Package ‘eventstream’

December 6, 2019

<table>
<thead>
<tr>
<th>Type</th>
<th>Package</th>
</tr>
</thead>
<tbody>
<tr>
<td>Title</td>
<td>Streaming Events and their Early Classification</td>
</tr>
<tr>
<td>Version</td>
<td>0.1.0</td>
</tr>
<tr>
<td>Maintainer</td>
<td>Sevvandi Kandanaarachchi <a href="mailto:sevvandik@gmail.com">sevvandik@gmail.com</a></td>
</tr>
<tr>
<td>Description</td>
<td>Implements event extraction and early classification of events in data streams in R. It has the functionality to generate 2-dimensional data streams with events belonging to 2 classes. These events can be extracted and features computed. The event features extracted from incomplete-events can be classified using a partial-observations-classifier (Kandanaarachchi et al. 2018) <a href="">doi:10.13140/RG.2.2.10051.25129</a>.</td>
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<td>License</td>
<td>MIT + file LICENSE</td>
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<td>RoxygenNote</td>
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<td>knitr, rmarkdown</td>
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<tr>
<td>Depends</td>
<td>R (&gt;= 3.4.0)</td>
</tr>
<tr>
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<td>no</td>
</tr>
<tr>
<td>Author</td>
<td>Sevvandi Kandanaarachchi [aut, cre] (<a href="https://orcid.org/0000-0002-0337-0395">https://orcid.org/0000-0002-0337-0395</a>)</td>
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extract_event_ftrs

Extracts events from a data stream and computes event features.

Description

This function extracts events from a 2D or 3D data stream and computes a set of 30 features for 2D streams and 13 features for 3D streams, by using a moving window. 2D data streams with class labels can be generated by using the function `gen_stream`. To get the class labels of the extracted events for the supervised setting, the event position is matched with the details of the events, which is part of the output of the `gen_stream` function.

Usage

```r
extract_event_ftrs(stream, supervised = FALSE, details = NULL,
                    win_size = 200, step_size = 20, thres = 0.95, folder = NULL,
                    vis = FALSE, tt = 10, epsilon = 5, miniPts = 10,
                    rolling = TRUE)
```

Arguments

- `stream` A data stream. This can be the output of either the `gen_stream` function or the `stream_from_files` function.
- `supervised` If TRUE, event class labels need to be given in `details`.
- `details` Event details. This is also an output of the `gen_stream` function. Event details are used to get the class labels of the extracted events, by matching the position.
- `win_size` The window length of the moving window model, default is set to 200.
**extract_event_ftrs**

- **step_size**: The window is moved by the step_size, default is 20.

- **thres**: The cut-off quantile. Default is set to 0.95. Values greater than the quantile will be clustered. The rest is not clustered.

- **folder**: If set to a local folder, this is where the jpegs of window data and extracted events are saved for a 2D data stream.

- **vis**: If TRUE, the window data and the extracted events are plotted for a 2D data stream.

- **tt**: Related to event ages. For example if tt=10 then the event ages are 10, 20, 30 and 40.

- **epsilon**: The eps parameter in dbscan function in the package dbscan.

- **miniPts**: The minPts parameter in dbscan function in the package dbscan.

- **rolling**: This parameter is set to TRUE if rolling windows are considered.

**Value**

An Nx22x4 array is returned for 2D data streams and an Nx13x4 array for 3D data streams. Here N is the total number of events extracted from all windows. The second dimension has m features and the class label for the supervised setting. The third dimension has 4 different event ages: tt, 2tt, 3tt, 4tt. For example, the element at [10, 6, 3] has the 6th feature, of the 10th extracted event when the age of the event is 3tt. The features for 2D streams are listed below. For 3D streams the features `cluster_id`, `pixels`, `length`, `width`, `height`, `total_value`, `l2w_ratio`, `centroid_x`, `centroid_y`, `centroid_z`, `mean`, `mean`, `std_dev` and `sd_from_global_mean` are computed.

- **cluster_id**: An identification number for each event.
- **pixels**: The number of pixels of each event.
- **length**: The length of the event.
- **width**: The width of the event.
- **total_value**: The total value of the pixels.
- **l2w_ratio**: Length to width ratio of event.
- **centroid_x**: X coordinate of event centroid.
- **centroid_y**: Y coordinate of event centroid.
- **mean**: Mean value of event pixels.
- **std_dev**: Standard deviation of event pixels.
- **avg_slope**: The slope of an lm object fitted to the event pixels.
- **quad_1**: The linear coefficient of a second order polynomial fitted to event pixels using lm.
- **quad_2**: The quadratic coefficient of a second order polynomial fitted to event pixels using lm.
- **2sd_from_mean**: The proportion of event pixels/cells that has values greater than 2 global standard deviations from the global mean of the window.
- **3sd_from_mean**: The proportion of event pixels/cells that has values greater than 3 global standard deviations from the global mean of the window.
4sd\textsubscript{from\ mean} The proportion of event pixels/cells that has values greater than 4 global standard deviations from the global mean of the window.

5iqr\textsubscript{from\ median} A small portion of each window and its column medians and column IQRs are used to construct two smoothing splines: a median spline and an IQR spline. The value of the median smoothing spline at each event centroid is used as the local median for that event. Similarly, the value of the IQR smoothing spline at each event centroid is used as the local IQR for that event. This feature gives the proportion of event pixels/cells that has values greater than 5 local IQRs from the local median.

6iqr\textsubscript{from\ median} The proportion of event pixels/cells that has values greater than 6 local IQRs from the local median computed using splines.

7iqr\textsubscript{from\ median} The proportion of event pixels/cells that has values greater than 7 local IQRs from the local median computed using splines.

8iqr\textsubscript{from\ median} The proportion of event pixels/cells that has values greater than 8 local IQRs from the local median computed using splines.

iqr\textsubscript{from\ median} Let us denote the 75th percentile of the event pixels value by $x$. How many local IQRs is $x$ away from the local median? Both local IQR and local median are computed using splines. That value is given by this feature.

sd\textsubscript{from\ mean} Let us denote the 80th percentile of the event pixels value by $x$. How many global standard deviations is $x$ away from the global mean? Here both global values are computed from window data.

**Examples**

```r
# 2D data stream example
go <- gen_stream(1, sd=15)
zz <- as.matrix(out$data)
features <- extract_event_ftrs(zz, supervised=TRUE, details = out$details)
features

# 3D data stream example
set.seed(1)
arr <- array(rnorm(12000),dim=c(40,25,30))
# getting events
ftrs <- extract_event_ftrs(arr, supervised=FALSE, win_size=10, step_size = 2, tt=2, thres=0.985)
ftrs
```
Description

This function generates a two-dimensional data stream containing events of two classes. The data stream can be saved as separate files with images by specifying the argument folder.

Usage

```r
gen_stream(n, folder = NULL, sd = 1, vis = FALSE)
```

Arguments

- `n`: The number of files to generate. Each file consists of a 350x250 data matrix.
- `folder`: If this is set to a local folder, the data matrices are saved in `folder/data`, the images are saved in `folder/pics` and the event details are saved in `folder/summary`. The event details are needed to obtain the class labels of events, when event extraction is done.
- `sd`: This specifies the seed.
- `vis`: If `TRUE`, the images are plotted.

Details

There are events of two classes in the data matrices: A and B. Events of class A have only one shape while events of class B have three different shapes, including class A's shape. This was motivated from a real world example. The details of events of each class are given below.

<table>
<thead>
<tr>
<th>Feature</th>
<th>class A</th>
<th>class B</th>
</tr>
</thead>
<tbody>
<tr>
<td>Starting cell/pixel values</td>
<td>N(4, 3)</td>
<td>N(2, 3)</td>
</tr>
<tr>
<td>Ending cell/pixel values</td>
<td>N(8, 3)</td>
<td>N(4, 3)</td>
</tr>
<tr>
<td>Maximum age of event - shape 1</td>
<td>U(20, 30)</td>
<td>U(20, 30)</td>
</tr>
<tr>
<td>Maximum age of event - shape 2</td>
<td>NA</td>
<td>U(100, 150)</td>
</tr>
<tr>
<td>Maximum age of event - shape 3</td>
<td>NA</td>
<td>U(100, 150)</td>
</tr>
<tr>
<td>Maximum width of event - shape 1</td>
<td>U(20, 26)</td>
<td>U(20, 26)</td>
</tr>
<tr>
<td>Maximum width of event - shape 2</td>
<td>NA</td>
<td>U(30, 38)</td>
</tr>
<tr>
<td>Maximum width of event - shape 3</td>
<td>NA</td>
<td>U(50, 58)</td>
</tr>
</tbody>
</table>

Value

A list with following components:

- `data`: The data stream returned as a data frame.
- `details`: A data frame containing the details of the events: their positions, class labels,
et. This is needed for identifying class labels of events during event extraction.

See Also

stream_from_files.

Examples

```r
out <- gen_stream(1, sd=15)
zz <- as.matrix(out$data)
image(1:nrow(zz), 1:ncol(zz),zz, xlab="Time", ylab="Location")
```

get_clusters

Extracts events from a two-dimensional data stream

Description

This function extracts events from a two-dimensional (1 spatial x 1 time) data stream.

Usage

```r
get_clusters(dat, filename = NULL, thres = 0.95, vis = FALSE,
             epsilon = 5, miniPts = 10, rolling = TRUE)
```

Arguments

- **dat**: The data matrix
- **filename**: If set, the figure of extracted events are saved in this name. The filename needs to include the correct folder and file name.
- **thres**: The cut-off quantile. Default is set to 0.95. Values greater than the quantile will be clustered. The rest is not clustered.
- **vis**: If TRUE, the window data and the extracted events are plotted for a 2D data stream.
- **epsilon**: The eps parameter in dbscan function in the package dbscan
- **miniPts**: The minPts parameter in dbscan function in the package dbscan
- **rolling**: This parameter is set to TRUE if rolling windows are considered.

Value

A list with following components

- **clusters**: The cluster assignment according to DBSCAN output.
- **data**: The data of this cluster assignment.
get_clusters_3d

Examples

```r
out <- gen_stream(2, sd=15)
zz <- as.matrix(out$data)
clst <- get_clusters(zz, vis=TRUE)
```

description

get_clusters_3d: Extracts events from a three-dimensional data stream

Usage

```r
get_clusters_3d(dat, thres = 0.95, epsilon = 3, miniPts = 15)
```

Arguments

- `dat`: The data matrix
- `thres`: The cut-off quantile. Default is set to 0.95. Values greater than the quantile will be clustered. The rest is not clustered.
- `epsilon`: The eps parameter in dbscan function in the package dbscan
- `miniPts`: The minPts parameter in dbscan function in the package dbscan

Value

A list with following components

- `clusters`: The cluster assignment according to DBSCAN output.
- `data`: The data of this cluster assignment.

Examples

```r
set.seed(1)
arr <- array(rnorm(12000), dim=c(40,25,30))
# getting events
out <- get_clusters_3d(arr, thres=0.985)
# plots
oldpar <- par(mfrow=c(1,3))
plot(out$data[,c(1,2)], xlab="x", ylab="y", col=as.factor(out$clusters$cluster))
plot(out$data[,c(1,3)], xlab="x", ylab="z",col=as.factor(out$clusters$cluster))
plot(out$data[,c(2,3)], xlab="y", ylab="z",col=as.factor(out$clusters$cluster))
par(oldpar)
```
get_features Computes event-features

Description
This function computes event features of 2D events.

Usage
get_features(dat.xyz, res.cluster, normal.stats.splines, win_size = 200, tt = 10)

Arguments
- dat.xyz: The data in a cluster friendly format. The first two columns have y and x positions with the third column having the pixel value of that position.
- res.cluster: Cluster details from dbscan.
- normal.stats.splines: The background statistics, output from spline_stats.
- win_size: The window length of the moving window model, default is set to 200.
- tt: Related to event ages. For example if tt=10 then the event ages are 10, 20, 30 and 40.

Value
An Nx22x4 array is returned for 2D data streams and an Nx13x4 array for 3D data streams. Here N is the total number of events extracted from all windows. The second dimension has m features and the class label for the supervised setting. The third dimension has 4 different event ages: tt, 2tt, 3tt, 4tt. For example, the element at [10, 6, 3] has the 6th feature, of the 10th extracted event when the age of the event is 3tt. The features for 2D streams are listed below. For 3D streams the features cluster_id, pixels, length, width, total_value, l2w_ratio, centroid_x, centroid_y, centroid_z, and sd_from_global_mean are computed.

- cluster_id: An identification number for each event.
- pixels: The number of pixels of each event.
- length: The length of the event.
- width: The width of the event.
- total_value: The total value of the pixels.
- l2w_ratio: Length to width ratio of event.
- centroid_x: x coordinate of event centroid.
- centroid_y: y coordinate of event centroid.
- mean: Mean value of event pixels.
- std_dev: Standard deviation of event pixels.
avg_slope  The slope of an \texttt{lm} object fitted to the event pixels.
quad_1  The linear coefficient of a second order polynomial fitted to event pixels using \texttt{lm}.
quad_2  The quadratic coefficient of a second order polynomial fitted to event pixels using \texttt{lm}.
2sd_from_mean  The proportion of event pixels/cells that has values greater than 2 global standard deviations from the global mean of the window.
3sd_from_mean  The proportion of event pixels/cells that has values greater than 3 global standard deviations from the global mean of the window.
4sd_from_mean  The proportion of event pixels/cells that has values greater than 4 global standard deviations from the global mean of the window.
5iqr_from_median  A small portion of each window and its column medians and column IQRs are used to construct two smoothing splines: a median spline and an IQR spline. The value of the median smoothing spline at each event centroid is used as the local median for that event. Similarly, the value of the IQR smoothing spline at each event centroid is used as the local IQR for that event. This feature gives the proportion of event pixels/cells that has values greater than 5 local IQRs from the local median.
6iqr_from_median  The proportion of event pixels/cells that has values greater than 6 local IQRs from the local median computed using splines.
7iqr_from_median  The proportion of event pixels/cells that has values greater than 7 local IQRs from the local median computed using splines.
8iqr_from_median  The proportion of event pixels/cells that has values greater than 8 local IQRs from the local median computed using splines.
iqr_from_median  Let us denote the 75th percentile of the event pixels value by x. How many local IQRs is x is away from the local median? Both local IQR and local median are computed using splines. That value is given by this feature.
sd_from_mean  Let us denote the 80th percentile of the event pixels value by x. How many global standard deviations is x is away from the global mean? Here both global values are computed from window data.

Examples

\begin{verbatim}
out <- gen_stream(1, sd=15)
zz <- as.matrix(out$data)
clst <- get_clusters(zz, vis=TRUE)
sstats <- spline_stats(zz[1:100,])
ftrs <- get_features(clst$data, clst$clusters$cluster, sstats)
\end{verbatim}
get_features_3d Computes event-features

Description
This function computes event features of 3D events.

Usage
get_features_3d(dat.xyz, res.cluster, normal.stats, win_size, tt)

Arguments
- **dat.xyz**: The data in a cluster friendly format. The first three columns have t, x and y positions with the fourth column having the pixel value of that position.
- **res.cluster**: Cluster details from dbscan.
- **normal.stats**: The background statistics, output from `stats_3d`.
- **win_size**: The window length of the moving window model.
- **tt**: Related to event ages. For example if tt=10 then the event ages are 10, 20, 30 and 40.

Value
An Nx22x4 array is returned. Here N is the total number of events extracted in all windows. The second dimension has 30 features and the class label for the supervised setting. The third dimension has 4 different event ages: tt, 2tt, 3tt, 4tt. For example, the element at [10, 6, 3] has the 6th feature, of the 10th extracted event when the age of the event is 3tt. The features are listed below:

- **cluster_id**: An identification number for each event.
- **pixels**: The number of pixels of each event.
- **length**: The length of the event.
- **width**: The width of the event.
- **total_value**: The total value of the pixels.
- **l2w_ratio**: Length to width ratio of event.
- **centroid_x**: x coordinate of event centroid.
- **centroid_y**: y coordinate of event centroid.
- **centroid_z**: z coordinate of event centroid.
- **mean**: Mean value of event pixels.
- **std_dev**: Standard deviation of event pixels.
- **slope**: Slope of a linear model fitted to the event.
- **quad1**: First coefficient of a quadratic model fitted to the event.
- **quad2**: Second coefficient of a quadratic model fitted to the event.
- **sd_from_mean**: Let us denote the 80th percentile of the event pixels value by x. How many standard deviations is x is away from the mean?
Examples

```r
set.seed(1)
arr <- array(rnorm(12000),dim=c(40,25,30))
# getting events
out <- get_clusters_3d(arr, thres=0.985)
mean_sd <- stats_3d(arr[1:20,1:6,1:8])
ftrs <- get_features_3d(out$data, out$cluster$cluster, mean_sd, win_size=40, tt=2 )
```

---

**NO2_2010**

A dataset containing NO2 data for 2010

**Description**

This dataset contains smoothed NO2 data from March to September 2010

**Usage**

NO2_2010

**Format**

An array of 4 x 179 x 360 dimensions.

**Dimension 1** Each NO2_2010[t,,] contains NO2 data for a given month with t=1 corresponding to March and t=7 corresponding to September

**Dimensions 2,3** Each NO2_2010[ ,x,y] contains NO2 concentration for a given position in the world map.

**Source**

https://neo.sci.gsfc.nasa.gov/view.php?datasetId=AURA_NO2_M

---

**NO2_2011**

A dataset containing NO2 data for 2011

**Description**

This dataset contains smoothed NO2 data from March to September 2011

**Usage**

NO2_2011
**Format**

An array of 4 x 179 x 360 dimensions.

**Dimension 1** Each $NO2_{2012}[t,:,:]$ contains NO2 data for a given month with $t=1$ corresponding to March and $t=7$ corresponding to September

**Dimensions 2,3** Each $NO2_{2012}[x,y]$ contains NO2 concentration for a given position in the world map.

**Source**

https://neo.sci.gsfc.nasa.gov/view.php?datasetId=AURA_NO2_M

---

**NO2_2012**  
A dataset containing NO2 data for 2012

**Description**

This dataset contains smoothed NO2 data from March to September 2012

**Usage**

$NO2_{2012}$

**Format**

An array of 4 x 179 x 360 dimensions.

**Dimension 1** Each $NO2_{2012}[t,:,:]$ contains NO2 data for a given month with $t=1$ corresponding to March and $t=7$ corresponding to September

**Dimensions 2,3** Each $NO2_{2012}[x,y]$ contains NO2 concentration for a given position in the world map.

**Source**

https://neo.sci.gsfc.nasa.gov/view.php?datasetId=AURA_NO2_M
NO2_2013

A dataset containing NO2 data for 2013

Description

This dataset contains smoothed NO2 data from March to September 2013

Usage

NO2_2013

Format

An array of 4 x 179 x 360 dimensions.

Dimension 1 Each NO2_2013[t,,] contains NO2 data for a given month with t=1 corresponding to March and t=7 corresponding to September

Dimensions 2,3 Each NO2_2013[ ,x,y] contains NO2 concentration for a given position in the world map.

Source

https://neo.sci.gsfc.nasa.gov/view.php?datasetId=AURA_NO2_M

NO2_2014

A dataset containing NO2 data for 2014

Description

This dataset contains smoothed NO2 data from March to September 2014

Usage

NO2_2014

Format

An array of 4 x 179 x 360 dimensions.

Dimension 1 Each NO2_2014[t,,] contains NO2 data for a given month with t=1 corresponding to March and t=7 corresponding to September

Dimensions 2,3 Each NO2_2014[ ,x,y] contains NO2 concentration for a given position in the world map.

Source

https://neo.sci.gsfc.nasa.gov/view.php?datasetId=AURA_NO2_M
NO2_2015

A dataset containing NO2 data for 2015

Description
This dataset contains smoothed NO2 data from March to September 2015

Usage
NO2_2015

Format
An array of 4 x 179 x 360 dimensions.

Dimension 1 Each NO2_2015[t,,] contains NO2 data for a given month with t=1 corresponding to March and t=7 corresponding to September

Dimensions 2,3 Each NO2_2015[ ,x,y] contains NO2 concentration for a given position in the world map.

Source
https://neo.sci.gsfc.nasa.gov/view.php?datasetId=AURA_NO2_M

NO2_2016

A dataset containing NO2 data for 2016

Description
This dataset contains smoothed NO2 data from March to September 2016

Usage
NO2_2016

Format
An array of 4 x 179 x 360 dimensions.

Dimension 1 Each NO2_2016[t,,] contains NO2 data for a given month with t=1 corresponding to March and t=7 corresponding to September

Dimensions 2,3 Each NO2_2016[ ,x,y] contains NO2 concentration for a given position in the world map.

Source
https://neo.sci.gsfc.nasa.gov/view.php?datasetId=AURA_NO2_M
**NO2_2017**

A dataset containing NO2 data for 2017

**Description**

This dataset contains smoothed NO2 data from March to September 2017

**Usage**

NO2_2017

**Format**

An array of 4 x 179 x 360 dimensions.

- **Dimension 1** Each NO2_2017[t,,] contains NO2 data for a given month with t=1 corresponding to March and t=7 corresponding to September
- **Dimensions 2,3** Each NO2_2017[ ,x,y] contains NO2 concentration for a given position in the world map.

**Source**

https://neo.sci.gsfc.nasa.gov/view.php?datasetId=AURA_NO2_M

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**NO2_2018**

A dataset containing NO2 data for 2018

**Description**

This dataset contains smoothed NO2 data from March to September 2018

**Usage**

NO2_2018

**Format**

An array of 4 x 179 x 360 dimensions.

- **Dimension 1** Each NO2_2018[t,,] contains NO2 data for a given month with t=1 corresponding to March and t=7 corresponding to September
- **Dimensions 2,3** Each NO2_2018[ ,x,y] contains NO2 concentration for a given position in the world map.

**Source**

https://neo.sci.gsfc.nasa.gov/view.php?datasetId=AURA_NO2_M
NO2_2019  A dataset containing NO2 data for 2019

Description
This dataset contains smoothed NO2 data from March to September 2019

Usage
NO2_2019

Format
An array of 4 x 179 x 360 dimensions.

- **Dimension 1** Each NO2_2019[t,,] contains NO2 data for a given month with t=1 corresponding to March and t=7 corresponding to September
- **Dimensions 2,3** Each NO2_2019[ ,x,y] contains NO2 concentration for a given position in the world map.

Source
https://neo.sci.gsfc.nasa.gov/view.php?datasetId=AURA_NO2_M

predict_tdl  Prediction with incomplete-event-classifier

Description
Predicts using the incomplete-event-classifier.

Usage
predict_tdl(model, t, X, probs = FALSE)

Arguments
- **model**  The fitted incomplete-event-classifier.
- **t**  The age of events.
- **X**  The event features.
- **probs**  If TRUE, probabilities are returned.

Value
The predicted values using the model object. If prob = TRUE, then the probabilities are returned.
# Generate data
N <- 1000

for(kk in 1:10){
  if(kk==1){
    X <- seq(-11,9,length=N)
  }else{
    temp <- seq((-11-kk+1),(9-kk+1),length=N)
    X <- c(X,temp)
  }
}

real.a.0 <- seq(2,20, by=2)
real.a.1 <- rep(2,10)

Zstar <-real.a.0[t] + real.a.1[t]*X + rlogis(N, scale=0.5)
Z <- 1*(Zstar > 0)

# Plot data for t=1 and t=8
oldpar <- par(mfrow=c(1,2))

plot(X[t==1],Z[t==1], main="t=1 data")
abline(v=-1, lty=2)

plot(X[t==8],Z[t==8], main="t=8 data")
abline(v=-8, lty=2)

# Fit model

train_inds <- c()
for(i in 0:9){
  train_inds <- c(train_inds , i*N + 2*(1:499))
}

model_td <- td_logistic(t[train_inds],X[train_inds],Z[train_inds])

# Prediction

preds <- predict_tdl(model_td,t[-train_inds],X[-train_inds] )
sum(preds==Z[-train_inds])/length(preds)

---

real_details  

A dataset containing the details of class A events in the dataset real_stream.

---

**Description**

This dataset contains the location of class A events in the real_stream dataset. This can be used for classifying the events in real_stream.

**Usage**

real_details
Format

A data frame with 4 rows and 3 variables:

- **filename** Original file name
- **class** class of event, A or B
- **file_x** x coordinate of file, relating to the location of event
- **file_y** x coordinate of file, relating to the start time of event
- **stream_x** x coordinate of real_stream, relating to the start time of event
- **stream_y** y coordinate of real_stream, relating to the location of event

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**real_stream**

*A data stream from a real world application*

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Description

A dataset containing fibre optic cable signals. A pulse is periodically sent through the cable and this results in a data matrix where each horizontal row (real_stream[\(x,\)]) gives the strength of the signal at a fixed location \(x\), and each vertical column (real_stream[\(,t\)]) gives the strength of the signal along the cable at a fixed time \(t\).

Usage

real_stream

Format

A matrix with 587 rows and 379 columns.

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**spline_stats**

*Computes background quantities using splines*

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Description

This function computes 4 splines, from median, iqr, mean and standard deviation values.

Usage

spline_stats(dat)

Arguments

- **dat** The data matrix
Value

A list with following components

- **med.spline**: The spline computed from the median values.
- **iqr.spline**: The spline computed from IQR values.
- **mean.spline**: The spline computed from mean values.
- **sd.spline**: The spline computed from standard deviation values.
- **mean.dat**: The mean of the data matrix.
- **sd.dat**: The standard deviation of the data matrix.

Examples

```r
out <- gen_stream(1, sd=15)
z <- as.matrix(out$data)
sstats <- spline_stats(zz[1:100,])
oldpar <- par(mfrow=c(2,1))
image(1:ncol(zz), 1:nrow(zz), t(zz), xlab="Location", ylab="Time")
plot(sstats[[1]], type="l")
par(oldpar)
```

---

**stats_3d**

*Computes mean and standard deviation*

Description

This function is used for 3D event extraction and feature computation.

Usage

```r
stats_3d(dat)
```

Arguments

- **dat**: The data array

Value

A list with following components

- **mean.dat**: The mean of the data array
- **sd.dat**: The standard deviation of the data array

Examples

```r
set.seed(1)
arr <- array(rnorm(12000), dim=c(40, 25, 30))
mean_sd <- stats_3d(arr[1:20, 1:6, 1:8])
mean_sd
```
stream_from_files

Generates a two dimensional data stream from data files in a given folder.

Description

Generates a two dimensional data stream from data files in a given folder.

Usage

stream_from_files(folder)

Arguments

folder The folder with the data files.

See Also
gen_stream.

Examples

folder <- tempdir()
out <- gen_stream(2, folder = folder)
stream <- stream_from_files(paste(folder, "/data", sep=""))
dim(stream)
unlink(folder, recursive = TRUE)

td_logistic

Classification with incomplete-event-classifier

Description

This function does classification of incomplete events. The events grow with time. The input vector \( t \) denotes the age of the event. The classifier takes the growing event features, \( X \) and combines with a \( L2 \) penalty for smoothness.

Usage

td_logistic(t, X, Y, lambda = 1, scale = TRUE, num_bins = 4, quad = TRUE, interact = FALSE, logg = TRUE)
Arguments

t  The age of events.
X  The event features.
Y  The class labels. Y needs to be binary output.
lambda  The penalty coefficient. Default is 1.
scale  If TRUE, each column of X is scaled to zero mean and standard deviation 1.
num_bins  The number of time slots to use.
quad  If TRUE, the squared attributes $X^2$ are included.
interact  if TRUE, the most relevant interactions are included.
logg  If TRUE logarithms of positive attributes will be computed.

Value

A list with following components:

par  The parameters of the incomplete-event-classifier, after its fitted.
convergence  The difference between the final two output values.
scale  If scale=TRUE, contains the mean and the standard deviation of each column of X.
t  The age of events $t$ is split into bins. This list element contains the boundary values of the bins.
quad  The value of quad in arguments.
interact  The value of interact in arguments.

See Also

predict_tdl for prediction.

Examples

# Generate data
N <- 1000
1 <- sort(rep(1:10, N))
set.seed(821)
for(kk in 1:10){
  if(kk==1){
    X <- seq(-11,9,length=N)
  }else{
    temp <- seq((-11-kk+1),(9-kk+1),length=N)
    X <- c(X,temp)
  }
}
real.a.0 <- seq(2,20, by=2)
real.a.1 <- rep(2,10)
Zstar <-real.a.0[t] + real.a.1[t]*X + rlogis(N, scale=0.5)
Z <- 1*(Zstar > 0)
# Plot data for t=1 and t=8
oldpar <- par(mfrow=c(1,2))
plot(X[t==1], Z[t==1], main="t=1 data")
abline(v=-1, lty=2)
plot(X[t==8], Z[t==8], main="t=8 data")
abline(v=-8, lty=2)
par(oldpar)

# Fit model
model_td <- td_logistic(t, X, Z)
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