Package ‘biwavelet’

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Description This is a port of the WTC MATLAB package written by Aslak Grinsted and the wavelet program written by Christopher Torrence and Gibert P. Compo. This package can be used to perform univariate and bivariate (cross-wavelet, wavelet coherence, wavelet clustering) analyses.
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biwavelet-package

Conduct Univariate and Bivariate Wavelet Analyses

Description

This is a port of the WTC MATLAB package written by Aslak Grinsted and the wavelet program written by Christopher Torrence and Gibert P. Compo. This package can be used to perform univariate and bivariate (cross-wavelet, wavelet coherence, wavelet clustering) wavelet analyses.

Details

As of biwavelet version 0.14, the bias-corrected wavelet and cross-wavelet spectra are automatically computed and plotted by default using the methods described by Liu et al. (2007) and Veleda et al. (2012). This correction is needed because the traditional approach for computing the power spectrum (e.g., Torrence and Compo 1998) leads to an artificial and systematic reduction in power at lower periods.
Author(s)

Tarik C. Gouhier

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Code based on WTC MATLAB package written by Aslak Grinsted and the wavelet MATLAB program written by Christopher Torrence and Gibert P. Compo.

References


Examples

# As of biwavelet version 0.14, the bias-corrected wavelet and cross-wavelet spectra # are automatically computed and plotted by default using the methods # described by Liu et al. (2007) and Veleda et al. (2012). This correction # is needed because the traditional approach for computing the power spectrum # (e.g., Torrence and Compo 1998) leads to an artificial and systematic reduction # in power at low periods.

# EXAMPLE OF BIAS CORRECTION:
require(biwavelet)

# Generate a synthetic time series 's' with the same power at three distinct periods
t1=sin(seq(from=0, to=2*5*pi, length=1000))
t2=sin(seq(from=0, to=2*15*pi, length=1000))
t3=sin(seq(from=0, to=2*40*pi, length=1000))
s=t1+t2+t3

# Compare non-corrected vs. corrected wavelet spectrum
wt1=wt(cbind(1:1000, s))
par(mfrow=c(1,2))
plot(wt1, type="power.corr.norm", main="Bias-corrected")
# ADDITIONAL EXAMPLES

t1 <- cbind(1:100, rnorm(100))
t2 <- cbind(1:100, rnorm(100))

# Continuous wavelet transform
wt.t1 <- wt(t1)

# Plot power
# Make room to the right for the color bar
par(oma = c(0, 0, 0, 1), mar = c(5, 4, 4, 5) + 0.1)
plot(wt.t1, plot.cb=TRUE, plot.phase=FALSE)

# Compute cross-wavelet
xwt.t1t2 <- xwt(t1, t2)

# Plot cross wavelet power and phase difference (arrows)
plot(xwt.t1t2, plot.cb=TRUE)

# Wavelet coherence; nrands should be large (> = 1000)
wtc.t1t2=wtc(t1, t2, nrands=10)

# Plot wavelet coherence and phase difference (arrows)
# Make room to the right for the color bar
par(oma=c(0, 0, 0, 1), mar=c(5, 4, 4, 5) + 0.1)
plot(wtc.t1t2, plot.cb=TRUE)

# Perform wavelet clustering of three time series
t1=cbind(1:100, sin(seq(from=0, to=10*2*pi, length.out=100)))
t2=cbind(1:100, sin(seq(from=0, to=10*2*pi, length.out=100)+0.1*pi))
t3=cbind(1:100, rnorm(100))

# Compute wavelet spectra
wt.t1=wt(t1)
wt.t2=wt(t2)
wt.t3=wt(t3)

# Store all wavelet spectra into array
w.arr=array(NA, dim=c(3, NROW(wt.t1$wave), NCOL(wt.t1$wave)))
w.arr[1, , ]=wt.t1$wave
w.arr[2, , ]=wt.t2$wave
w.arr[3, , ]=wt.t3$wave

# Compute dissimilarity and distance matrices
w.arr.dis <- wclust(w.arr)
plot(hclust(w.arr.dis$dist.mat, method = "ward.D"), sub = ",", main = "", ylab = "Dissimilarity", hang = -1)
Description

Generate the power spectrum of a random time series with a specific AR(1) coefficient.

Usage

\texttt{ar1.spectrum(ar1, periods)}

Arguments

\begin{itemize}
\item \texttt{ar1} \quad First order coefficient desired.
\item \texttt{periods} \quad Periods of the time series at which the spectrum should be computed.
\end{itemize}

Value

Returns the power spectrum as a vector of real numbers.

Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com) Code based on WTC MATLAB package written by Aslak Grinsted.

References


Examples

\begin{verbatim}
p <- ar1.spectrum(0.5, 1:25)
\end{verbatim}

\begin{verbatim}
> ar1_ma0_sim
Slightly faster \texttt{arima.sim} implementation which assumes AR(1) and ma=0.
\end{verbatim}

Description

Slightly faster \texttt{arima.sim} implementation which assumes AR(1) and ma=0.

Usage

\texttt{ar1_ma0_sim(minroots, ar, n)}
Arguments

- **minroots**: Output from `get_minroots` function.
- **ar**: The ‘ar’ part of AR(1).
- **n**: Length of output series, before un-differencing. A strictly positive integer.

See Also

- `arima.sim`

Description

Helper function for `phase.plot` (not exported)

Usage

```r
arrow(x, y, l = 0.1, w = 0.3 * l, alpha, col = "black")
```

Arguments

- **x**: X-coordinate of the arrow.
- **y**: Y-coordinate of the arrow.
- **l**: Length of the arrow.
- **w**: Width of the arrow.
- **alpha**: Angle of the arrow in radians (0 .. 2*pi).
- **col**: Color of the arrow.

Examples

```r
plot.new()
arrow(0,0, alpha = 0)
```
arrow2

This is an alternative helper function that plots arrows. It uses text() to print a character using a default font. This way, it is possible to render different types of arrows.

Description
This is an alternative helper function that plots arrows. It uses text() to print a character using a default font. This way, it is possible to render different types of arrows.

Usage
arrow2(x, y, angle, size = 0.1, col = "black", chr = intToUtf8(10139))

Arguments
- **x**: X-coordinate of the arrow.
- **y**: Y-coordinate of the arrow.
- **angle**: Angle in radians.
- **size**: Similar to arrow.len parameter. Notice that we don’t need the arrow.lwd anymore.
- **col**: Color of the arrow.
- **chr**: Character representing the arrow. You should provide the character as escaped UTF-8.

Author(s)
Viliam Simko

Examples
```r
# Not run: arrow2(x[j], y[i], angle = phases[i, j],
# Not run: col = arrow.col, size = arrow.len)
```

check.data

Check the format of time series

Description
Check the format of time series

Usage
check.data(y, x1 = NULL, x2 = NULL)
check.datum

Arguments

y
Time series y in matrix format (n rows x 2 columns). The first column should
contain the time steps and the second column should contain the values.

x1
Time series x1 in matrix format (n rows x 2 columns). The first column should
contain the time steps and the second column should contain the values.

x2
Time series x2 in matrix format (n rows x 2 columns). The first column should
contain the time steps and the second column should contain the values.

Value

Returns a named list containing:

t
Time steps

dt
Size of a time step

n.obs
Number of observations

Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com)

References

American Meteorological Society 79:61-78.

Examples

t1 <- cbind(1:100, rnorm(100))
check.data(y = t1)

check.datum  Helper function

Description

Helper function

Usage

check.datum(x)

Arguments

x matrix
convolve2D

Value

list(t, dt, n.obs)

Note

This function is not exported

-----

convolve2D Fast column-wise convolution of a matrix

Description

Use the Fast Fourier Transform to perform convolutions between a sequence and each column of a matrix.

Usage

convolve2D(x, y, conj = TRUE, type = c("circular", "open"))

Arguments

x M x n matrix.
y Numeric sequence of length N.
conj Logical; if TRUE, take the complex conjugate before back-transforming. TRUE is used for usual convolution.
type Character; one of circular, open (beginning of word is ok).
For circular, the two sequences are treated as circular, i.e., periodic.
For open and filter, the sequences are padded with zeros (from left and right) first; filter returns the middle sub-vector of open, namely, the result of running a weighted mean of x with weights y.

Details

This is a corrupted version of convolve made by replacing fft with mvfft in a few places. It would be nice to submit this to the R Developers for inclusion.

Value

M x n matrix

Note

This function was copied from waveslim to limit package dependencies.

Author(s)

Brandon Whitcher
convolve2D_typeopen  Speed-optimized version of convolve2D

Description
Equivalent to convolve2D(x, y, type = "open"). The motivation for this function was that convolution is called many times in a loop from smooth.wavelet, always with the type = "open" parameter.

Usage
convolve2D_typeopen(x, y)

Arguments
x  M x n matrix.
y  Numeric sequence of length N.

Author(s)
Viliam Simko

See Also
convolve2D

enviro.data  Multivariate ENSO (MEI), NPGO, and PDO indices

Description
Monthly indices of ENSO, NPGO, and PDO from 1950 to 2009

Usage
data(enviro.data)

Format
A data frame with 720 observations on the following 6 variables.
month  a numeric vector containing the month
year  a numeric vector containing the year
date  a numeric vector containing the date
mei  a numeric vector containing the MEI index
npgo  a numeric vector containing the NPGO index
pdo  a numeric vector containing the PDO index
get_minroots

Source

MEI: https://psl.noaa.gov/enso/mei/
NPGO: http://www.o3d.org/npgo/
PDO: http://research.jisao.washington.edu/pdo/

References


Examples

data(enviro.data)
head(enviro.data)

get_minroots

Helper function (not exported)

Description

Helper function (not exported)

Usage

get_minroots(ar)

Arguments

ar The ’ar’ part of AR(1)

Value

double
**MOTHERS**  
*Supported mother wavelets*

**Description**

The list of supported mother wavelets is used in multiple places therefore, we provide it as a lazily evaluated promise.

**Usage**

```r
MOTHERS
```

**Format**

An object of class `character` of length 3.

---

**phase.plot**  
*Plot phases with arrows*

**Description**

Plot phases with arrows

**Usage**

```r
phase.plot(
  x,  
  y,  
  phases,  
  arrow.len = min(par()$pin[2]/30, par()$pin[1]/40),  
  arrow.col = "black",  
  arrow.lwd = arrow.len * 0.3
)
```

**Arguments**

- `x`  
  X-coordinates
- `y`  
  Y-coordinates
- `phases`  
  Phases
- `arrow.len`  
  Size of the arrows. Default is based on plotting region.
- `arrow.col`  
  Arrow line color.
- `arrow.lwd`  
  Width/thickness of arrows.
Note

Arrows pointing to the right mean that \( x \) and \( y \) are in phase.
Arrows pointing to the left mean that \( x \) and \( y \) are in anti-phase.
Arrows pointing up mean that \( y \) leads \( x \) by \( \pi/2 \).
Arrows pointing down mean that \( x \) leads \( y \) by \( \pi/2 \).

Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com)

Huidong Tian provided a much better implementation of the phase.plot function that allows for more accurate phase arrows.

Original code based on WTC MATLAB package written by Aslak Grinsted.

Examples

```r
# Not run: phase.plot(x, y, phases)
```

---

**plot.biwavelet**

*Plot biwavelet objects*

**Description**

Plot biwavelet objects such as the cwt, cross-wavelet and wavelet coherence.

**Usage**

```r
## S3 method for class 'biwavelet'
plot(
  x,
  ncol = 64,
  fill.cols = NULL,
  xlab = "Time",
  ylab = "Period",
  tol = 1,
  plot.cb = FALSE,
  plot.phase = FALSE,
  type = "power.corr.norm",
  plot.coi = TRUE,
  lwd.coi = 1,
  col.coi = "white",
  lty.coi = 1,
  alpha.coi = 0.5,
  plot.sig = TRUE,
  lwd.sig = 4,
)```
col.sig = "black",
lty.sig = 1,
bw = FALSE,
legend.loc = NULL,
legend.horiz = FALSE,
arrow.len = min(par()$pin[2]/30, par()$pin[1]/40),
arrows.lwd = arrow.len * 0.3,
arrows.cutoff = 0.8,
arrows.col = "black",
xlim = NULL,
ylim = NULL,
zlim = NULL,
xaxt = "s",
yaxt = "s",
form = "%.Y",
...
)

Arguments

x  biwavelet object generated by wt, xwt, or wtc.
ncol Number of colors to use.
fill.cols Vector of fill colors to be used. Users can specify color vectors using colorRampPalette or brewer.pal from package RColorBrewer. Value NULL generates MATLAB’s jet color palette.
xlab X-label of the figure.
ylab Y-label of the figure.
tol Tolerance level for significance contours. Significance contours will be drawn around all regions of the spectrum where spectrum/percentile >= tol. If strict i\textsuperscript{th} percentile regions are desired, then tol must be set to 1.
plot.cb Plot color bar if TRUE.
plot.phase Plot phases with black arrows.
type Type of plot to create. Can be power to plot the power, power.corr to plot the bias-corrected power, power.norm to plot the power normalized by the variance, power.corr.norm to plot the bias-corrected power normalized by the variance, wavelet to plot the wavelet coefficients, or phase to plot the phase.
plot.coi Plot cone of influence (COI) as a semi-transparent polygon if TRUE. Areas that fall within the polygon can be affected by edge effects.
lwd.coi Line width of COI.
col.coi Color of COI.
lty.coi Line type of COI. Value 1 is for solide lines.
alpha.coi Transparency of COI. Range is 0 (full transparency) to 1 (no transparency).
plot.sig Plot contours for significance if TRUE.
lwd.sig Line width of significance contours.
col.sig

1ty.sig

bw

legend.loc

legend.horiz

arrow.len

arrow.lwd

arrow.cutoff

arrow.col

xlim

ylim

zlim

xaxt

yaxt

form

...

Details

Arrows pointing to the right mean that \( x \) and \( y \) are in phase.

Arrows pointing to the left mean that \( x \) and \( y \) are in anti-phase.

Arrows pointing up mean that \( y \) leads \( x \) by \( \pi/2 \).

Arrows pointing down mean that \( x \) leads \( y \) by \( \pi/2 \).

Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com) Code based on WTC MATLAB package written by Aslak Grinsted.

References


See Also

`image.plot`

Examples

t1 <- cbind(1:100, rnorm(100))
t2 <- cbind(1:100, rnorm(100))

# Continuous wavelet transform
wt.t1 <- wt(t1)

# Plot power
# Make room to the right for the color bar
par(oma = c(0, 0, 0, 1), mar = c(5, 4, 4, 5) + 0.1)
plot(wt.t1, plot.cb = TRUE, plot.phase = FALSE)

# Cross-wavelet transform
xwt.t1t2 <- xwt(t1, t2)

# Plot cross-wavelet
par(oma = c(0, 0, 0, 1), mar = c(5, 4, 4, 5) + 0.1)
plot(xwt.t1t2, plot.cb = TRUE)

# Example of bias-correction
# at three distinct periods
s <- t1 + t2 + t3

# This aggregate time series should have the same power
# Compare plots to see bias-effect on CWT:
# biased power spectrum artificially
wt1 <- wt(cbind(1:1000, s))
par(mfrow = c(1,2))
plot(wt1, type = "power.corr.norm", main = "Bias-corrected")
plot(wt1, type = "power.norm", main = "Biased")

# Compare plots to see bias-effect on XWT:
# biased power spectrum artificially
# reduces the power of higher-frequency fluctuations.
x1 <- xwt(cbind(1:1000, s), cbind(1:1000, s))
par(mfrow = c(1,2))
plot(x1, type = "power.corr.norm", main = "Bias-corrected")
plot(x1, type = "power.norm", main = "Biased")
Compute partial wavelet coherence between y and x1 by partialling out the effect of x2

Usage

```r
pwtc(
  y,
  x1,
  x2,
  pad = TRUE,
  dj = 1/12,
  s0 = 2 * dt,
  J1 = NULL,
  max.scale = NULL,
  mother = "morlet",
  param = -1,
  lag1 = NULL,
  sig.level = 0.95,
  sig.test = 0,
  nrands = 300,
  quiet = FALSE
)
```

Arguments

- **y**: Time series y in matrix format (n rows x 2 columns). The first column should contain the time steps and the second column should contain the values.
- **x1**: Time series x1 in matrix format (n rows x 2 columns). The first column should contain the time steps and the second column should contain the values.
- **x2**: Time series x2 whose effects should be partialled out in matrix format (n rows x 2 columns). The first column should contain the time steps and the second column should contain the values.
- **pad**: Pad the values will with zeros to increase the speed of the transform.
- **dj**: Spacing between successive scales.
- **s0**: Smallest scale of the wavelet.
- **J1**: Number of scales - 1.
- **max.scale**: Maximum scale. Computed automatically if left unspecified.
- **mother**: Type of mother wavelet function to use. Can be set to morlet, dog, or paul. Significance testing is only available for morlet wavelet.
- **param**: Nondimensional parameter specific to the wavelet function.
lag1  Vector containing the AR(1) coefficient of each time series.
sig.level  Significance level.
sig.test  Type of significance test. If set to 0, use a regular \( \chi^2 \) test. If set to 1, then perform a time-average test. If set to 2, then do a scale-average test.
nrands  Number of Monte Carlo randomizations.
quiet  Do not display progress bar.

Value

Return a `biwavelet` object containing:

- **coi**: matrix containing cone of influence
- **wave**: matrix containing the cross-wavelet transform of \( y \) and \( x_1 \)
- **rsq**: matrix of partial wavelet coherence between \( y \) and \( x_1 \) (with \( x_2 \) partialled out)
- **phase**: matrix of phases between \( y \) and \( x_1 \)
- **period**: vector of periods
- **scale**: vector of scales
- **dt**: length of a time step
- **t**: vector of times
- **xaxis**: vector of values used to plot xaxis
- **s0**: smallest scale of the wavelet
- **dj**: spacing between successive scales
- **y.sigma**: standard deviation of \( y \)
- **x1.sigma**: standard deviation of \( x_1 \)
- **mother**: mother wavelet used
- **type**: type of `biwavelet` object created (\texttt{pwtc})
- **signif**: matrix containing sig.level percentiles of wavelet coherence based on the Monte Carlo AR(1) time series

Note

The Monte Carlo randomizations can be extremely slow for large datasets. For instance, 1000 randomizations of a dataset consisting of 1000 samples will take \(~30\) minutes on a 2.66 GHz dual-core Xeon processor.

Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com) Code based on WTC MATLAB package written by Aslak Grinsted.
rcpp_row_quantile

Row-wise quantile of a matrix

Description

This is a C++ speed-optimized version. It is equivalent to R version quantile(data, q, na.rm = TRUE)
Usage

rcpp_row_quantile(data, q)

Arguments

data  Numeric matrix whose row quantiles are wanted.
q     Probability with value in [0,1]

Value

A vector of length nrow(data), where each element represents row quantile.

Author(s)

Viliam Simko

Description

This is a C++ version optimized for speed. Computes the wavelet as a function of Fourier frequency for "dog" mother wavelet.

Usage

rcpp_wt_bases_dog(k, scale, param = -1L)

Arguments

k      vector of frequencies at which to calculate the wavelet.
scale  the wavelet scale.
param  nondimensional parameter specific to the wavelet function.

Value

Returns a list containing:
daughter wavelet function
fourier.factor ratio of fourier period to scale
coi     cone of influence
dof     degrees of freedom for each point in wavelet power

Note

This c++ implementation is approx. 50
**rcpp_wt_bases_morlet**

**Author(s)**

Viliam Simko

---

**rcpp_wt_bases_morlet**  
Optimized "wt.bases.morlet" function.

---

**Description**

This is a C++ version optimized for speed. Computes the wavelet as a function of Fourier frequency for "morlet" mother wavelet.

**Usage**

rcpp_wt_bases_morlet(k, scale, param = -1L)

**Arguments**

- **k**: vector of frequencies at which to calculate the wavelet.
- **scale**: the wavelet scale.
- **param**: nondimensional parameter specific to the wavelet function.

**Value**

Returns a list containing:

- **daughter**: wavelet function
- **fourier.factor**: ratio of fourier period to scale
- **coi**: cone of influence
- **dof**: degrees of freedom for each point in wavelet power

**Note**

This C++ implementation is approx. 60

**Author(s)**

Viliam Simko
Optimized "wt.bases.paul" function.

Description

This is a C++ version optimized for speed. Computes the wavelet as a function of Fourier frequency for "paul" mother wavelet.

Usage

rcpp_wt_bases_paul(k, scale, param = -1L)

Arguments

k vector of frequencies at which to calculate the wavelet.
scale the wavelet scale.
param nondimensional parameter specific to the wavelet function.

Value

Returns a list containing:

daughter wavelet function
fourier.factor ratio of fourier period to scale
coi cone of influence
dof degrees of freedom for each point in wavelet power

Note

This c++ implementation is approx. 59

Author(s)

Viliam Simko
smooth.wavelet

smooth.wavelet

Smooth wavelet in both the time and scale domains

Description

The time smoothing uses a filter given by the absolute value of the wavelet function at each scale, normalized to have a total weight of unity, which is a Gaussian function for the Morlet wavelet. The scale smoothing is done with a boxcar function of width 0.6, which corresponds to the decorrelation scale of the Morlet wavelet.

Usage

smooth.wavelet(wave, dt, dj, scale)

Arguments

- wave: wavelet coefficients
- dt: size of time steps
- dj: number of octaves per scale
- scale: wavelet scales

Value

Returns the smoothed wavelet.

Note

This function is used internally for computing wavelet coherence. It is only appropriate for the morlet wavelet.

Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com)

Code based on WTC MATLAB package written by Aslak Grinsted.

References


Examples

# Not run: smooth.wtl <- smooth.wavelet(wave, dt, dj, scale)
wclust

Compute dissimilarity between multiple wavelet spectra

Description

Compute dissimilarity between multiple wavelet spectra

Usage

wclust(w.arr, quiet = FALSE)

Arguments

w.arr  N x p x t array of wavelet spectra where N is the number of wavelet spectra to be compared, p is the number of periods in each wavelet spectrum and t is the number of time steps in each wavelet spectrum.

quiet  Do not display progress bar.

Value

Returns a list containing:

- diss.mat  square dissimilarity matrix
- dist.mat  (lower triangular) distance matrix

Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com)

References


Examples

t1 <- cbind(1:100, sin(seq(0, 10 * 2 * pi, length.out = 100)))
t2 <- cbind(1:100, sin(seq(0, 10 * 2 * pi, length.out = 100) + 0.1 * pi))
t3 <- cbind(1:100, rnorm(100)) # white noise

## Compute wavelet spectra
wt.t1 <- wt(t1)
wt.t2 <- wt(t2)
wt.t3 <- wt(t3)
## Store all wavelet spectra into array
w.arr <- array(dim = c(3, NROW(wt.t1$wave), NCOL(wt.t1$wave)))
w.arr[, , 1] <- wt.t1$wave
w.arr[, , 2] <- wt.t2$wave
w.arr[, , 3] <- wt.t3$wave

## Compute dissimilarity and distance matrices
w.arr.dis <- wclust(w.arr)
plot(hclust(w.arr.dis$dist.mat, method = "ward.D"),
     sub = "", main = "", ylab = "Dissimilarity", hang = -1)

---

### wdist

**Compute dissimilarity between two wavelet spectra**

#### Description

Compute dissimilarity between two wavelet spectra

#### Usage

wdist(wt1, wt2, cutoff = 0.99)

#### Arguments

- **wt1**  
  - power, wave or rsq matrix from biwavelet object generated by `wt`, `xwt`, or `wtc`.
- **wt2**  
  - power, wave or rsq matrix from biwavelet object generated by `wt`, `xwt`, or `wtc`.
- **cutoff**  
  - Cutoff value used to compute dissimilarity. Only orthogonal axes that contribute more than 1 - `cutoff` to the total covariance between the two wavelet spectra will be used to compute their dissimilarity.

#### Value

Returns wavelet dissimilarity.

#### Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com)

#### References


Examples

t1 <- cbind(1:100, sin(seq(0, 10 * 2 * pi, length.out = 100)))
t2 <- cbind(1:100, sin(seq(0, 10 * 2 * pi, length.out = 100) + 0.1 * pi))

# Compute wavelet spectra
wt.t1 <- wt(t1)
wt.t2 <- wt(t2)

# Compute dissimilarity
wdist(wt.t1$wave, wt.t2$wave)

wt

Compute wavelet transform

Description

Compute wavelet transform

Usage

wt(
  d,
  pad = TRUE,
  dt = NULL,
  dj = 1/12,
  s0 = 2 * dt,
  J1 = NULL,
  max.scale = NULL,
  mother = "morlet",
  param = -1,
  lag1 = NULL,
  sig.level = 0.95,
  sig.test = 0,
  do.sig = TRUE,
  arima.method = "CSS"
)

Arguments

d Time series in matrix format (n rows x 2 columns). The first column should contain the time steps and the second column should contain the values.
pad Pad the values will with zeros to increase the speed of the transform.
dt Length of a time step.
dj Spacing between successive scales.
s0 Smallest scale of the wavelet.
$J_l$ Number of scales - 1.

$\text{max.scale}$ Maximum scale. Computed automatically if left unspecified.

$\text{mother}$ Type of mother wavelet function to use. Can be set to morlet, dog, or paul.

$\text{param}$ Nondimensional parameter specific to the wavelet function.

$\text{lag1}$ AR(1) coefficient of time series used to test for significant patterns.

$\text{sig.level}$ Significance level.

$\text{sig.test}$ Type of significance test. If set to 0, use a regular $\chi^2$ test. If set to 1, then perform a time-average test. If set to 2, then do a scale-average test.

$\text{do.sig}$ Perform significance testing if TRUE.

$\text{arima.method}$ Fitting method. This parameter is passed as the method Parameter to the arima function.

**Value**

Returns a biwavelet object containing:

$\text{coi}$ matrix contaiing cone of influence  
$\text{wave}$ matrix containing the wavelet transform  
$\text{power}$ matrix of power  
$\text{power.corr}$ matrix of bias-corrected power using the method described by Liu et al. (2007)  
$\text{phase}$ matrix of phases  
$\text{period}$ vector of periods  
$\text{scale}$ vector of scales  
$\text{dt}$ length of a time step  
$\text{t}$ vector of times  
$\text{xaxis}$ vector of values used to plot xaxis  
$\text{s0}$ smallest scale of the wavelet  
$\text{dj}$ spacing between successive scales  
$\text{sigma2}$ variance of time series  
$\text{mother}$ mother wavelet used  
$\text{type}$ type of biwavelet object created ($\text{wt}$)  
$\text{signif}$ matrix containing significance levels

**Author(s)**

Tarik C. Gouhier (tarik.gouhier@gmail.com)

Code based on wavelet MATLAB program written by Christopher Torrence and Gibert P. Compo.

**References**


Examples

t1 <- cbind(1:100, rnorm(100))

## Continuous wavelet transform
wt.t1 <- wt(t1)

## Plot power
## Make room to the right for the color bar
par(oma = c(0, 0, 0, 1), mar = c(5, 4, 4, 5) + 0.1)
plot(wt.t1, plot.cb = TRUE, plot.phase = FALSE)

wt.bases

Compute wavelet

Description

Computes the wavelet as a function of Fourier frequency.

Usage

wt.bases(mother = "morlet", ...)

Arguments

mother Type of mother wavelet function to use. Can be set to morlet, dog, or paul.
... See parameters k, scale and param in functions: wt.bases.morlet, wt.bases.paul and wt.bases.dog

Value

Returns a list containing:

daughter wavelet function
fourier.factor ratio of fourier period to scale
coi cone of influence
dof degrees of freedom for each point in wavelet power

Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com)

Code based on wavelet MATLAB program written by Christopher Torrence and Gibert P. Compo.

References

Examples

# Not run: wb <- wt.bases(mother, k, scale[a1], param)

wt.bases.dog

Description

Helper method (not exported)

Usage

wt.bases.dog(k, scale, param = -1)

Arguments

k Vector of frequencies at which to calculate the wavelet.
scale The wavelet scale.
param Nondimensional parameter specific to the wavelet function.

Value

Returns a list containing:

daughter wavelet function
fourier.factor ratio of fourier period to scale
coi cone of influence
dof degrees of freedom for each point in wavelet power

wt.bases.morlet

Description

Helper method (not exported)

Usage

wt.bases.morlet(k, scale, param = -1)
Arguments

- **k**: Vector of frequencies at which to calculate the wavelet.
- **scale**: The wavelet scale.
- **param**: Nondimensional parameter specific to the wavelet function.

Value

Returns a list containing:

- **daughter**: wavelet function
- **fourier.factor**: ratio of fourier period to scale
- **coi**: cone of influence
- **dof**: degrees of freedom for each point in wavelet power

---

**Description**

Helper method (not exported)

**Usage**

```
wt.bases.paul(k, scale, param = -1)
```

Arguments

- **k**: Vector of frequencies at which to calculate the wavelet.
- **scale**: The wavelet scale.
- **param**: Nondimensional parameter specific to the wavelet function.

Value

Returns a list containing:

- **daughter**: wavelet function
- **fourier.factor**: ratio of fourier period to scale
- **coi**: cone of influence
- **dof**: degrees of freedom for each point in wavelet power
wt.sig

Determine significance of wavelet transform

Description

Determine significance of wavelet transform

Usage

wt.sig(
    d,
    dt,
    scale,
    sig.test = 0,
    sig.level = 0.95,
    dof = 2,
    lag1 = NULL,
    mother = "morlet",
    param = -1,
    sigma2 = NULL,
    arima.method = "CSS"
)

Arguments

d  Time series in matrix format (n rows x 2 columns). The first column should contain the time steps and the second column should contain the values.
dt  Length of a time step.
scale  The wavelet scale.
sig.test  Type of significance test. If set to 0, use a regular $\chi^2$ test. If set to 1, then perform a time-average test. If set to 2, then do a scale-average test.
sig.level  Significance level.
dof  Degrees of freedom for each point in wavelet power.
lag1  AR(1) coefficient of time series used to test for significant patterns.
mother  Type of mother wavelet function to use. Can be set to morlet, dog, or paul.
param  Nondimensional parameter specific to the wavelet function.
sigma2  Variance of time series
arima.method  Fitting method. This parameter is passed as the method Parameter to the arima function.

Value

Returns a list containing:
signif  vector containing significance level for each scale
signif  vector of red-noise spectrum for each period
Author(s)
Tarik C. Gouhier (tarik.gouhier@gmail.com)
Code based on wavelet MATLAB program written by Christopher Torrence and Gibert P. Compo.

References

Examples
# Not run: wt.sig(d, dt, scale, sig.test, sig.level, lag1,  
# dof = -1, mother = "morlet", sigma2 = 1)

wtc

Compute wavelet coherence

Description
Compute wavelet coherence

Usage
wtc(
  d1,
  d2,
  pad = TRUE,
  dj = 1/12,
  s0 = 2 * dt,
  J1 = NULL,
  max.scale = NULL,
  mother = "morlet",
  param = -1,
  lag1 = NULL,
  sig.level = 0.95,
  sig.test = 0,
  nrands = 300,
  quiet = FALSE
)

Arguments

 d1  Time series 1 in matrix format (n rows x 2 columns). The first column should contain the time steps and the second column should contain the values.

 d2  Time series 2 in matrix format (n rows x 2 columns). The first column should contain the time steps and the second column should contain the values.
Pad the values will with zeros to increase the speed of the transform.

Spacing between successive scales.

Smallest scale of the wavelet.

Number of scales - 1.

Maximum scale. Computed automatically if left unspecified.

Type of mother wavelet function to use. Can be set to morlet, dog, or paul.

Nondimensional parameter specific to the wavelet function.

Vector containing the AR(1) coefficient of each time series.

Significance level.

Type of significance test. If set to 0, use a regular $\chi^2$ test. If set to 1, then perform a time-average test. If set to 2, then do a scale-average test.

Number of Monte Carlo randomizations.

Do not display progress bar.

Return a biwavelet object containing:

- matrix containing cone of influence
- matrix containing the cross-wavelet transform
- matrix containing the bias-corrected cross-wavelet transform using the method described by Veleda et al. (2012)
- matrix of power
- matrix of bias-corrected cross-wavelet power using the method described by Veleda et al. (2012)
- matrix of wavelet coherence
- matrix of phases
- vector of periods
- vector of scales
- length of a time step
- vector of times
- vector of values used to plot xaxis
- smallest scale of the wavelet
- spacing between successive scales
- standard deviation of time series 1
- standard deviation of time series 2
- mother wavelet used
- type of biwavelet object created
- matrix containing sig.level percentiles of wavelet coherence based on the Monte Carlo AR(1) time series
Note

The Monte Carlo randomizations can be extremely slow for large datasets. For instance, 1000 randomizations of a dataset consisting of 1000 samples will take ~30 minutes on a 2.66 GHz dual-core Xeon processor.

Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com)

Code based on WTC MATLAB package written by Aslak Grinsted.

References


Examples

t1 <- cbind(1:100, rnorm(100))
t2 <- cbind(1:100, rnorm(100))

## Wavelet coherence
wtc.t1t2 <- wtc(t1, t2, nrands = 10)

## Plot wavelet coherence and phase difference (arrows)
## Make room to the right for the color bar
par oma = c(0, 0, 0, 1), mar = c(5, 4, 4, 5) + 0.1
plot(wtc.t1t2, plot.cb = TRUE, plot.phase = TRUE)

**wtc.sig**

Determine significance of wavelet coherence

Description

Determine significance of wavelet coherence
### wtc.sig

**Usage**

```r
wtc.sig(
  nrands = 300,
  lag1,
  dt,
  ntimesteps,
  pad = TRUE,
  dj = 1/12,
  s0,
  J1,
  max.scale = NULL,
  mother = "morlet",
  sig.level = 0.95,
  quiet = FALSE
)
```

**Arguments**

- `nrands`: Number of Monte Carlo randomizations.
- `lag1`: Vector containing the AR(1) coefficient of each time series.
- `dt`: Length of a time step.
- `ntimesteps`: Number of time steps in time series.
- `pad`: Pad the values will with zeros to increase the speed of the transform.
- `dj`: Spacing between successive scales.
- `s0`: Smallest scale of the wavelet.
- `J1`: Number of scales - 1.
- `max.scale`: Maximum scale.
- `mother`: Type of mother wavelet function to use. Can be set to `morlet`, `dog`, or `paul`.
- `sig.level`: Significance level to compute.
- `quiet`: Do not display progress bar.

**Value**

Returns significance matrix containing the `sig.level` percentile of wavelet coherence at each time step and scale.

**Note**

The Monte Carlo randomizations can be extremely slow for large datasets. For instance, 1000 randomizations of a dataset consisting of 1000 samples will take ~30 minutes on a 2.66 GHz dual-core Xeon processor.

**Author(s)**

- Tarik C. Gouhier (tarik.gouhier@gmail.com)
- Code based on WTC MATLAB package written by Aslak Grinsted.
References


Examples

```r
# Not run: wtcsig <- wtc.sig(nrands, lag1 = c(d1.ar1, d2.ar1), dt,
# pad, dj, J1, s0, mother = "morlet")
```

Description

Parallelized Monte Carlo simulation equivalent to *wtc.sig*.

Usage

```r
wtc_sig_parallel(
  nrands = 300,
  lag1,
  dt,
  ntimesteps,
  pad = TRUE,
  dj = 1/12,
  s0,
  J1,
  max.scale = NULL,
  mother = "morlet",
  sig.level = 0.95,
  quiet = TRUE
)
```

Arguments

- **nrands**: Number of Monte Carlo randomizations.
- **lag1**: Vector containing the AR(1) coefficient of each time series.
- **dt**: Length of a time step.
ntimesteps  Number of time steps in time series.

pad        Pad the values will with zeros to increase the speed of the transform.
dj         Spacing between successive scales.
s0         Smallest scale of the wavelet.
J1         Number of scales - 1.
max.scale  Maximum scale.
mother     Type of mother wavelet function to use. Can be set to morlet, dog, or paul.
           Significance testing is only available for morlet wavelet.
sig.level  Significance level to compute.
quiet      Do not display progress bar.

See Also

foreach
wtc.sig

Examples

# Not run: library(foreach)
# library(doParallel)
# cl <- makeCluster(4, outfile="") # number of cores. Notice 'outfile'
# registerDoParallel(cl)
# wtc_sig_parallel(your parameters go here)
# stopCluster(cl)

xwt

Compute cross-wavelet

Description

Compute cross-wavelet

Usage

xwt(
  d1,  
d2,  
pad = TRUE,  
dj = 1/12,  
s0 = 2 * dt,  
J1 = NULL,  
max.scale = NULL,  
mother = "morlet",  
param = -1,
lag1 = NULL,
sig.level = 0.95,
sig.test = 0,
arima.method = "CSS"
)

**Arguments**

- **d1**
  Time series 1 in matrix format (n rows x 2 columns). The first column should contain the time steps and the second column should contain the values.

- **d2**
  Time series 2 in matrix format (n rows x 2 columns). The first column should contain the time steps and the second column should contain the values.

- **pad**
  Pad the values will with zeros to increase the speed of the transform.

- **dj**
  Spacing between successive scales.

- **s0**
  Smallest scale of the wavelet.

- **J1**
  Number of scales - 1.

- **max.scale**
  Maximum scale. Computed automatically if left unspecified.

- **mother**
  Type of mother wavelet function to use. Can be set to morlet, dog, or paul. Significance testing is only available for morlet wavelet.

- **param**
  Nondimensional parameter specific to the wavelet function.

- **lag1**
  Vector containing the AR(1) coefficient of each time series.

- **sig.level**
  Significance level.

- **sig.test**
  Type of significance test. If set to 0, use a regular $\chi^2$ test. If set to 1, then perform a time-average test. If set to 2, then do a scale-average test.

- **arima.method**
  Fitting method. This parameter is passed as the method parameter to the **arima** function.

**Value**

Returns a biwavelet object containing:

- **coi**
  Matrix containing cone of influence

- **wave**
  Matrix containing the cross-wavelet transform

- **wave.corr**
  Matrix containing the bias-corrected cross-wavelet transform using the method described by Veleda et al. (2012)

- **power**
  Matrix of power

- **power.corr**
  Matrix of bias-corrected cross-wavelet power using the method described by Veleda et al. (2012)

- **phase**
  Matrix of phases

- **period**
  Vector of periods

- **scale**
  Vector of scales

- **dt**
  Length of a time step

- **t**
  Vector of times
xaxis vector of values used to plot xaxis
s0 smallest scale of the wavelet
dj spacing between successive scales
d1.sigma standard deviation of time series 1
d2.sigma standard deviation of time series 2
mother mother wavelet used
type type of biwavelet object created (xwt)
signif matrix containing significance levels

Author(s)
Tarik C. Gouhier (tarik.gouhier@gmail.com) Code based on WTC MATLAB package written by Aslak Grinsted.

References

Examples
t1 <- cbind(1:100, rnorm(100))
t2 <- cbind(1:100, rnorm(100))

# Compute Cross-wavelet
xwt.t1t2 <- xwt(t1, t2)
plot(xwt.t1t2, plot.cb = TRUE, plot.phase = TRUE,
     main = "Plot cross-wavelet and phase difference (arrows)"
)

# Real data
data(enviro.data)

# Cross-wavelet of MEI and NPGO
xwt.mei.npgo <- xwt(subset(enviro.data, select = c("date", "mei")),
                    subset(enviro.data, select = c("date", "npgo")))

# Make room to the right for the color bar
par oma = c(0, 0, 0, 1), mar = c(5, 4, 4, 5) + 0.1
plot(xwt.mei.npgo, plot.cb = TRUE, plot.phase = TRUE)
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