Package ‘caTools’

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caTools-package

Tools: moving window statistics, GIF, Base64, ROC AUC, etc.

Description

Contains several basic utility functions including: moving (rolling, running) window statistic functions, read/write for GIF and ENVI binary files, fast calculation of AUC, LogitBoost classifier, base64 encoder/decoder, round-off error free sum and cumsum, etc.

Details

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License: GPL=3

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**base64encode & base64decode**

**Author(s)**

Jarek Tuszyński <jaroslaw.w.tuszynski@saic.com>

**Examples**

```r
# GIF image read & write
write.gif( volcano, "volcano.gif", col=terrain.colors, flip=TRUE,
scale="always", comment="Maunga Whau Volcano")
y = read.gif("volcano.gif", verbose=TRUE, flip=TRUE)
image(y$image, col=y$col, main=y$comment, asp=1)
file.remove("volcano.gif")

# test runmin, runmax and runmed
k=25; n=200;
x = rnorm(n,sd=30) + abs(seq(n)-n/4)
col = c("black", "red", "green", "brown", "blue", "magenta", "cyan")
plot(x, col=col[1], main = "Moving Window Analysis Functions (window size=25)")
lines(runmin(x,k), col=col[2])
lines(runmed(x,k), col=col[3])
lines(runmean(x,k), col=col[4])
lines(runmax(x,k), col=col[5])
legend(0,.9*n, c("data", "runmin", "runmed", "runmean", "runmax"), col=col, lty=1 )

# sum vs. sumexact
x = c(1, 1e20, 1e40, -1e40, -1e20, -1)
a = sum(x); print(a)
b = sumexact(x); print(b)
```

---

**Description**

Convert R vectors to/from the Base64 format for encrypting any binary data as string using alphanumeric subset of ASCII character set.

**Usage**

```r
base64encode(x, size=NA, endian=.Platform$endian)
base64decode(z, what, size=NA, signed = TRUE, endian=.Platform$endian)
```

**Arguments**

- `x`: vector or any structure that can be converted to a vector by `as.vector` function. Strings are also allowed.
- `z`: String with Base64 code, using [A-Z,a-z,0-9,+,./=] subset of characters
what

Either an object whose mode will give the mode of the vector to be created, or a character vector of length one describing the mode: one of "numeric", "double", "integer", "int", "logical", "complex", "character", "raw". Same as variable what in readBin functions.

size

integer. The number of bytes per element in the byte stream stored in r. The default, 'NA', uses the natural size. Same as variable size in readBin functions.

signed

logical. Only used for integers of sizes 1 and 2, when it determines if the quantity stored as raw should be regarded as a signed or unsigned integer. Same as variable signed in readBin functions.

details

The Base64 encoding is designed to encode arbitrary binary information for transmission by electronic mail. It is defined by MIME (Multipurpose Internet Mail Extensions) specification RFC 1341, RFC 1421, RFC 2045 and others. Triplets of 8-bit octets are encoded as groups of four characters, each representing 6 bits of the source 24 bits. Only a 65-character subset ([A-Z,a-z,0-9,+,/=]) present in all variants of ASCII and EBCDIC is used, enabling 6 bits to be represented per printable character.

Default sizes for different types of what: logical - 4, integer - 4, double - 8, complex - 16, character - 2, raw - 1.

Value

Function base64encode returns a string with Base64 code. Function base64decode returns vector of appropriate mode and length (see x above).

Author(s)

Jarek Tuszynski (SAIC) <jaroslaw.w.tuszynski@saic.com>

References

• Base64 description in Connected: An Internet Encyclopedia https://www.freesoft.org/CIE/RFC/1521/7.htm
• MIME RFC 1341 http://www.faqs.org/rfcs/rfc1341.html
• MIME RFC 1421 http://www.faqs.org/rfcs/rfc1421.html
• MIME RFC 2045 http://www.faqs.org/rfcs/rfc2045.html
• Portions of the code are based on Matlab code by Peter Acklam

See Also

xmlValue from XML package reads XML code which sometimes is encoded in Base64 format.

readBin, writeBin
Examples

```r
x = (10*runif(10)>5) # logical
for (i in c(NA, 1, 2, 4)) {
  y = base64encode(x, size=i)
  z = base64decode(y, typeof(x), size=i)
  stopifnot(x==z)
}
print("Checked base64 for encode/decode logical type")

x = as.integer(1:10) # integer
for (i in c(NA, 1, 2, 4)) {
  y = base64encode(x, size=i)
  z = base64decode(y, typeof(x), size=i)
  stopifnot(x==z)
}
print("Checked base64 encode/decode for integer type")

x = (1:10)*pi # double
for (i in c(NA, 4, 8)) {
  y = base64encode(x, size=i)
  z = base64decode(y, typeof(x), size=i)
  stopifnot(mean(abs(x-z))<1e-5)
}
print("Checked base64 for encode/decode double type")

x = log(as.complex(-(1:10)*pi)) # complex
y = base64encode(x)
z = base64decode(y, typeof(x))
stopifnot(x==z)
print("Checked base64 for encode/decode complex type")

x = "Chance favors the prepared mind" # character
y = base64encode(x)
z = base64decode(y, typeof(x))
stopifnot(x==z)
print("Checked base64 for encode/decode character type")
```

---

colAUC

**Column-wise Area Under ROC Curve (AUC)**

---

**Description**

Calculate Area Under the ROC Curve (AUC) for every column of a matrix. Also, can be used to plot the ROC curves.

**Usage**

```r
colAUC(X, y, plotROC=FALSE, alg=c("Wilcoxon","ROC"))
```
Arguments

- **X**: A matrix or data frame. Rows contain samples and columns contain features/variables.
- **y**: Class labels for the X data samples. A response vector with one label for each row/component of X. Can be either a factor, string or a numeric vector.
- **plotROC**: Plot ROC curves. Use only for small number of features. If TRUE, will set alg to "ROC".
- **alg**: Algorithm to use: "ROC" integrates ROC curves, while "Wilcoxon" uses Wilcoxon Rank Sum Test to get the same results. Default "Wilcoxon" is faster. This argument is mostly provided for verification.

Details

AUC is a very useful measure of similarity between two classes measuring area under "Receiver Operating Characteristic" or ROC curve. In case of data with no ties all sections of ROC curve are either horizontal or vertical, in case of data with ties diagonal sections can also occur. Area under the ROC curve is calculated using trapz function. AUC is always in between 0.5 (two classes are statistically identical) and 1.0 (there is a threshold value that can achieve a perfect separation between the classes).

Area under ROC Curve (AUC) measure is very similar to Wilcoxon Rank Sum Test (see wilcox.test) and Mann-Whitney U Test.

There are numerous other functions for calculating AUC in other packages. Unfortunately none of them had all the properties that were needed for classification preprocessing, to lower the dimensionality of the data (from tens of thousands to hundreds) before applying standard classification algorithms.

The main properties of this code are:

- Ability to work with multi-dimensional data (X can have many columns).
- Ability to work with multi-class datasets (y can have more than 2 different values).
- Speed - this code was written to calculate AUC's of large number of features, fast.
- Returned AUC is always bigger than 0.5, which is equivalent of testing for each feature colAUC(x,y) and colAUC(-x,y) and returning the value of the bigger one.

If those properties do not fit your problem, see "See Also" and "Examples" sections for AUC functions in other packages that might be a better fit for your needs.

Value

An output is a single matrix with the same number of columns as X and "n choose 2" ( \frac{n!}{(n-2)!2!} = \frac{n(n - 1)/2}{n} ) number of rows, where n is number of unique labels in y list. For example, if y contains only two unique class labels ( length(unique(y)) == 2 ) than output matrix will have a single row containing AUC of each column. If more than two unique labels are present than AUC is calculated for every possible pairing of classes ("n choose 2" of them).

For multi-class AUC "Total AUC" as defined by Hand & Till (2001) can be calculated by colMeans(auc).

Author(s)

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References

- Fawcett, Tom (2004) ROC Graphs: Notes and Practical Considerations for Researchers
- See [http://www.medicine.mcgill.ca/epidemiology/hanley/software/](http://www.medicine.mcgill.ca/epidemiology/hanley/software/) to find articles below:

See Also

- `wilcox.test` and `p wilcox`
- `wilcox.exact` from `exactRankTests` package
- `wilcox_test` from `coin` package
- `performance` from `ROCR` package
- `ROC` from `Epi` package
- `roc.area` from `verification` package
- `rcorr.cens` from `Hmisc` package

Examples

# Load MASS library with "cats" data set that have following columns: sex, body weight, hart weight. Calculate how good weights are in predicting sex of cats.
# 2 classes; 2 features; 144 samples
library(MASS); data(cats);
colAUC(cats[,2:3], cats[,1], plotROC=TRUE)

# Load rpart library with "kyphosis" data set that records if kyphosis deformation was present after corrective surgery. Calculate how good age, number and position of vertebrae are in predicting successful operation.
# 2 classes; 3 features; 81 samples
library(rpart); data(kyphosis);
colAUC(kyphosis[,2:4], kyphosis[,1], plotROC=TRUE)

# Example of 3-class 4-feature 150-sample iris data
data(iris)
colAUC(iris[-5], iris[,5], plotROC=TRUE)
cat("Total AUC: 
");
colMeans(colAUC(iris[-5], iris[,5])))
# Test plots in case of data without column names
Iris = as.matrix(iris[-5])
dim(Iris) = c(600,1)
dim(Iris) = c(150,4)
colAUC(Iris, iris[,5], plotROC=TRUE)

# Compare colAUC with other functions designed for similar purpose
auc = matrix(NA,12,3)
rownames(auc) = c("colAUC(alg='ROC')", "colAUC(alg='Wilcox')", "sum(rank)",
                 "wilcox.test", "wilcox_test", "wilcox.exact", "roc.area", "AUC",
                 "performance", "ROC", "auROC", "rcorr.cens")
colnames(auc) = c("AUC(x)", "AUC(-x)", "AUC(x+noise)"
X = cbind(cats[,2], -cats[,2], cats[,2]+rnorm(nrow(cats)))
y = ifelse(cats[,1]=='F',0,1)
for (i in 1:3) {
x = X[,i]
x1 = x[y==1]; n1 = length(x1); # prepare input data ...
x2 = x[y==0]; n2 = length(x2); # ... into required format
data = data.frame(x=x, y=factor(y))
auc[1,i] = colAUC(x, y, alg="ROC")
auc[2,i] = colAUC(x, y, alg="Wilcox")
r = rank(c(x1,x2))
auc[3,i] = (sum(r[1:n1]) - n1*(n1+1)/2) / (n1*n2)
auc[4,i] = wilcox.test(x1, x2, exact=0)$statistic / (n1*n2)
## Not run:
if (require("coin"))
auc[5,i] = statistic(wilcox_test(x~y, data=data)) / (n1*n2)
if (require("exactRankTests"))
auc[6,i] = wilcox.exact(x, y, exact=0)$statistic / (n1*n2)
if (require("verification"))
auc[7,i] = roc.area(y, x)$A.tilda
if (require("ROC"))
auc[8,i] = AUC(rocdemo.sca(y, x, dxrule.sca))
if (require("ROCR"))
auc[9,i] = performance(prediction( x, y),"auc")@y.values[[1]]
if (require("Epi"))
auc[10,i] = ROC(x,y,grid=0)$AUC
if (require("limma"))
auc[11,i] = auROC(y, x)
if (require("Hmisc"))
auc[12,i] = rcorr.cens(x, y)[1]
## End(Not run)
}
print(auc)
stopifnot(auc[,1]==auc[,2]) # results of 2 alg's in colAUC must be the same
stopifnot(auc[,1]==auc[,3,1]) # compare with wilcox.test results

# time trials
x = matrix(runif(100*1000),100,1000)
y = (runif(100)>0.5)
system.time(colAUC(x,y,alg="ROC" ))
system.time(colAUC(x,y,alg="Wilcox"))
combs

All Combinations of k Elements from Vector v

Description

Finds all unordered combinations of k elements from vector v.

Usage

combs(v,k)

Arguments

v Any numeric vector
k Number of elements to choose from vector v. Integer smaller or equal than length of v.

Value

combs(v,k) (where v has length n) creates a matrix with \frac{n!}{(n-k)!k!} (n choose k) rows and k columns containing all possible combinations of n elements taken k at a time.

Author(s)

Jarek Tuszynski (SAIC) <jaroslaw.w.tuszynski@saic.com>

See Also

I discovered recently that R packages already have two functions with similar capabilities: combinations from gTools package and Also similar to Matlab’s nchoosek function (http://www.mathworks.com/access/helpdesk/help/techdoc/ref/nchoosek.html)

Examples

combs(2:5, 3) # display examples
combs(c("cats", "dogs", "mice"), 2)

a = combs(1:4, 2)
b = matrix( c(1,1,1,2,2,3,2,3,4,3,4,4), 6, 2)
stopifnot(a==b)
LogitBoost Classification Algorithm

Description

Train logitboost classification algorithm using decision stumps (one node decision trees) as weak learners.

Usage

LogitBoost(xlearn, ylearn, nIter=ncol(xlearn))

Arguments

xlearn  A matrix or data frame with training data. Rows contain samples and columns contain features
ylearn  Class labels for the training data samples. A response vector with one label for each row/component of xlearn. Can be either a factor, string or a numeric vector.
nIter   An integer, describing the number of iterations for which boosting should be run, or number of decision stumps that will be used.

Details

The function was adapted from logitboost.R function written by Marcel Dettling. See references and "See Also" section. The code was modified in order to make it much faster for very large data sets. The speed-up was achieved by implementing a internal version of decision stump classifier instead of using calls to rpart. That way, some of the most time consuming operations were precomputed once, instead of performing them at each iteration. Another difference is that training and testing phases of the classification process were split into separate functions.

Value

An object of class "LogitBoost" including components:

Stump  List of decision stumps (one node decision trees) used:
   • column 1: feature numbers or each stump, or which column each stump operates on
   • column 2: threshold to be used for that column
   • column 3: bigger/smaller info: 1 means that if values in the column are above threshold than corresponding samples will be labeled as lablist[1]. Value "-1" means the opposite.
      If there are more than two classes, than several "Stumps" will be cbind’ed
lablist names of each class
predict.LogitBoost

Description

Prediction or Testing using logitboost classification algorithm

Author(s)

Jarek Tuszynski (SAIC) <jaroslaw.w.tuszynski@saic.com>

References

Dettling and Buhlmann (2002), Boosting for Tumor Classification of Gene Expression Data.

See Also

- predict.LogitBoost has prediction half of LogitBoost code
- logitboost function from logitboost library (not in CRAN or BioConductor is very similar but much slower on very large datasets. It also perform optional cross-validation.

Examples

data(iris)
Data = iris[,,-5]
Label = iris[, 5]

# basic interface
model = LogitBoost(Data, Label, nIter=20)
Lab = predict(model, Data)
Prob = predict(model, Data, type="raw")
t = cbind(Lab, Prob)
t[1:10, ]

# two alternative call syntax
p=predict(model,Data)
q=predict.LogitBoost(model,Data)
pp=p[!is.na(p)]; qq=q[!is.na(q)]
stopifnot(pp == qq)

# accuracy increases with nIter (at least for train set)
table(predict(model, Data, nIter=2), Label)
table(predict(model, Data, nIter=10), Label)
table(predict(model, Data), Label)

# example of splitting the data into train and test set
mask = sample.split(Label)
model = LogitBoost(Data[mask,], Label[mask], nIter=10)
table(predict(model, Data[mask,], nIter=2), Label[mask])
table(predict(model, Data[!mask,]), Label[!mask])

-----

predict.LogitBoost Prediction Based on LogitBoost Classification Algorithm

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Usage

```r
## S3 method for class 'LogitBoost'
predict(object, xtest, type = c("class", "raw"), nIter=NA, ...)
```

Arguments

- `object`: An object of class "LogitBoost" see "Value" section of `LogitBoost` for details
- `xtest`: A matrix or data frame with test data. Rows contain samples and columns contain features
- `type`: See "Value" section
- `nIter`: An optional integer, used to lower number of iterations (decision stumps) used in the decision making. If not provided than the number will be the same as the one provided in `LogitBoost`. If provided than the results will be the same as running `LogitBoost` with fewer iterations.
- `...`: not used but needed for compatibility with generic predict method

Details

Logitboost algorithm relies on a voting scheme to make classifications. Many (`nIter` of them) week classifiers are applied to each sample and their findings are used as votes to make the final classification. The class with the most votes "wins". However, with this scheme it is common for two cases have a tie (the same number of votes), especially if number of iterations is even. In that case NA is returned, instead of a label.

Value

- If `type = "class"` (default) label of the class with maximal probability is returned for each sample.
- If `type = "raw"`, the a-posterior probabilities for each class are returned.

Author(s)

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See Also

`LogitBoost` has training half of LogitBoost code

Examples

```r
# See LogitBoost example
```
read.ENVI & write.ENVI

Read and Write Binary Data in ENVI Format

Description
Read and write binary data in ENVI format, which is supported by most GIS software.

Usage

```r
read.ENVI(filename, headerfile=paste(filename, ".hdr", sep=""))
write.ENVI (X, filename, interleave = c("bsq", "bil", "bip"))
```

Arguments

- `X` - data to be saved in ENVI file. Can be a matrix or 3D array.
- `filename` - character string with name of the file (connection)
- `headerfile` - optional character string with name of the header file
- `interleave` - optional character string specifying interleave to be used

Details

ENVI binary files use a generalized raster data format that consists of two parts:

- **binary file** - flat binary file equivalent to memory dump, as produced by `writeBin` in R or `fwrite` in C/C++.
- **header file** - small text (ASCII) file containing the metadata associated with the binary file. This file can contain the following fields, followed by equal sign and a variable:
  - `samples` - number of columns
  - `lines` - number of rows
  - `bands` - number of bands (channels, planes)
  - `data type` - following types are supported:
    - 1 - 1-byte unsigned integer
    - 2 - 2-byte signed integer
    - 3 - 4-byte signed integer
    - 4 - 4-byte float
    - 5 - 8-byte double
    - 9 - 2x8-byte complex number made up from 2 doubles
    - 12 - 2-byte unsigned integer
  - `header offset` - number of bytes to skip before raster data starts in binary file.
  - `interleave` - Permutations of dimensions in binary data:
BSQ - Band Sequential (X[col,row,band])
BIL - Band Interleave by Line (X[col,band,row])
BIP - Band Interleave by Pixel (X[band,col,row])

- byte order - the endian-ness of the saved data:
  * 0 - means little-endian byte order, format used on PC/Intel machines
  * 1 - means big-endian (aka IEEE, aka "network") byte order, format used on UNIX
    and Macintosh machines

Fields samples, lines, bands, data type are required, while header offset, interleave, byte
order are optional. All of them are in form of integers except interleave which is a string.
This generic format allows reading of many raw file formats, including those with embedded header
information. Also it is a handy binary format to exchange data between PC and UNIX/Mac ma-
chines, as well as different languages like: C, Fortran, Matlab, etc. Especially since header files are
simple enough to edit by hand.

File type supported by most of GIS (geographic information system) software including: ENVI
software, Freelook (free file viewer by ENVI), ArcGIS, etc.

Value
Function read.ENVI returns either a matrix or 3D array. Function write.ENVI does not return
anything.

Author(s)
Jarek Tuszynski (SAIC) <jaroslaw.w.tuszynski@saic.com>

See Also
Displaying of images can be done through functions: graphics::image, fields::image.plot
and fields::add.image or spatstat::plot.im.
ENVI files are practically C-style memory-dumps as performed by readBin and writeBin func-
tions plus separate meta-data header file.
GIF file formats can also store 3D data (see read.gif and write.gif functions).
Packages related to GIS data: shapefiles, maptools, sp, spdep, adehabitat, GRASS, PBSmap-
ing.

Examples

```r
X = array(1:60, 3:5)
write.ENVI(X, "temp.nvi")
Y = read.ENVI("temp.nvi")
stopifnot(X == Y)
readLines("temp.nvi.hdr")

d = c(20,30,40)
X = array(runif(prod(d)), d)
write.ENVI(X, "temp.nvi", interleave="bil")
Y = read.ENVI("temp.nvi")
```
stopifnot(X == Y)
readLines("temp.nvi.hdr")

file.remove("temp.nvi")
file.remove("temp.nvi.hdr")

---

**read.gif & write.gif  Read and Write Images in GIF format**

**Description**

Read and write files in GIF format. Files can contain single images or multiple frames. Multi-frame images are saved as animated GIF’s.

**Usage**

```r
read.gif(filename, frame=0, flip=FALSE, verbose=FALSE)
write.gif(image, filename, col="gray", scale=c("smart", "never", "always"),
            transparent=NULL, comment=NULL, delay=0, flip=FALSE, interlace=FALSE)
```

**Arguments**

- **filename** Character string with name of the file. In case of read.gif URL’s are also allowed.
- **image** Data to be saved as GIF file. Can be a 2D matrix or 3D array. Allowed formats in order of preference:
  - array of integers in [0:255] range - this is format required by GIF file, and unless scale='always', numbers will not be rescaled. Each pixel i will have associated color col[image[i]+1]. This is the only format that can be safely used with non-continuous color maps.
  - array of doubles in [0:1] range - Unless scale='never' the array will be multiplied by 255 and rounded.
  - array of numbers in any range - will be scaled or clipped depending on scale option.
- **frame** Request specific frame from multiframe (i.e., animated) GIF file. By default all frames are read from the file (frame=0). Setting frame=1 will ensure that output is always a 2D matrix containing the first frame. Some files have to be read frame by frame, for example: files with subimages of different sizes and files with both global and local color-maps (palettes).
- **col** Color palette definition. Several formats are allowed:
  - array (list) of colors in the same format as output of palette functions. Preferred format for precise color control.
  - palette function itself (ex. 'col=rainbow'). Preferred format if not sure how many colors are needed.
  - character string with name of internally defined palette. At the moment only "gray" and "jet" (Matlab’s jet palette) are defined.
character string with name of palette function (ex. 'col="rainbow"')

Usually palette will consist of 256 colors, which is the maximum allowed by GIF format. By default, grayscale will be used.

scale

There are three approaches to rescaling the data to required [0, 255] integer range:

- "smart" - Data is fitted to [0:255] range, only if it falls outside of it. Also, if image is an array of doubles in range [0, 1] than data is multiplied by 255.
- "never" - Pixels with intensities outside of the allowed range are clipped to either 0 or 255. Warning is given.
- "always" - Data is always rescaled. If image is a array of doubles in range [0, 1] than data is multiplied by 255; otherwise it is scaled to fit to [0:255] range.

delay

In case of 3D arrays the data will be stored as animated GIF, and delay controls speed of the animation. It is number of hundredths (1/100) of a second of delay between frames.

comment

Comments in text format are allowed in GIF files. Few file viewers can access them.

flip

By default data is stored in the same orientation as data displayed by print function: row 1 is on top, image x-axis corresponds to columns and y-axis corresponds to rows. However function image adopted different standard: column 1 is on the bottom, image x-axis corresponds to rows and y-axis corresponds to columns. Set flip to TRUE to get the orientation used by image.

transparent

Optional color number to be shown as transparent. Has to be an integer in [0:255] range. NA's in the image will be set to transparent.

interlace

GIF files allow image rows to be interlaced, or reordered in such a way as to allow viewer to display image using 4 passes, making image sharper with each pass. Irrelevant feature on fast computers.

verbose

Display details sections encountered while reading GIF file.

Details

Palettes often contain continuous colors, such that swapping palettes or rescaling of the image date does not affect image appearance in a drastic way. However, when working with non-continuous color-maps one should always provide image in [0:255] integer range (and set scale="never"), in order to prevent scaling.

If NA or other infinite numbers are found in the image by write.gif, they will be converted to numbers given by transparent. If transparent color is not provided than it will be created, possibly after resretching.

There are some GIF files not fully supported by read.gif function:

- "Plain Text Extension" is not supported, and will be ignored.
- Multi-frame files with unique settings for each frame have to be read frame by frame. Possible settings include: frames with different sizes, frames using local color maps and frames using individual transparency colors.
Value

Function write.gif does not return anything. Function read.gif returns a list with following fields:

- **image**: matrix or 3D array of integers in [0:255] range.
- **col**: color palette definitions with number of colors ranging from 1 to 256. In case when frame=0 only the first (usually global) color-map (palette) is returned.
- **comment**: Comments imbedded in GIF File
- **transparent**: color number corresponding to transparent color. If none was stated than NULL, otherwise an integer in [0:255] range. In order for graphics:image to display transparent colors correctly one should use y$col[y$transparent+1] = NA.

Author(s)

Jarek Tuszynski (SAIC) <jaroslaw.w.tuszynski@saic.com>. Encoding Algorithm adapted from code by Christoph Hohmann, which was adapted from code by Michael Mayer. Parts of decoding algorithm adapted from code by David Koblas.

References


See Also

- Displaying of images can be done through functions: graphics:image (part of R), fields::image.plot and fields::add.image or spatstat:plot.im, and possibly many other functions.
- Displayed image can be saved in GIF, JPEG or PNG format using several different functions, like R2HTML::HTMLplot.

Functions for directly reading and writing image files:

- read.pnm and pixmap::write.pnm can process PBM, PGM and PPM images (file types supported by ImageMagic software)
- read.ENVI and write.ENVI from this package can process files in ENVI format. ENVI files can store 2D images and 3D data (multi-frame images), and are supported by most GIS (Geographic Information System) software including free "freelook".

There are many functions for creating and managing color palettes:

- fields::tim.colors contains a palette similar to Matlab’s jet palette (see examples for simpler implementation)
- gplots::rich.colors contains two palettes of continuous colors.
- Functions RColorBrewer::brewer.pal and epitools::colorbrewer.palette contain tools for generating palettes.
- grDevices::rgb and grDevices::hsv create palette from RGB or HSV 3-vectors.
- grDevices::col2rgb translates palette colors to RGB 3-vectors.
# Examples

# visual comparison between image and plot
write.gif( volcano, "volcano.gif", col=terrain.colors, flip=TRUE,
    scale="always", comment="Maunga Whau Volcano")
y = read.gif("volcano.gif", verbose=TRUE, flip=TRUE)
image(y$image, col=y$col, main=y$comment, asp=1)
# browseURL("file://volcano.gif") # inspect GIF file on your hard disk

# test reading & writing
col = heat.colors(256) # choose colormap
trn = 222 # set transparent color
com = "Hello World" # imbed comment in the file
write.gif( volcano, "volcano.gif", col=col, transparent=trn, comment=com)
y = read.gif("volcano.gif")
# This tested col==y$col, but colours may or may not have an alpha channel
# and for col this changed in R 4.0
stopifnot(volcano==y$image, trn==y$transparent, com==y$comment)
# browseURL("file://volcano.gif") # inspect GIF file on your hard disk

# create simple animated GIF (using image function in a loop is very rough,
# but only way I know of displaying 'animation' in R)
x <- y <- seq(-4*pi, 4*pi, len=200)
r <- sqrt(outer(x^2, y^2, "+")
image = array(0, c(200, 200, 10))
for(i in 1:10) image[,,i] = cos(r-(2*pi*i/10))/(r^.25)
write.gif(image, "wave.gif", col="rainbow")
y = read.gif("wave.gif")
for(i in 1:10) image(y$image[,,i], col=y$col, breaks=(0:256)-0.5, asp=1)
# browseURL("file://wave.gif") # inspect GIF file on your hard disk

# Another neat animation of Mandelbrot Set
jet.colors = colorRampPalette(c("#00007F", "blue", "#007FFF", "cyan", 
    "#7FFF7F", "yellow", "#FF7F00", "red", "#7F0000")) # define "jet" palette
m = 400
C = complex( real=rep(seq(-1.8,0.6, length.out=m), each=m ),
    imag=rep(seq(-1.2,1.2, length.out=m), m ) )
C = matrix(C,m,m)
Z = 0
X = array(0, c(m,m,20))
for (k in 1:20) {
    Z = Z^2+C
    X[,,k] = exp(-abs(Z))
}
image(X[,,k], col=jet.colors(256))
write.gif(X, "Mandelbrot.gif", col=jet.colors, delay=100)
# browseURL("file://Mandelbrot.gif") # inspect GIF file on your hard disk
file.remove("wave.gif", "volcano.gif", "Mandelbrot.gif")

# Display interesting images from the web
## Not run:
url = "http://www.ngdc.noaa.gov/seg/cdroms/ged_iib/datasets/b12/gifs/eccnv.gif"
y = read.gif(url, verbose=TRUE, flip=TRUE)
runmad

Median Absolute Deviation of Moving Windows

Description

Moving (aka running, rolling) Window MAD (Median Absolute Deviation) calculated over a vector

Usage

runmad(x, k, center = runmed(x,k), constant = 1.4826, 
endrule=c("mad", "NA", "trim", "keep", "constant", "func"), 
align = c("center", "left", "right"))

Arguments

x numeric vector of length n or matrix with n rows. If x is a matrix than each column will be processed separately.

k width of moving window; must be an integer between one and n. In case of even k's one will have to provide different center function, since runmed does not take even k's.

drule character string indicating how the values at the beginning and the end, of the data, should be treated. Only first and last k2 values at both ends are affected, where k2 is the half-bandwidth k2 = k \%/2/2.

- "mad" - applies the mad function to smaller and smaller sections of the array. Equivalent to: for(i in 1:k2) out[i]=mad(x[1:i+k2]).
- "trim" - trim the ends; output array length is equal to length(x)-2*k2 (out = out[(k2+1):(n-k2)]). This option mimics output of apply (embed(x,k),1,FUN) and other related functions.
- "keep" - fill the ends with numbers from x vector (out[1:k2] = x[1:k2]). This option makes more sense in case of smoothing functions, kept here for consistency.
runmad

- "constant" - fill the ends with first and last calculated value in output array (out[1:k2] = out[k2+1])
- "NA" - fill the ends with NA's (out[1:k2] = NA)
- "func" - same as "mad" option except that implemented in R for testing purposes. Avoid since it can be very slow for large windows.

Similar to endrule in runmed function which has the following options: “c("median","keep","constant")

center moving window center. Defaults to running median (runmed function). Similar to center in mad function. For best accuracy at the edges use runquantile(x, k, 0.5, type=2), which is slower than default runmed(x, k, endrule="med"). If x is a 2D array (and endrule="mad") or if endrule="func" than array edges are filled by repeated calls to “mad(x,center=median(x),na.rm=TRUE)” function. Runmad's center parameter will be ignored for the beginning and the end of output y. Please use center=runquantile(x, k, 0.5, type=2) for those cases.

constant scale factor such that for Gaussian distribution X, mad(X) is the same as sd(X). Same as constant in mad function.

align specifies whether result should be centered (default), left-aligned or right-aligned. If endrule="mad" then setting align to "left" or "right" will fall back on slower implementation equivalent to endrule="func".

Details

Apart from the end values, the result of y = runmad(x, k) is the same as “for(j=(1+k2):(n-k2)) y[j]=mad(x[(j-k2):(j+k2)],na.rm = TRUE)”. It can handle non-finite numbers like NaN's and Inf's (like “mad(x,na.rm = TRUE)”).

The main incentive to write this set of functions was relative slowness of majority of moving window functions available in R and its packages. With the exception of runmed, a running window median function, all functions listed in "see also" section are slower than very inefficient “apply(embed(x,k),1,FUN)” approach.

Functions runquantile and runmad are using insertion sort to sort the moving window, but gain speed by remembering results of the previous sort. Since each time the window is moved, only one point changes, all but one points in the window are already sorted. Insertion sort can fix that in O(k) time.

Value

Returns a numeric vector or matrix of the same size as x. Only in case of endrule="trim" the output vectors will be shorter and output matrices will have fewer rows.

Author(s)

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References

About insertion sort used in runmad function see: R. Sedgewick (1988): Algorithms. Addison-Wesley (page 99)
See Also

Links related to:

- `runmad` - `mad`
- Other moving window functions from this package: `runmin`, `runmax`, `runquantile`, `runmean` and `runsd`
- generic running window functions: `apply(embed(x,k),1,FUN)` (fastest), `running` from `gtools` package (extremely slow for this purpose), `subsums` from `magic` library can perform running window operations on data with any dimensions.

Examples

```r
# show runmed function
k=25; n=200;
x = rnorm(n,sd=30) + abs(seq(n)-n/4)
col = c("black", "red", "green")
m=runmed(x, k)
y=runmad(x, k, center=m)
plot(x, col=col[1], main = "Moving Window Analysis Functions")
lines(m , col=col[2])
lines(m-y/2, col=col[3])
lines(m+y/2, col=col[3])
lab = c("data", "runmed", "runmed-runmad/2", "runmed+runmad/2")
legend(0,0.9*n, lab, col=col, lty=1 )

# basic tests against apply/embed
eps = .Machine$double.eps ^ 0.5
k=25 # odd size window
a = runmad(x,k, center=runmed(x,k), endrule="trim")
b = apply(embed(x,k), 1, mad)
stopifnot(all(abs(a-b)<eps));
k=24 # even size window
a = runmad(x,k, center=runquantile(x,k,0.5,type=2), endrule="trim")
b = apply(embed(x,k), 1, mad)
stopifnot(all(abs(a-b)<eps));

# test against loop approach
# this test works fine at the R prompt but fails during package check - need to investigate
k=24; n=200;
x = rnorm(n,sd=30) + abs(seq(n)-n/4) # create random data
x = rep(1:5,40)
#x[seq(1,n,11)] = NaN; # commented out for time beeing - on to do list
#x[5] = NaN; # commented out for time beeing - on to do list
k2 = k
k1 = k-k2-1
ac = array(runquantile(x,k,0.5))
a = runmad(x, k, center=ac)
bc = array(0,n)
b = array(0,n)
for(j in 1:n) {
  lo = max(1, j-k1)
...}
```


runmean

Mean of a Moving Window

Description

Moving (aka running, rolling) Window Mean calculated over a vector

Usage

runmean(x, k, alg=c("C", "R", "fast", "exact"),
        endrule=c("mean", "NA", "trim", "keep", "constant", "func"),
        align = c("center", "left", "right"))
Arguments

x numeric vector of length n or matrix with n rows. If x is a matrix than each column will be processed separately.

k width of moving window; must be an integer between 1 and n

alg an option to choose different algorithms
  • "C" - a version is written in C. It can handle non-finite numbers like NaN’s and Inf’s (like mean(x, na.rm = TRUE)). It works the fastest for endrule="mean".
  • "fast" - second, even faster, C version. This algorithm does not work with non-finite numbers. It also works the fastest for endrule other than "mean".
  • "R" - much slower code written in R. Useful for debugging and as documentation.
  • "exact" - same as "C", except that all additions are performed using algorithm which tracks and corrects addition round-off errors.

endrule character string indicating how the values at the beginning and the end, of the data, should be treated. Only first and last k2 values at both ends are affected, where k2 is the half-bandwidth k2 = k %/% 2.
  • "mean" - applies the underlying function to smaller and smaller sections of the array. Equivalent to: for(i in 1:k2) out[i] = mean(x[1:(i+k2)]). This option is implemented in C if alg="C", otherwise is done in R.
  • "trim" - trim the ends; output array length is equal to length(x) - 2*k2 (out = out[(k2+1):(n-k2)]). This option mimics output of apply(embed(x,k),1,mean) and other related functions.
  • "keep" - fill the ends with numbers from x vector (out[1:k2] = x[1:k2])
  • "constant" - fill the ends with first and last calculated value in output array (out[1:k2] = out[k2+1])
  • "NA" - fill the ends with NA’s (out[1:k2] = NA)
  • "func" - same as "mean" but implemented in R. This option could be very slow, and is included mostly for testing

Similar to endrule in runmed function which has the following options: “c("median","keep","constant")”.

align specifies whether result should be centered (default), left-aligned or right-aligned. If endrule="mean" then setting align to "left" or "right" will fall back on slower implementation equivalent to endrule="func".

Details

Apart from the end values, the result of y = runmean(x, k) is the same as “for(j=(1+k2):(n-k2)) y[j]=mean(x[(j-k2):(j+k2)])”.

The main incentive to write this set of functions was relative slowness of majority of moving window functions available in R and its packages. With the exception of runmed, a running window median function, all functions listed in "see also" section are slower than very inefficient “apply(embed(x,k),1,FUN)” approach. Relative speed of runmean function is O(n).
Function EndRule applies one of the five methods (see endrule argument) to process end-points of the input array x. In current version of the code the default endrule="mean" option is calculated within C code. That is done to improve speed in case of large moving windows.

In case of runmean(...,alg="exact") function a special algorithm is used (see references section) to ensure that round-off errors do not accumulate. As a result runmean is more accurate than filter(x, rep(1/k,k)) and runmean(...,alg="C") functions.

Value

Returns a numeric vector or matrix of the same size as x. Only in case of endrule="trim" the output vectors will be shorter and output matrices will have fewer rows.

Note

Function runmean(...,alg="exact") is based by code by Vadim Ogranovich, which is based on Python code (see last reference), pointed out by Gabor Grothendieck.

Author(s)

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References


See Also

Links related to:

- moving mean - mean, kernapply, filter, decompose, stl, rollmean from zoo library, subsums from magic library,
- Other moving window functions from this package: runmin, runmax, runquantile, runmad and runsd
- runmed

- generic running window functions: apply (embed(x,k),1,FUN) (fastest), running from gtools package (extremely slow for this purpose), subsums from magic library can perform running window operations on data with any dimensions.

Examples

```r
# show runmean for different window sizes
n=200;
x = rnorm(n, sd=30) + abs(seq(n)-n/4)
x[seq(1,n,10)] = NaN; # add NaNs
col = c("black", "red", "green", "blue", "magenta", "cyan")
plot(x, col=col[1], main = "Moving Window Means")
lines(runmean(x, 3), col=col[2])
lines(runmean(x, 8), col=col[3])
```
runmean

```r
lines(runmean(x,15), col=col[4])
lines(runmean(x,24), col=col[5])
lines(runmean(x,50), col=col[6])
lab = c("data", "k=3", "k=8", "k=15", "k=24", "k=50")
legend(0,0.9*n, lab, col=col, lty=1 )

# basic tests against 2 standard R approaches
k=25; n=200;
x = rnorm(n,sd=30) + abs(seq(n)-n/4) # create random data
a = runmean(x,k, endrule="trim") # tested function
b = apply(embed(x,k), 1, mean) # approach #1
c = cumsum(c( sum(x[1:k]), diff(x,k) ))/k # approach #2
eps = .Machine$double.eps ^ 0.5
stopifnot(all(abs(a-b)<eps));
stopifnot(all(abs(a-c)<eps));

# test against loop approach
# this test works fine at the R prompt but fails during package check - need to investigate
k=25;
data(iris)
x = iris[,1]
n = length(x)
x[seq(1,n,11)] = NaN; # add NANs
k2 = k
k1 = k-k2-1
a = runmean(x, k)
b = array(0,n)
for(j in 1:n) {
  lo = max(1, j-k1)
  hi = min(n, j+k2)
  b[j] = mean(x[lo:hi], na.rm = TRUE)
}
#stopifnot(all(abs(a-b)<eps)); # commented out for time beeing - on to do list

# compare calculation at array ends
a = runmean(x, k, endrule="mean") # fast C code
b = runmean(x, k, endrule="func") # slow R code
stopifnot(all(abs(a-b)<eps));

# Testing of different methods to each other for non-finite data
# Only alg "C" and "exact" can handle not finite numbers
eps = .Machine$double.eps ^ 0.5
n=200; k=51;
x = rnorm(n,sd=30) + abs(seq(n)-n/4) # nice behaving data
x[seq(1,n,10)] = NaN; # add NANs
x[seq(1,n,9)] = Inf; # add infinities
b = runmean( x, k, alg="C")
c = runmean( x, k, alg="exact")
stopifnot(all(abs(b-c)<eps));

# Test if moving windows forward and backward gives the same results
# Test also performed on data with non-finite numbers
a = runmean(x , alg="C", k)
```
b = runmean(x[n:1], alg="C", k)
stopifnot(all(abs(a[n:1]-b)<eps));
a = runmean(x , alg="exact", k)
b = runmean(x[n:1], alg="exact", k)
stopifnot(all(abs(a[n:1]-b)<eps));

# test vector vs. matrix inputs, especially for the edge handling
nRow=200; k=25; nCol=10
x = rnorm(nRow,sd=30) + abs(seq(nRow)-n/4)
x[seq(1,nRow,10)] = NaN;  # add NANs
X = matrix(rep(x, nCol ), nRow, nCol)  # replicate x in columns of X
a = runmean(x, k)
b = runmean(X, k)
stopifnot(all(abs(a-b[,1])<eps));  # vector vs. 2D array
stopifnot(all(abs(b[,1]-b[,nCol])<eps));  # compare rows within 2D array

# Exhaustive testing of different methods to each other for different windows
numeric.test = function (x, k) {
a = runmean( x, k, alg="fast")
b = runmean( x, k, alg="C")
c = runmean( x, k, alg="exact")
d = runmean( x, k, alg="R", endrule="func")
eps = .Machine$double.eps ^ 0.5
stopifnot(all(abs(a-b)<eps));
stopifnot(all(abs(b-c)<eps));
stopifnot(all(abs(c-d)<eps));
}
n=200;
x = rnorm(n, sd=30) + abs(seq(n)-n/4)  # nice behaving data
for(i in 1:5) numeric.test(x, i)  # test small window sizes
for(i in 1:5) numeric.test(x, n-i+1)  # test large window size

# speed comparison
## Not run:
x=runif(1e7); k=1e4;
system.time(runmean(x,k,alg="fast"))
system.time(runmean(x,k,alg="C"))
system.time(runmean(x,k,alg="exact"))
system.time(runmean(x,k,alg="R"))  # R version of the function
x=runif(1e5); k=1e2;  # reduce vector and window sizes
system.time(runmean(x,k,alg="R"))  # R version of the function
system.time(apply(embed(x,k), 1, mean))  # standard R approach
system.time(filter(x, rep(1/k,k), sides=2))  # the fastest alternative I know

## End(Not run)

# show different runmean algorithms with data spanning many orders of magnitude
n=30; k=5;
x = rep(100/3,n)
d=1e10
x[5] = d;
x[13] = d;
x[14] = d*d;
runmin & runmax

runmin & runmax
Minimum and Maximum of Moving Windows

Description

Moving (aka running, rolling) Window Minimum and Maximum calculated over a vector

Usage

runmin(x, k, alg=c("C", "R"),
endrule=c("min", "NA", "trim", "keep", "constant", "func"),
align = c("center", "left", "right"))
runmax(x, k, alg=c("C", "R"),
endrule=c("max", "NA", "trim", "keep", "constant", "func"),
align = c("center", "left", "right"))

Arguments

x     numeric vector of length n or matrix with n rows. If x is a matrix than each
column will be processed separately.
k     width of moving window; must be an integer between one and n
endrule character string indicating how the values at the beginning and the end, of the
array, should be treated. Only first and last k2 values at both ends are affected, where k2 is the half-bandwidth k2 = k %/% 2.

- "min" & "max" - applies the underlying function to smaller and smaller sec-
tions of the array. In case of min equivalent to: for(i in 1:k2) out[i]=min(x[1:(i+k2)]). Default.
- "trim" - trim the ends; output array length is equal to length(x)-2+k2
  (out = out[(k2+1):(n-k2)]). This option mimics output of apply(embed(x,k),1,FUN)
  and other related functions.
- "keep" - fill the ends with numbers from x vector (out[1:k2] = x[1:k2])
- "constant" - fill the ends with first and last calculated value in output array
  (out[1:k2] = out[k2+1])
- "NA" - fill the ends with NA's (out[1:k2] = NA)
- "func" - same as "min" & "max" but implimented in R. This option could
  be very slow, and is included mostly for testing
runmin & runmax

Similar to endrule in runmed function which has the following options: “c("median","keep","constant")”.

alg
an option allowing to choose different algorithms or implementations. Default is to use of code written in C (option alg="C”). Option alg="R" will use slower code written in R. Useful for debugging and studying the algorithm.

align
specifies whether result should be centered (default), left-aligned or right-aligned. If endrule="min" or "max" then setting align to "left" or "right" will fall back on slower implementation equivalent to endrule="func".

Details

Apart from the end values, the result of y = runFUN(x, k) is the same as “for(j=(1+k2):(n-k2))
y[j]=FUN(x[(j-k2):(j+k2)],na.rm = TRUE)”, where FUN stands for min or max functions. Both functions can handle non-finite numbers like NaN’s and Inf’s the same way as min(x,na.rm = TRUE)).

The main incentive to write this set of functions was relative slowness of majority of moving window functions available in R and its packages. With the exception of runmed, a running window median function, all functions listed in ’see also” section are slower than very inefficient “apply(embed(x,k),1,FUN)” approach. Relative speeds runmin and runmax functions is O(n) in best and average case and O(n*k) in worst case.

Both functions work with infinite numbers (NA,NaN,Inf, -Inf). Also default endrule is hardwired in C for speed.

Value

Returns a numeric vector or matrix of the same size as x. Only in case of endrule="trim" the output vectors will be shorter and output matrices will have fewer rows.

Author(s)

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See Also

Links related to:

• Other moving window functions from this package: runmean, runquantile, runmad and runsd
• R functions: runmed, min, max
• Similar functions in other packages: rollmax from zoo library
• generic running window functions: apply (embed(x,k),1,FUN) (fastest), running from gtools package (extremely slow for this purpose), subsums from magic library can perform running window operations on data with any dimensions.
Examples

```r
# show plot using runmin, runmax and runmed
k=25; n=200;
x = rnorm(n, sd=30) + abs(seq(n)-n/4)
col = c("black", "red", "green", "blue", "magenta", "cyan")
plot(x, col=col[1], main = "Moving Window Analysis Functions")
lines(runmin(x, k), col=col[2])
lines(runmean(x, k), col=col[3])
lines(runmax(x, k), col=col[4])
legend(0,.9*n, c("data", "runmin", "runmean", "runmax"), col=col, lty=1)

# basic tests against standard R approach
a = runmin(x, k, endrule="trim") # test only the inner part
b = apply(embed(x, k), 1, min) # Standard R running min
stopifnot(all(a==b));
a = runmax(x, k, endrule="trim") # test only the inner part
b = apply(embed(x, k), 1, max) # Standard R running min
stopifnot(all(a==b));

# test against loop approach
k=25;
data(iris)
x = iris[,1]
n = length(x)
x[seq(1,n,11)] = NaN; # add NaNs
k2 = k
k1 = k-k2-1
a1 = runmin(x, k)
a2 = runmax(x, k)
b1 = array(0,n)
b2 = array(0,n)
for(j in 1:n) {
    lo = max(1, j-k1)
    hi = min(n, j+k2)
    b1[j] = min(x[lo:hi], na.rm = TRUE)
    b2[j] = max(x[lo:hi], na.rm = TRUE)
}

# this test works fine at the R prompt but fails during package check - need to investigate
## Not run:
stopifnot(all(a1==b1, na.rm=TRUE));
stopifnot(all(a2==b2, na.rm=TRUE));
## End(Not run)

# Test if moving windows forward and backward gives the same results
# Two data sets also correspond to best and worst-case scenario data-sets
k=51; n=200;
a = runmin(n:1, k)
b = runmin(1:n, k)
stopifnot(all(a[n:1]==b, na.rm=TRUE));
a = runmax(n:1, k)
b = runmax(1:n, k)
```

runmin & runmax

```r
stopifnot(all(a[n:1]==b, na.rm=TRUE));

# test vector vs. matrix inputs, especially for the edge handling
nRow=200; k=25; nCol=10
x = rnorm(nRow,sd=30) + abs(seq(nRow)-n/4)
x[seq(1,nRow,10)] = NaN;  # add NaNs
X = matrix(rep(x, nCol ), nRow, nCol) # replicate x in columns of X
a = runmax(x, k)
b = runmax(X, k)
stopifnot(all(a==b[,1], na.rm=TRUE));  # vector vs. 2D array
stopifnot(all(b[,1]==b[,nCol], na.rm=TRUE)); # compare rows within 2D array
a = runmin(x, k)
b = runmin(X, k)
stopifnot(all(a==b[,1], na.rm=TRUE));  # vector vs. 2D array
stopifnot(all(b[,1]==b[,nCol], na.rm=TRUE)); # compare rows within 2D array

# Compare C and R algorithms to each other for extreme window sizes
numeric.test = function (x, k) {
a = runmin( x, k, alg="C")
b = runmin( x, k, alg="R")
c = -runmax(-x, k, alg="C")
d = -runmax(-x, k, alg="R")
stopifnot(all(a==b, na.rm=TRUE));
#stopifnot(all(c==d, na.rm=TRUE));
#stopifnot(all(a==c, na.rm=TRUE));
stopifnot(all(b==d, na.rm=TRUE));
}
n=200;  # n is an even number
x = rnorm(n,sd=30) + abs(seq(n)-n/4) # random data
for(i in 1:5) numeric.test(x, i) # test for small window size
for(i in 1:5) numeric.test(x, n-i+1) # test for large window size
n=201;  # n is an odd number
x = rnorm(n,sd=30) + abs(seq(n)-n/4) # random data
for(i in 1:5) numeric.test(x, i) # test for small window size
for(i in 1:5) numeric.test(x, n-i+1) # test for large window size
n=200;  # n is an even number
x = rnorm(n,sd=30) + abs(seq(n)-n/4) # random data
x[seq(1,200,10)] = NaN;  # with some NaNs
for(i in 1:5) numeric.test(x, i) # test for small window size
for(i in 1:5) numeric.test(x, n-i+1) # test for large window size
n=201;  # n is an odd number
x = rnorm(n,sd=30) + abs(seq(n)-n/4) # random data
x[seq(1,200,2)] = NaN;  # with some NaNs
for(i in 1:5) numeric.test(x, i) # test for small window size
for(i in 1:5) numeric.test(x, n-i+1) # test for large window size

# speed comparison
## Not run:
n = 1e7;  k=991;
x1 = runif(n);  # random data - average case scenario
x2 = 1:n;  # best-case scenario data for runmax
x3 = n:1;  # worst-case scenario data for runmax
system.time( runmax( x1,k,alg="C"))  # C alg on average data O(n)
```
runquantile

Quantile of Moving Window

Description
Moving (aka running, rolling) Window Quantile calculated over a vector

Usage
runquantile(x, k, probs, type=7,
endrule=c("quantile", "NA", "trim", "keep", "constant", "func"),
align = c("center", "left", "right"))

Arguments

x numeric vector of length n or matrix with n rows. If x is a matrix than each
column will be processed separately.
k width of moving window; must be an integer between one and n
drule character string indicating how the values at the beginning and the end, of the
array, should be treated. Only first and last k2 values at both ends are affected,
where k2 is the half-bandwidth k2 = k \%/2.2.

- "quantile" - applies the quantile function to smaller and smaller sec-
tions of the array. Equivalent to: for(i in 1:k2) out[i]=quantile(x[1:(i+k2)]).
- "trim" - trim the ends; output array length is equal to length(x)-2*k2
  (out = out[(k2+1):(n-k2)]). This option mimics output of apply (embed(x,k),1,FUN)
  and other related functions.
- "keep" - fill the ends with numbers from x vector (out[1:k2] = x[1:k2])
- "constant" - fill the ends with first and last calculated value in output array
  (out[1:k2] = out[k2+1])
- "NA" - fill the ends with NA's (out[1:k2] = NA)
- "func" - same as "quantile" but implemented in R. This option could be
  very slow, and is included mostly for testing

Similar to endrule in runmed function which has the following options: “c("median", "keep", "constant")

## End(Not run)
probs numeric vector of probabilities with values in [0,1] range used by runquantile. For example Probs=c(0,0.5,1) would be equivalent to running runmin, runmed and runmax. Same as probs in quantile function.

type an integer between 1 and 9 selecting one of the nine quantile algorithms, same as type in quantile function. Another even more readable description of nine ways to calculate quantiles can be found at http://mathworld.wolfram.com/Quantile.html.

align specifies whether result should be centered (default), left-aligned or right-aligned. If endrule="quantile" then setting align to "left" or "right" will fall back on slower implementation equivalent to endrule="func".

Details

Apart from the end values, the result of y = runquantile(x, k) is the same as “for(j=(1+k2):(n-k2)) y[j]=quantile(x[(j-k2):(j+k2)],na.rm = TRUE)”. It can handle non-finite numbers like NaN’s and Inf’s (like quantile(x,na.rm = TRUE)).

The main incentive to write this set of functions was relative slowness of majority of moving window functions available in R and its packages. With the exception of runmed, a running window median function, all functions listed in "see also" section are slower than very inefficient “apply(embed(x,k),1,FUN)” approach. Relative speeds of runquantile is O(n*k)

Functions runquantile and runmad are using insertion sort to sort the moving window, but gain speed by remembering results of the previous sort. Since each time the window is moved, only one point changes, all but one points in the window are already sorted. Insertion sort can fix that in O(k) time.

Value

If x is a matrix than function runquantile returns a matrix of size [n × length(probs)]. If x is vector a than function runquantile returns a matrix of size [dim(x) × length(probs)]. If endrule="trim" the output will have fewer rows.

Author(s)

Jarek Tuszyński (SAIC) <jaroslaw.w.tuszynski@saic.com>

References

• About insertion sort used in runmad and runquantile: R. Sedgewick (1988): Algorithms. Addison-Wesley (page 99)

See Also

Links related to:
• Running Quantile - quantile, runmed, smooth, rollmedian from zoo library
• Other moving window functions from this package: runmin, runmax, runmean, runmad and runsd
• Running Minimum - min
• Running Maximum - max, rollmax from zoo library
• generic running window functions: apply (embed(x,k),1,FUN) (fastest), running from gtools package (extremely slow for this purpose), subsums from magic library can perform running window operations on data with any dimensions.

Examples

# show plot using runquantile
k=31; n=200;
x = rnorm(n, sd=30) + abs(seq(n)-n/4)
y=runquantile(x, k, probs=c(0.05, 0.25, 0.5, 0.75, 0.95))
col = c("black", "red", "green", "blue", "magenta", "cyan")
plot(x, col=col[1], main = "Moving Window Quantiles")
lines(y[,1], col=col[2])
lines(y[,2], col=col[3])
lines(y[,3], col=col[4])
lines(y[,4], col=col[5])
lines(y[,5], col=col[6])
lab = c("data", "runquantile(.05)" , "runquantile(.25)", "runquantile(.5)",
        "runquantile(.75)", "runquantile(.95")")
legend(0,230, lab, col=col, lty=1)

# show plot using runquantile
k=15; n=200;
x = rnorm(n, sd=30) + abs(seq(n)-n/4)
y=runquantile(x, k, probs=c(0.05, 0.25, 0.5, 0.75, 0.95))
col = c("black", "red", "green", "blue", "magenta", "cyan")
plot(x, col=col[1], main = "Moving Window Quantiles (smoothed)")
lines(runmean(y[,1], k), col=col[2])
lines(runmean(y[,2], k), col=col[3])
lines(runmean(y[,3], k), col=col[4])
lines(runmean(y[,4], k), col=col[5])
lines(runmean(y[,5], k), col=col[6])
lab = c("data", "runquantile(.05)" , "runquantile(.25)", "runquantile(.5)",
        "runquantile(.75)", "runquantile(.95")")
legend(0,230, lab, col=col, lty=1)

# basic tests against runmin & runmax
y = runquantile(x, k, probs=c(0, 1))
a = runmin(x,k) # test only the inner part
stopifnot(all(a==y[,1], na.rm=TRUE));
a = runmax(x,k) # test only the inner part
stopifnot(all(a==y[,2], na.rm=TRUE));

# basic tests against runmed, including testing endrules
a = runquantile(x, k, probs=0.5, endrule="keep")
b = runmed(x, k, endrule="keep")
runquantile

```r
a = runquantile(x, k, probs=0.5, endrule="constant")
b = runmed(x, k, endrule="constant")
stopifnot(all(a==b, na.rm=TRUE));

# basic tests against apply/embed
a = runquantile(x,k, c(0.3, 0.7), endrule="trim")
b = t(apply(embed(x,k), 1, quantile, probs = c(0.3, 0.7)))
eps = .Machine$double.eps ^ 0.5
stopifnot(all(abs(a-b)<eps));

# test against loop approach
# this test works fine at the R prompt but fails during package check - need to investigate
k=25; n=200;
x = rnorm(n,sd=30) + abs(seq(n)-n/4) # create random data
x[seq(1,n,11)] = NaN; # add NANs
k2 = k
k1 = k-k2-1
a = runquantile(x, k, probs=c(0.3, 0.8) )
b = matrix(0,n,2);
for(j in 1:n) {
  lo = max(1, j-k1)
  hi = min(n, j+k2)
  b[j,] = quantile(x[lo:hi], probs=c(0.3, 0.8), na.rm = TRUE)
}
#stopifnot(all(abs(a-b)<eps));

# compare calculation of array ends
a = runquantile(x, k, probs=0.4, endrule="quantile") # fast C code
b = runquantile(x, k, probs=0.4, endrule="func") # slow R code
stopifnot(all(abs(a-b)<eps));

# test if moving windows forward and backward gives the same results
k=51;
a = runquantile(x , k, probs=0.4)
b = runquantile(x[n:1], k, probs=0.4)
stopifnot(all(a[n:1]==b, na.rm=TRUE));

# test vector vs. matrix inputs, especially for the edge handling
nRow=200; k=25; nCol=10
x = rnorm(nRow,sd=30) + abs(seq(nRow)-n/4)
x[seq(1,nRow,10)] = NaN;
X = matrix(rep(x, nCol ), nRow, nCol) # replicate x in columns of X
a = runquantile(x, k, probs=0.6)
b = runquantile(X, k, probs=0.6)
stopifnot(all(abs(a-b[,1])<eps)); # vector vs. 2D array
stopifnot(all(abs(b[,1]-b[,nCol])<eps)); # compare rows within 2D array

# Exhaustive testing of runquantile to standard R approach
numeric.test = function (x, k) {
  probs=c(1, 25, 50, 75, 99)/100
  a = runquantile(x,k, c(0.3, 0.7), endrule="trim")
  b = t(apply(embed(x,k), 1, quantile, probs = c(0.3, 0.7), na.rm=TRUE))
  stopifnot(all(abs(a-b)<eps));
  a = runquantile(x, k, probs=0.5, endrule="constant")
  b = runmed(x, k, endrule="constant")
  stopifnot(all(a==b, na.rm=TRUE));
}
```

This code snippet tests the `runquantile` function against various benchmarks and edge cases, including vector and matrix inputs, and compares it against the `runmed` function and `quantile` function for specific cases. It also tests the function against package checks where it may fail.
```r
eps = .Machine$double.eps ^ 0.5
stopifnot(all(abs(a-b)<eps));
}

n=50;
x = rnorm(n,sd=30) + abs(seq(n)-n/4) # nice behaving data
for(i in 2:5) numeric.test(x, i) # test small window sizes
for(i in 1:5) numeric.test(x, n-i+1) # test large window size
x[seq(1,50,10)] = NaN; # add NANs and repet the test
for(i in 2:5) numeric.test(x, i) # test small window sizes
for(i in 1:5) numeric.test(x, n-i+1) # test large window size

# Speed comparison
## Not run:
x=runif(1e6); k=1e3+1;
system.time(runquantile(x,k,0.5)) # Speed O(n*k)
system.time(runmed(x,k)) # Speed O(n * log(k))
## End(Not run)
```

---

### runsd

#### Standard Deviation of Moving Windows

**Description**

Moving (aka running, rolling) Window’s Standard Deviation calculated over a vector

**Usage**

```r
runsd(x, k, center = runmean(x,k),
endrule=c("sd", "NA", "trim", "keep", "constant", "func"),
align = c("center", "left", "right"))
```

**Arguments**

- `x` numeric vector of length n or matrix with n rows. If x is a matrix than each column will be processed separately.
- `k` width of moving window; must be an integer between one and n. In case of even k’s one will have to provide different center function, since `runmed` does not take even k’s.
- `endrule` character string indicating how the values at the beginning and the end, of the data, should be treated. Only first and last k2 values at both ends are affected, where k2 is the half-bandwidth k2 = k / % 2.
  - "sd" - applies the sd function to smaller and smaller sections of the array. Equivalent to: `for(i in 1:k2) out[i]=mad(x[1:(i+k2)])`.
  - "trim" - trim the ends; output array length is equal to `length(x)-2*k2` (out = `out[(k2+1):(n-k2)]`). This option mimics output of `apply(embed(x,k),1,FUN)` and other related functions.
- "keep" - fill the ends with numbers from x vector (out[1:k2] = x[1:k2]). This option makes more sense in case of smoothing functions, kept here for consistency.

- "constant" - fill the ends with first and last calculated value in output array (out[1:k2] = out[k2+1])

- "NA" - fill the ends with NA's (out[1:k2] = NA)

- "func" - same as "mad" option except that implemented in R for testing purposes. Avoid since it can be very slow for large windows.

Similar to endrule in runmed function which has the following options: “c("median","keep","constant")

- center moving window center. Defaults to running mean (runmean function). Similar to center in mad function.

- align specifies whether result should be centered (default), left-aligned or right-aligned. If endrule="sd" then setting align to "left" or "right" will fall back on slower implementation equivalent to endrule="func".

Details

Apart from the end values, the result of y = runmad(x, k) is the same as “for(j=(1+k2):(n-k2)) y[j]=sd(x[(j-k2):(j+k2)],na.rm = TRUE)". It can handle non-finite numbers like NaN's and Inf's (like mean(x, na.rm = TRUE)).

The main incentive to write this set of functions was relative slowness of majority of moving window functions available in R and its packages. With the exception of runmed, a running window median function, all functions listed in "see also" section are slower than very inefficient “apply(embed(x,k),1,FUN)” approach.

Value

Returns a numeric vector or matrix of the same size as x. Only in case of endrule="trim" the output vectors will be shorter and output matrices will have fewer rows.

Author(s)

Jarek Tuszyński (SAIC) <jaroslaw.w.tuszynski@saic.com>

See Also

Links related to:

- runsd - sd

- Other moving window functions from this package: runmin, runmax, runquantile, runmad and runmean

- generic running window functions: apply (embed(x,k),1,FUN) (fastest), running from gtools package (extremely slow for this purpose), subsums from magic library can perform running window operations on data with any dimensions.
Examples

```r
# show runmed function
k=25; n=200;
x = rnorm(n,sd=30) + abs(seq(n)-n/4)
col = c("black", "red", "green")
m=runmean(x, k)
y=runsd(x, k, center=m)
plot(x, col=col[1], main = "Moving Window Analysis Functions")
lines(m , col=col[2])
lines(m-y/2, col=col[3])
lines(m+y/2, col=col[3])
lab = c("data", "runmean", "runmean-runsd/2", "runmean+runsd/2")
legend(0,0.9*n, lab, col=col, lty=1 )

# basic tests against apply/embed
eps = .Machine$double.eps ^ 0.5
k=25 # odd size window
a = runsd(x,k, endrule="trim")
b = apply(embed(x,k), 1, sd)
stopifnot(all(abs(a-b)<eps));
k=24 # even size window
a = runsd(x,k, endrule="trim")
b = apply(embed(x,k), 1, sd)
stopifnot(all(abs(a-b)<eps));

# test against loop approach
# this test works fine at the R prompt but fails during package check - need to investigate
k=25; n=200;
x = rnorm(n,sd=30) + abs(seq(n)-n/4) # create random data
x[seq(1,n,11)] = NaN; # add NANs
k2 = k
k1 = k-k2-1
a = runsd(x, k)
b = array(0,n)
for(j in 1:n) {
  lo = max(1, j-k1)
  hi = min(n, j+k2)
  b[j] = sd(x[lo:hi], na.rm = TRUE)
}
stopifnot(all(abs(a-b)<eps));

# compare calculation at array ends
k=25; n=100;
x = rnorm(n,sd=30) + abs(seq(n)-n/4)
a = runsd(x, k, endrule="sd") # fast C code
b = runsd(x, k, endrule="func") # slow R code
stopifnot(all(abs(a-b)<eps));

# test if moving windows forward and backward gives the same results
k=51;
a = runsd(x , k)
b = runsd(x[n:1], k)
```

sample.split

Split Data into Test and Train Set

Description

Split data from vector Y into two sets in predefined ratio while preserving relative ratios of different labels in Y. Used to split the data used during classification into train and test subsets.

Usage

```r
sample.split( Y, SplitRatio = 2/3, group = NULL )
```

Arguments

- **Y**: Vector of data labels. If there are only a few labels (as is expected) than relative ratio of data in both subsets will be the same.
- **SplitRatio**: Splitting ratio:
  - if \(0\leq\text{SplitRatio}<1\) then \(\text{SplitRatio}\) fraction of points from \(Y\) will be set to TRUE
  - if \(\text{SplitRatio}=1\) then one random point from \(Y\) will be set to TRUE
  - if \(\text{SplitRatio}>1\) then \(\text{SplitRatio}\) number of points from \(Y\) will be set to TRUE
- **group**: Optional vector/list used when multiple copies of each sample are present. In such a case \(\text{group}\) contains unique sample labels, marking all copies of the same sample with the same label, and the function tries to place all copies in either train or test subset. If provided than has to have the same length as \(Y\).
sample.split

Details

Function msc.sample.split is the old name of the sample.split function. To be retired soon. Note that the function differs from base::sample by first restricting the input data set to its unique values before generating the subset(s).

Value

Returns logical vector of the same length as Y with random SplitRatio*length(Y) elements set to TRUE.

Author(s)

Jarek Tuszyński (SAIC) <jaroslaw.w.tuszynski@saic.com>

See Also

• Similar to sample function.
• Variable group is used in the same way as f argument in split and INDEX argument in tapply

Examples

library(MASS)
data(cats)  # load cats data
Y = cats[,1]  # extract labels from the data
msk = sample.split(Y, SplitRatio=3/4)
table(Y,msk)
t=sum( msk)  # number of elements in one class
f=sum(!msk)  # number of elements in the other class
stopifnot( round((t+f)*3/4) == t )  # test ratios

# example of using group variable
g = rep(seq(length(Y)/4), each=4); g[48]=12;
msk = sample.split(Y, SplitRatio=1/2, group=g)
table(Y,msk)  # try to get correct split ratios ...
split(msk,g)  # ... while keeping samples with the same group label together

# test results
print(paste( "All Labels numbers: total=" ,t+f," , train=" ,t," , test=" ,f," , ratio=" , t/(t+f) ) )
U = unique(Y)  # extract all unique labels
for( i in 1:length(U)) {  # check for all labels
  lab = (Y==U[i])  # mask elements that have label U[i]
t=sum( msk[lab])  # number of elements with label U[i] in one class
f=sum(!msk[lab])  # number of elements with label U[i] in the other class
print(paste("Label",U[i],"numbers: total=" ,t+f," , train=" ,t," , test=" ,f," , ratio=" , t/(t+f) ) )
}

# use results
train = cats[ msk,2:3]  # use output of sample.split to ...
test = cats[!msk,2:3]  # create train and test subsets
```
z = lda(train, Y[msk])  # perform classification
table(predict(z, test)$class, Y[!msk])  # predicted & true labels

# see also LogitBoost example
```

---

**sumexact, cumsumexact**  
*Basic Sum Operations without Round-off Errors*

**Description**

Functions for performing basic sum operations without round-off errors

**Usage**

```
sumexact(..., na.rm = FALSE)
cumsumexact(x)
```

**Arguments**

- `x` numeric vector
- `...` numeric vector(s), numbers or other objects to be summed
- `na.rm` logical. Should missing values be removed?

**Details**

All three functions use full precision summation using multiple doubles for intermediate values. The sum of numbers `x` & `y` is `a=x+y` with error term `b=error(a+b)`. That way `a+b` is equal exactly `x+y`, so sum of 2 numbers is stored as 2 or fewer values, which when added would under-flow. By extension sum of n numbers is calculated with intermediate results stored as array of numbers that can not be added without introducing an error. Only final result is converted to a single number.

**Value**

Function `sumexact` returns single number. Function `cumsumexact` returns vector of the same length as `x`.

**Author(s)**

Jarek Tuszynski (SAIC) <jaroslaw.w.tuszynski@saic.com> based on code by Vadim Ogranovich, which is based on algorithms described in references, pointed out by Gabor Grothendieck.
References

Round-off error correction is based on: Shewchuk, Jonathan, *Adaptive Precision Floating-Point Arithmetic and Fast Robust Geometric Predicates*


NIST Statistical Reference Datasets (StRD) website

See Also

- `sum` is faster but not error-save version of `sumexact`
- `cumsum` is equivalent to `cumsumexact`

Examples

```r
x = c(1, 1e20, 1e40, -1e40, -1e20, -1)
a = sum(x); print(a)
b = sumexact(x); print(b)
stopifnot(b==0)
a = cumsum(x); print(a)
b = cumsumexact(x); print(b)
stopifnot(b[6]==0)
```

\[
\text{trapz} \quad \text{Trapezoid Rule Numerical Integration}
\]

Description

Computes the integral of \( Y \) with respect to \( X \) using trapezoid rule integration.

Usage

\[
\text{trapz}(x, y)
\]

Arguments

\[
x \quad \text{Sorted vector of x-axis values.}
\]

\[
y \quad \text{Vector of y-axis values.}
\]

Details

The function has only two lines:

\[
\text{idx} = 2:length(x) \\
\text{return } (\text{as.double(} (\text{x[idx]} - \text{x[idx-1]}) \%*% (\text{y[idx]} + \text{y[idx-1]})) / 2)
\]
Value

Integral of $Y$ with respect to $X$ or area under the $Y$ curve.

Note

Trapezoid rule is not the most accurate way of calculating integrals (it is exact for linear functions), for example Simpson’s rule (exact for linear and quadratic functions) is more accurate.

Author(s)

Jarek Tuszyński (SAIC) <jaroslaw.w.tuszynski@saic.com>

References


See Also

- integrate

Examples

```matlab
# integral of sine function in [0, pi] range suppose to be exactly 2.
# lets calculate it using 10 samples:
x = (1:10)*pi/10
trapz(x, sin(x))
# now lets calculate it using 1000 samples:
x = (1:1000)*pi/1000
trapz(x, sin(x))
```
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