asymptotic mean of the new binomial Fisz random variable for a grid of bivariate proportion values.

Usage

```
asymean(xgrid = seq(0, 1, length = 21), ygrid = seq(0, 1, length = 21), binsize = 32)
```

Arguments

xgrid	vector of x co-ordinate probabilities.
ygrid	vector of y co-ordinate probabilities.
binsize	the binomial size of the binomial random variables.

Details

See [afgen](#) for an explanation of the computation.

Value

zeta_{m1m2} A matrix of dimension `length(xgrid)``xlength(ygrid)` of values of the mean.

Author(s)

Matt Nunes (<m.nunes@ucl.ac.uk>)

References

Fisz, M. (1955), The Limiting Distribution of a Function of Two Independent Random Variables and its Statistical Application, *Colloquium Mathematicum*, **3**, 138–146.

See Also

[asyvar](#), [afgen](#)

Examples

```
means<-asymean(xgrid=seq(0,1,length=21),ygrid=seq(0,1,length=21),binsize=32)

## this produces a 21x21 matrix for an equally-spaced grid of binomial proportions.
```

asyvar	<i>Asymptotic variance function</i>
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Description

This function gives values for the asymptotic mean of the new binomial Fisz random variable.

Usage

```
asyvar(xgrid = seq(0, 1, length = 21), ygrid = seq(0, 1, length = 21))
```

Arguments

`xgrid` vector of x co-ordinate probabilities.
`ygrid` vector of y co-ordinate probabilities.

Details

Due to the form of the asymptotic variance for equal binomial sizes, this does not need a specification of the binomial size `binsize` (see [asymean](#)).

Value

asyvar A matrix of dimension `length(xgrid)``xlength(ygrid)` of values of the variance.

Author(s)

Matt Nunes (<m.nunes@ucl.ac.uk>)

References

Fisz, M. (1955), The Limiting Distribution of a Function of Two Independent Random Variables and its Statistical Application, *Colloquium Mathematicum*, **3**, 138–146.

See Also

[asymean](#), [statgen](#)

Examples

```
variance<-asyvar(xgrid=seq(0,1,length=21),ygrid=seq(0,1,length=21))

## this produces a 21x21 matrix for an equally-spaced grid of binomial proportions.
```

binhf.wd

Binomial Haar-Fisz wavelet transform

Description

Forward Haar-Fisz transform for binomial random variables.

Usage

```
binhf.wd(x, binsize = 1, print.info=FALSE)
```

Arguments

x	data vector of binomial observations, of length a power of two.
binsize	the binomial size corresponding to x.
print.info	boolean to print some information about the coefficients.

Details

The procedure performs the Haar wavelet transform on the data x, and then modifies the wavelet coefficients by $f_{jk} = d_{jk} / \sqrt{c_{jk} * (N - c_{jk}) / 2N}$. The inverse Haar transform is then performed. This modification will stabilize the variance of the resulting vector.

Value

1 a list of two components transformed: transformed observations corresponding to x and cnew: scaling coefficient vector used in Fisz modification. This needs to be passed on to invbinhf.wd.

Author(s)

Matt Nunes (<m.nunes@ucl.ac.uk>)

References

Nunes, M.A. and Nason, G.P. (2009) A Multiscale Variance Stabilization for binomial sequence proportion estimation, *Statistica Sinica*, **19**(4), 1491-1510.

See Also

[invbinhf.wd](#)

Examples

```
x<-rbinom(256,32,.35)
```

```
y<-binhf.wd(x,32)
```

Blocks

Proportion Functions

Description

An example Bernoulli proportion function.

Usage

```
Blocks(x)
```

Arguments

x a sequence of 'time points' as input into the function.

Details

A proportion function based on the blocks function of Donoho, or that of Antoniadis and LeBlanc (2000). The extra "r" versions of these functions are reflected at the right endpoint.

Value

y a vector of function values for the proportion function, corresponding to x.

Author(s)

Matt Nunes (<m.nunes@ucl.ac.uk>)

References

Antoniadis, A. and LeBlanc, F. (2000) Nonparametric wavelet regression for binary response. *Statistics*, **34**, 183–213.

Examples

```
t<-seq(0,1,length=256)
y<-Blocks(t)
plot(t,y, type="l")
```

chr20	<i>DNA datasets</i>
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Description

Example DNA sequences.

Usage

```
data(chr20)
```

Details

The datasets are the chromosome 20 sequence of the human genome, and the mhc dataset available from the Human Genome Project website, binary-coded by base pair content and curtailed to a power of two.

Source

<http://www.sanger.ac.uk>

ebayesthresh.wavelet.wd	<i>Modified EbayesThresh wavelet thresholding function</i>
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Description

Modified EbayesThresh functions.

Details

For help on these function, see the original help file supplied with the WaveThresh package. There is a modification to try and avoid zero noise standard deviation estimation.

free	<i>Freeman-Tukey transform</i>
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Description

Does Freeman-Tukey average inverse sine transformation on a vector input.

Usage

```
free(x, n)
```

Arguments

x	input data vector
n	the binomial size corresponding to the observed binomial values.

Value

a	vector of transformed data corresponding to x.
---	--

Author(s)

Matt Nunes (<m.nunes@ucl.ac.uk>)

References

Freeman, M. F. and Tukey, J. W. (1950) Transformations related to the angular and the square root. *Ann. Math. Stat.*, **21**, 607–611.

See Also

[freeinv](#)

Examples

```
#generate binomial data:  
  
x<-rbinom(100,10,.5)  
  
y<-free(x,10)  
  
#this is now the transformed data.
```

`freeinv`*Inverse Freeman-Tukey transform*

Description

Does the inverse of the Freeman-Tukey inverse sine transformation on a vector input.

Usage

```
freeinv(y, n)
```

Arguments

`y` input data vector.
`n` the binomial size corresponding to the observed binomial values.

Value

`a` vector of transformed data corresponding to `y`.

Author(s)

Matt Nunes (<m.nunes@ucl.ac.uk>)

References

Freeman, M. F. and Tukey, J. W. (1950) Transformations related to the angular and the square root. *Ann. Math. Stat.*, **21**, 607–611.

See Also

[free](#)

Examples

```
#generate binomial data:
x<-rbinom(100,10,.5)
y<-free(x,10)
x1<-freeinv(y,10)

#this should be the original data.
```

hf.inv2	<i>Haar-NN inverse transform</i>
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Description

Inverse Haar-NN transform for binomial random variables ("in-place").

Usage

```
hf.inv2(data, binsize = 1)
```

Arguments

data	data vector of binomial observations, of length a power of two.
binsize	the binomial size corresponding to x.

Details

The procedure performs the inverse "in-place" Haar-NN wavelet transform on the data x.

Author(s)

Matt Nunes (<m.nunes@ucl.ac.uk>)

References

Nunes, M.A. and Nason, G.P. (2009) A Multiscale Variance Stabilization for binomial sequence proportion estimation, *Statistica Sinica*, **19** (4), 1491–1510.

See Also

[invbinhf.wd](#)

hfdnoise	<i>Simulation function</i>
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Description

Proportion estimation procedure for simulations.

Usage

```
hfdnoise(n = 256, proportion = P2, binsize = 1, thrule = "ebayesthresh",  
         van = 8, fam = "DaubLeAsymm", pl = 3, prior = "laplace", vscale = "independent",  
         plotstep = FALSE, truncate = FALSE, ...)
```

Arguments

n	Length of vector to be sampled.
proportion	The function name of the proportion to be sampled.
binsize	The binomial size corresponding to the mean function proportion.
thrle	Thresholding procedure to be used in the smoothing. Possible values are "sureshrink" and "ebayesthresh".
van	the vanishing moments of the decomposing wavelet basis.
fam	the wavelet family to be used for the decomposing transform. Possible values are "DaubLeAsymm" and "DaubExPhase".
p1	the primary resolution to be used in the wavelet transform.
prior	Prior to be used in ebayesthresh thresholding.
vscale	argument to ebayesthresh thresholding procedure (variance calculation: "independent" or "bylevel").
plotstep	Should all steps be plotted in estimation procedure?
truncate	Should the estimates be truncated to lie in [0,1]?
...	Any other optional arguments.

Details

This function creates a regularly-spaced vector on the unit interval of length `length`, and uses these values to create corresponding values using the proportion function. These values are then used as binomial probabilities to sample "observed" binomial random variables. The observation vector is then denoised using a wavelet transform defined by the arguments `p1`, `van`, `fam` with thresholding method `thrle`. This denoising is done for both Anscombe and the Haar-Fisz method for binomial random variables. The procedure is repeated `times` times, and the resulting proportion estimates averaged.

Value

x	regular grid on which the proportion function is evaluated.
truep	vector corresponding to x of proportion function values.
fhat	Binomial Haar-Fisz estimate.
fhata	Anscombe inverse sine estimate.
fhatf	Freeman-Tukey average inverse sine estimate.
f11	lokern estimate using <code>binhf.wd</code> as a preprocessor.
f12	lokern estimate using Anscombe as a preprocessor.
bbwd	wd object of binomial Haar-Fisz before thresholding.
awd	wd object of Anscombe before thresholding.
b	data from which estimates were computed (sampled from <code>truep</code>).
bb	data after being preprocessed with binomial Haar-Fisz.
thr	Thresholded wd object of <code>bbwd</code> .
tmp	Thresholded (binomial Haar-Fisz) data before postprocessing.

Author(s)

Matt Nunes (<m.nunes@ucl.ac.uk>)

See Also

[simsij](#)

Examples

```
sim<-hfdenoise()

plot(sim$x,sim$truep,type="l", xlab="",ylab="Binomial Proportion")

##^ shows original proportion to estimate.

lines(sim$x,sim$fhat,col=2)
lines(sim$x,sim$fhata,col=3)

##^shows the estimates of the proportion from the two transforms.
```

hfdenoise.wav

Denoising function

Description

Denoise algorithm for thresholding methods supplied with wavethresh.

Usage

```
hfdenoise.wav(x, binsize, transform = "binhf", meth = "u", van = 1, fam = "DaubExPhase",
min.level = 3,coarse=FALSE)
```

Arguments

x	vector of observed values, of length a power of two.
binsize	the binomial size of the observed values x.
transform	A Gaussianizing transform. Possible values are "binhf" or "ansc".
meth	A wavelet thresholding method. Possible values are "u" for universal thresholding, or "c" for cross-validation.
van	the number of vanishing moments of the wavelet used in the wavelet denoiser.
fam	the wavelet family used in the wavelet denoiser. Possible values are "DaubLeAsymm" and "DaubExPhase".
min.level	the primary resolution level for the wavelet transform denoiser.
coarse	Boolean variable indicating whether a "coarsening" modification should be applied. For use with the chromosome datasets.

Details

The function pre and post-processes the observed data with either Anscombe's transform or the binomial Haar-Fisz transform, using a wavelet denoiser to smooth the data, specified by the inputs `min.level`, `van` and `fam` combined with the thresholding rule `meth`. If `coarse` is set to true, the first finest 11 coefficient levels are set to zero, corresponding to coefficients produced from $2^{11} = 2048$ nucleotide bases.

Value

`fhat` vector corresponding to `x` of the estimated binomial proportion.

Note

This function requires the package `wavethresh`.

Author(s)

Matt Nunes (<m.nunes@ucl.ac.uk>)

See Also

[hfdenoise](#)

Examples

```
library(wavethresh)

#create a sample intensity vector:

int<-sinlog(seq(0,1,length=256))
x<-NULL
for(i in 1:256){
  x[i]<-rbinom(1,1,int[i])
}

est<-hfdenoise.wav(x,1,transform="ansc","u",6,"DaubLeAsymm",3,FALSE)
```

 ht

Forward Haar wavelet transform

Description

Forward Haar transform.

Usage

```
ht(x)
```

Arguments

x data vector of (binomial) observations, of length a power of two.

Details

The procedure performs the Haar wavelet transform on the data x.

See Also

[ht.inv](#)

Examples

```
x<-rbinom(256,32,.35)
ht(x)
```

 ht.inv

Inverse Haar-NN

Description

Inverse Haar transform for binomial random variables.

Usage

```
ht.inv(data)
```

Arguments

data transformed (binomial) observations: can be a list output from ht2 or a vector (finest details to coarsest, scaling coefficient).

Details

The procedure performs the inverse Haar wavelet transform.

Value

res datapoints in the function domain.
 sm1 smooth coefficients during the inverse transform.

References

Nunes, M.A. and Nason, G.P. (2009) A Multiscale Variance Stabilization for binomial sequence proportion estimation, *Statistica Sinica*, **19** (4), 1491–1510.

See Also[ht2](#)**Examples**

```
x<-rbinom(256,32,.35)
hx<-ht2(x)
y<-ht.inv(x)
```

`invansc`*Inverse Anscombe transformation*

Description

Does the inverse of Anscombe's inverse sine transformation on a vector input.

Usage

```
invansc(y, n)
```

Arguments

`y` input data vector.
`n` the binomial size corresponding to the observed binomial values.

Value

`x` vector of transformed data corresponding to `y`.

Author(s)

Matt Nunes (<m.nunes@ucl.ac.uk>)

References

Anscombe, F.J. (1948) The transformation of poisson, binomial and negative binomial data. *Biometrika*, **35**, 246-254.

See Also

[ansc](#), [hfdenoise](#), [hfdenoise.wav](#)

Examples

```
#generate binomial data:
x<-rbinom(100,10,.5)
y<-ansc(x,10)
x1<-invansc(y,10)
#this should be the original data.
```

 invbinhf.wd

Inverse Haar-NN transform

Description

Performs the inverse Haar-NN transform for binomial random variables.

Usage

```
invbinhf.wd(transformed, binsize = 1, print.info=FALSE)
```

Arguments

transformed	a list of two components transformed: transformed observations of length a power of two and cnew: scaling coefficient vector used in Fisz modification.
binsize	the binomial size corresponding to the vector transformed.
print.info	boolean to print some information about the coefficients.

Details

The procedure performs the Haar wavelet transform on the data transformed, and then modifies the wavelet coefficients by $d'_j k = d_j k * \sqrt{c_j k (N - c_j k) / 2N}$. The inverse Haar transform is then performed. This modification will stabilize the variance of the resulting vector.

Value

estimate	a vector of transformed observations corresponding to transformed.
----------	--

Note

This function requires the package wavethresh.

Author(s)

Matt Nunes (<m.nunes@ucl.ac.uk>)

References

Nunes, M.A. and Nason, G.P. (2009) "A Multiscale Variance Stabilization for binomial sequence proportion estimation", *Statistica Sinica*, **19** (4), 1491–1510.

See Also

[binhf.wd](#)

Examples

```
x<-rbinom(256,32,.35)
```

```
y<-binhf.wd(x,32)
```

```
x1<-invbinhf.wd(y,32)
```

norm

Euclidean norm

Description

Calculates the root squared error of two vectors.

Usage

```
norm(x,y)
```

Arguments

x input data vector

y input data vector

Value

e error between the two input vectors

Author(s)

Matt Nunes (<m.nunes@ucl.ac.uk>)

Examples

```
#generate data:  
x<-y<-runif(100)  
error<-norm(x,y)  
  
#this is the difference between the vectors.
```

<i>pintens</i>	<i>pintens</i>
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Description

An example binomial intensity vector.

Usage

```
data(pintens)
```

Format

The format is: num [1:1024] 0.278 0.278 0.278 0.278 0.278 ...

Details

The intensity is a vector of length 1024, based on a scaled ‘bumps’ function of Donoho and Johnstone.

Examples

```
data(pintens)  
plot(pintens,type="l")
```

plotest

Plotting function

Description

Plotting function for proportion estimates procedure.

Usage

```
plotest(l, plot.it = FALSE, verbose = FALSE)
```

Arguments

l	A results list from doall.
plot.it	Should results be plotted?
verbose	Should extra information be given during the procedure?

Details

This function uses norm to compute errors for estimates produced by doall.

Value

hfn	error between Haar-Fisz estimate and truep of doall.
an	error between Anscombe estimate and truep of doall.
fn	error between Freeman-Tukey estimate and truep of doall.

Author(s)

Matt Nunes (<m.nunes@ucl.ac.uk>)

See Also

[norm](#)

Examples

```
sim<-hfdenoise()  
plotest(sim)
```

propest.wav	<i>Proportion estimation function</i>
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Description

Proportion estimation procedure for simulations.

Usage

```
propest.wav(proportion = P2, binsize=1,length = 256, times = 100, meth = "u", van = 6,
fam = "DaubLeAsymm", min.level = 3)
```

Arguments

proportion	A Bernoulli proportion/binomial mean function. Examples are P2, P4 and sinlog.
binsize	The binomial size corresponding to the mean function proportion.
length	Length of vector to be produced. Must be a power of two.
times	The number of times to sample the proportion.
meth	A wavelet thresholding method. Possible values are "u" for universal thresholding, or "c" for cross-validation.
van	the number of vanishing moments of the wavelet used in the wavelet denoiser.
fam	the wavelet family used in the wavelet denoiser. Possible values are "DaubLeAsymm" and "DaubExPhase".
min.level	the primary resolution level for the wavelet transform denoiser.

Details

This function creates a regularly-spaced vector on the unit interval of length `length`, and uses these values to create corresponding values using the proportion function. These values are then used as binomial probabilities to sample "observed" binomial random variables. The observation vector is then denoised using a wavelet transform defined by the arguments `van`, `fam`, `min.level` with thresholding method `meth`. This denoising is done for both Anscombe and the Haar-Fisz method for binomial random variables. The procedure is repeated `times` times, and the resulting proportion estimates averaged.

Value

x	regular grid on which the proportion function is evaluated.
y	vector corresponding to x of proportion function values.
b	matrix of dimensions <code>timesxlength</code> of sampled binomial variables.
e	matrix of dimensions <code>timesxlength</code> of estimated values of the proportion function, for the binomial Haar-Fisz transform.
ea	matrix of dimensions <code>timesxlength</code> of estimated values of the proportion function, for Anscombe's transform.

meanfhat	averaged proportion estimate for the binomial Haar-Fisz transform.
meanfhata	averaged proportion estimate for Anscombe's transform.
amse	average mean square error for the binomial Haar-Fisz transform.
amsea	average mean square error for Anscombe's transform.

Author(s)

Matt Nunes (<m.nunes@ucl.ac.uk>)

Examples

```
## Not run:
sim<-propest.wav(proportion = P2, binsize=1,length = 256, times = 1000, meth = "u",
van = 6, fam = "DaubleAsymm", min.level = 4)

plot(sim$x,sim$y,type="l",xlab="",ylab="Binomial mean function")

##^ shows original proportion to estimate.

lines(sim$x,sim$meanfhat,col=2)
lines(sim$x,sim$meanfhata,col=3)

##^ shows the estimates of the proportion from the two transforms.

## End(Not run)
```

qqnormy

Quantile generator

Description

A Q-Q value generator.

Usage

```
qqnormy(y)
```

Arguments

y data sample

Details

This is an equivalent to qqnorm, but returning sorted values. See qqnorm.

Value

y vector of quantile values.

Author(s)

Matt Nunes (<m.nunes@ucl.ac.uk>)

See Also

[qqstuff](#)

 qqstuff

Quantile-quantile information about Haar-NN and Anscombe samples

Description

A function to generate Q-Q plots (from simulations) for the Anscombe and (binomial) Haar-Fisz transforms.

Usage

```
qqstuff(intensity, binsize = 4, paths = 100, respaths = 1000, plot.q = FALSE,
        plot.sq = FALSE)
```

Arguments

<code>intensity</code>	an Bernoulli intensity vector, e.g. <code>pintens</code> .
<code>binsize</code>	a binomial size to generate a binomial mean vector.
<code>paths</code>	the number of paths sampled from the mean vector to use in Q-Q calculations.
<code>respaths</code>	the number of residual paths to use in squared residual calculations.
<code>plot.q</code>	A boolean variable, indicating whether simulation Q-Q plots should be outputted or not.
<code>plot.sq</code>	A boolean variable, indicating whether simulation squared residual plots should be outputted or not.

Details

`respaths` paths are sampled from the mean intensity vector. From these, the first paths are used to generate Q-Q data, which are then averaged for the Q-Q plots. The original paths are used to calculate a squared residual vector corresponding to the mean intensity vector.

Value

`qqinfo`. A 8 component list of quantile and residual plot information.

<code>vmat</code>	A matrix of dimensions <code>respaths</code> <code>x</code> <code>length(intensity)</code> , each row being a path from the intensity vector.
<code>Av</code>	A matrix of dimensions <code>respaths</code> <code>x</code> <code>length(intensity)</code> , each row an Anscombe-transformed path.

bfv	A matrix of dimensions <code>respaths</code> x <code>length(intensity)</code> , each row a binomial Haar-Fisz-transformed path.
vminusl	A matrix of the difference between the paths and the mean intensity.
vminusl	A matrix of the difference between the Anscombe-transformed paths and the mean intensity.
vminusl	A matrix of the difference between the binomial Haar-Fisz-transformed paths and the mean intensity.
Asqres	vector of squared residuals of Anscombe-transformed paths.
bfsqres	vector of squared residuals of binomial Haar-Fisz-transformed paths.

Note

This function requires the package `wavethresh`. N.B. Since this function returns a lot of information, assign the output to a variable, to avoid printing endless information in the console.

Author(s)

Matt Nunes (<m.nunes@ucl.ac.uk>)

See Also

[qqnormy](#)

Examples

```
data(pintens)
a<-qqstuff(intensity=pintens,binsize=4,paths=100,respaths=100,plot.q=TRUE,plot.sq=TRUE)
#plots some interesting graphs.
```

shift

Shift function

Description

This function shifts a vector input a certain number of places in the direction desired.

Usage

```
shift(v, places, dir = "right")
```

Arguments

v	a vector of input values.
places	the number of places to shift v.
dir	The direction to shift v.

Details

The function shifts the vector v by p places in the direction of $direction$, using wrapping at the boundaries. Used for cycle spinning.

Value

`vnew` the shifted version of v .

Author(s)

Matt Nunes (<m.nunes@ucl.ac.uk>)

Examples

```
v<-runif(10)

#have a look at v:

v

#now shift the values 4 places to the right...

shift(v,4,dir="right")
```

simsij

Simulation function

Description

Proportion estimation procedure for simulations.

Usage

```
simsij(nsims = 100, n = 256, proportion = P2, binsize = 1,
       thrule = "ebayesthresh", van = 8, fam = "DaubLeAsymm", pl = 3,
       prior = "laplace",
       vscale = "independent", plotstep = FALSE, a = NA, truncate = FALSE, ...)
```

Arguments

<code>nsims</code>	The number of times to repeat the function <code>doall</code> (on random datasets from proportion).
<code>n</code>	Length of vector to be sampled.
<code>proportion</code>	The function name of the proportion to be sampled.
<code>binsize</code>	The binomial size corresponding to the mean function proportion.

thrule	Thresholding procedure to be used in the smoothing. Possible values are "sureshrink" and "ebayesthresh".
van	the vanishing moments of the decomposing wavelet basis.
fam	the wavelet family to be used for the decomposing transform. Possible values are "DaubLeAsymm" and "DaubExPhase".
pl	the primary resolution to be used in the wavelet transform.
prior	Prior to be used in ebayesthresh thresholding.
vscale	argument to ebayesthresh thresholding procedure (variance calculation: "independent" or "bylevel").
plotstep	Should all steps be plotted in estimation procedure?
a	the a argument for EbayesThresh.
truncate	Should the estimates be truncated to lie in [0,1]?
...	Any other optional arguments.

Details

This function creates a regularly-spaced vector on the unit interval of length `length`, and uses these values to create corresponding values using the proportion function. These values are then used as binomial probabilities to sample "observed" binomial random variables. The observation vector is then denoised using a wavelet transform defined by the arguments `van`, `fam`, `min.level` with thresholding method `meth`. This denoising is done for both Anscombe and the Haar-Fisz method for binomial random variables. The procedure is repeated `times` times, and the resulting proportion estimates averaged.

Value

<code>x</code>	regular grid on which the proportion function is evaluated.
<code>truep</code>	vector corresponding to <code>x</code> of proportion function values.
<code>ans</code>	matrix containing the errors from each of the <code>nsims</code> <code>doall</code> runs.
<code>est</code>	Array containing the <code>nsims</code> estimates produced by Anscombe and Haar-Fisz.
<code>bin</code>	Matrix of the raw binomial samples for each of the <code>nsims</code> runs.

Author(s)

Matt Nunes (<m.nunes@ucl.ac.uk>)

See Also

[hfdenoise](#)

Examples

```
## Not run:
a<-simsij(nsims=100)

plot(a$est[1,,1])

##^^ shows 1st binomial Haar-Fisz estimate.

## End(Not run)
```

statgen

Statistics generator

Description

This function generates useful simulation statistics for NN and Anscombe transforms.

Usage

```
statgen(valuelist, xgrid = seq(0, 1, length = 21), ygrid = seq(0, 1, length = 21),
binsize = 32, plot.m = FALSE, plot.v = FALSE, plot.ks = FALSE, ptype = "persp")
```

Arguments

valuelist	a two component list as produced by afdgen.
xgrid	a vector of x coordinate binomial proportions.
ygrid	a vector of x coordinate binomial proportions.
binsize	binomial size to use in simulations.
plot.m	A boolean variable, indicating whether mean simulation plots should be outputted.
plot.v	A boolean variable, indicating whether variance simulation plots should be outputted.
plot.ks	A boolean variable, indicating whether Kolmogorov-Smirnov simulation plots should be outputted.
ptype	where appropriate, the type of plots to be produced. Possible values are "persp" for 3D perspective plots or "contour" for corresponding contour plots.

Details

The function does several sample variance plots, Kolmogorov-Smirnov and mean plots for the data in the variable valuelist (for both Anscombe and binomial Haar-Fisz transforms).

Value

afm	matrix of sample mean values for binomial Haar-Fisz samples.
anm	matrix of sample mean values for Anscombe samples.
afv	matrix of sample variance values for binomial Haar-Fisz samples.
anv	matrix of sample variance values for Anscombe samples.
afk	matrix of Kolmogorov-Smirnov statistics for binomial Haar-Fisz samples.
ank	matrix of Kolmogorov-Smirnov statistics for Anscombe samples.

Author(s)

Matt Nunes (<m.nunes@ucl.ac.uk>)

See Also

[afgen](#)

Examples

```
a<-afgen(xgrid = seq(0, 1, length = 21), ygrid = seq(0, 1, length = 21),
samples = 1000, binsize = 32)
```

```
b<-statgen(a,xgrid=seq(0,1,length=21),ygrid=seq(0,1,length=21),binsize=32,plot.m=FALSE,
plot.v=TRUE,plot.ks=FALSE,ptype="persp")
```

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