Package ‘seismicRoll’

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Author Jonathan Callahan [aut],
       Rob Casey [aut],
       Mary Templeton [aut],
       Gillian Sharer [aut, cre]
Maintainer Gillian Sharer <gillian@iris.washington.edu>
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            median, etc.
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findOutliers

Outlier Detection with a Rolling Hampel Filter

Description

A wrapper for the roll_hampel() function that counts outliers using either a user specified threshold value or a threshold value based on the statistics of the incoming data.

Usage

findOutliers(x, n = 41, thresholdMin = 10, selectivity = NA, increment = 1, fixedThreshold = TRUE)

Arguments

x an R numeric vector
n integer window size
thresholdMin initial value for outlier detection
selectivity value between [0-1] used in determining outliers, or NA if fixedThreshold=TRUE.
increment integer shift to use when sliding the window to the next location
fixedThreshold logical specifying whether outlier detection uses selectivity (see below)

Details

The thresholdMin level is similar to a sigma value for normally distributed data. Hampel filter values above 6 indicate a data value that is extremely unlikely to be part of a normal distribution (~ 1/500 million) and therefore very likely to be an outlier. By choosing a relatively large value for thresholdMin we make it less likely that we will generate false positives. False positives can include high frequency environmental noise.

With the default setting of fixedThreshold=TRUE any value above the threshold is considered an outlier and the selectivity is ignored.

The selectivity is a value between 0 and 1 and is used to generate an appropriate threshold for outlier detection based on the statistics of the incoming data. A lower value for selectivity will result in more outliers while a value closer to 1.0 will result in fewer. If fixedThreshold=TRUE, selectivity may have a value of NA.

When the user specifies fixedThreshold=FALSE, the thresholdMin and selectivity parameters work like squelch and volume on a CB radio: thresholdMin sets a noise threshold below which you
don't want anything returned while selectivity adjusts the number of points defined as outliers by setting a new threshold defined by the maximum value of roll_hampel multiplied by selectivity. 

n, the windowSize, is a parameter that is passed to roll_hampel().

**The default value of increment=1 should not be changed.** Outliers are defined as individual points that stand apart from their neighbors. Applying the Hampel filter to every other point by using increment > 1 will invariably miss some of the outliers.

**Value**

A vector of indices associated with outliers in the incoming data x.

**See Also**

roll_hampel

**Examples**

```r
# Noisy sinusoid with outliers
a <- jitter(sin(0.1*seq(1e4)), amount=0.2)
indices <- sample(seq(1e4), 20)
a[indices] <- a[indices]*10

# Outlier detection should identify many of these altered indices
sort(indices)
findOutliers(a)
```

---

**Description**

Fast, center-aligned hampel filter using C++/Rcpp. The Hampel filter is a robust outlier detector using Median Absolute Deviation (MAD). Additional performance gains can be achieved by skipping increment values between calculations.

**Usage**

`roll_hampel(x, n, increment = 1)`

**Arguments**

- `x`: an R numeric vector
- `n`: integer window size
- `increment`: integer shift to use when sliding the window to the next location
Details

Unlike the version in the `pracma` package, this version does not return the corrected timeseries. Instead, it returns a vector of values that can be tested against different threshold values. Higher values in the return are associated with a higher likelihood that the associated point is an outlier when compared with its neighbors. Outliers can be picked out by comparing the return values against some threshold as seen in the example.

Also unlike the `pracma` version, \( n \) is interpreted as the full window length and will be increased by one if necessary to have a window representing an odd number of indices.

Value

A vector of values of the same length as \( x \).

Note

A pure \( \mathbb{R} \) version of the filter is found in the `pracma` package.

See Also

`roll_median`

Examples

```r
a <- sin(0.1*seq(100))
a[20] <- 50

b <- roll_hampel(a, 10)
threshold <- 6
which(b > threshold)

# Not run:
require(microbenchmark)
require(pracma)
microbenchmark(hampel(a, 10), roll_hampel(a, 10), times=10)

# Unit: microseconds
# expr    min     lq median     uq    max neval
# hampel(a, 10) 7610.688 7784.374 8037.4835 9453.928 16176.535  10
# roll_hampel(a, 10) 36.530 37.443 58.7165 65.418  90.403  10

# End(Not run)
```
**roll_mean**

**Rolling Mean with Alignment**

**Description**

Fast rolling means with alignment using C++/Rcpp. Additional performance gains can be achieved by skipping increment values between calculations.

**Usage**

```r
roll_mean(x, n = 7, increment = 1, align = "center")
```

**Arguments**

- **x**: an R numeric vector
- **n**: integer window size
- **increment**: integer shift to use when sliding the window to the next location
- **align**: window alignment, one of "left" | "center" | "right"

**Details**

The window size \( n \) is interpreted as the full window length.

Setting increment to a value greater than one will result in NAs for all skipped-over indices.

The align parameter determines the alignment of the current index within the window. Thus:

- `align="left"` [*--------] will cause the returned vector to have \( n-1 \) NA values at the right end.
- `align="center"` [-----*] will cause the returned vector to have \((n-1)/2\) NA values at either end.
- `align="right"` [*--------] will cause the returned vector to have \( n-1 \) NA values at the left end.

**Value**

A vector of rolling mean values of the same length as \( x \).

**Note**

For `align="center"`, the window size is increased by one if necessary to guarantee an odd window size.
Examples

```r
x <- rep(1:5, each=10)
plot(x, cex=0.8, pch=17, main="Test of roll_mean alignment with a 5-point window")
points(roll_median(x, 5, 1, 'left'), cex=1.5, col='blue', type='b')
points(roll_median(x, 5, 1, 'center'), cex=1.5, col='forestgreen', type='b')
points(roll_median(x, 5, 1, 'right'), cex=1.5, col='red', type='b')
legend("topleft",
  legend=c('data', 'align=left', 'align=center', 'align=right'),
  col=c('black', 'blue', 'forestgreen', 'red'),
  pch=c(17, 1, 1, 1))
```

---

**roll_median**

**Rolling Median**

Description

Fast, center-aligned rolling medians using C++/Rcpp. Additional performance gains can be achieved by skipping increment values between calculations.

The `roll_median` function can be used to replace outliers detected by the `roll_hampel` function. See example below.

Usage

```r
roll_median(x, n = 7, increment = 1)
```

Arguments

- `x`: an R numeric vector
- `n`: integer window size
- `increment`: integer shift to use when sliding the window to the next location

Details

The window size `n` is interpreted as the full window length. Values within `n/2` of the beginning or end of `x` are set to NA.

Setting `increment` to a value greater than one will result in NAs for all skipped-over indices.

Value

A vector of rolling median values of the same length as `x`.

See Also

- `roll_hampel`
Examples

```r
a <- jitter(sin(0.1*seq(1e4)), amount=0.2)
indices <- sample(seq(1e4), 20)
a[indices] <- a[indices]*10

# Outlier detection
b <- roll_hampel(a, 10)
threshold <- 6
outliers <- which(b > threshold)

# Outlier replacement with median values
a_fixed <- a
a_fixed[outliers] <- roll_median(a, 10)[outliers]

# Set up two plots
layout(matrix(seq(2)))
plot(a, type='l', col='gray60', main='Outliers detected')
points(outliers, a[outliers], col='red', lwd=2)

plot(a_fixed, type='l', col='gray60',
     main='Outliers replaced with rolling median')
points(outliers, a_fixed[outliers], col='red', lwd=2)
```

Description

Fast rolling range with alignment using C++/Rcpp. Additional performance gains can be achieved by skipping increment values between calculations.

Usage

```r
roll_range(x, n = 7, increment = 1, align = "center")
```

Arguments

- `x`: an R numeric vector
- `n`: integer window size
- `increment`: integer shift to use when sliding the window to the next location
- `align`: window alignment, one of "left"|"center"|"right"

Details

The window size `n` is interpreted as the full window length.

Setting `increment` to a value greater than one will result in NAs for all skipped-over indices.

The `align` parameter determines the alignment of the current index within the window. Thus:
• align="left" [*--------] will cause the returned vector to have n-1 NA values at the right end.
• align="center" [--------] will cause the returned vector to have (n-1)/2 NA values at either end.
• align="right" [--------*] will cause the returned vector to have n-1 NA values at the left end.

Value

A vector of rolling values that difference the maximum and minimum values, of the same length as x.

Note

For align="center", the window size is increased by one if necessary to guarantee an odd window size.

roll_sd

Rolling Standard Deviation with Alignment

Description

Fast rolling standard deviations with alignment using C++/Rcpp. Additional performance gains can be achieved by skipping increment values between calculations.

Usage

roll_sd(x, n = 7, increment = 1, align = "center")

Arguments

x an R numeric vector
n integer window size
increment integer shift to use when sliding the window to the next location
align window alignment, one of "left" | "center" | "right"

Details

The window size n is interpreted as the full window length.
Setting increment to a value greater than one will result in NAs for all skipped-over indices.

The align parameter determines the alignment of the current index within the window. Thus:

• align="left" [*--------] will cause the returned vector to have n-1 NA values at the right end.
• align="center" [--------] will cause the returned vector to have (n-1)/2 NA values at either end.
• align="right" [--------*] will cause the returned vector to have n-1 NA values at the left end.
Value

A vector of rolling standard deviation values of the same length as x.

Note

For align="center", the window size is increased by one if necessary to guarantee an odd window size.

roll_stalta

Rolling STA/LTA

Description

Fast rolling STA/LTA using C++/Rcpp. Additional performance gains can be achieved by skipping increment values between calculations.

The STA/LTA ratio method is used for automatic detection of seismic signal arrival times.

Usage

roll_stalta(x, n_sta, n_lta, increment = 1)

Arguments

x an R numeric vector
n_sta integer STA window size
n_lta integer LTA window size
increment integer shift to use when sliding the window to the next location

Details

The roll_stalta function described here does no preprocessing of the incoming data and merely calculates the ratio of the average value in the STA window to the average value in the LTA window. Windows are aligned so that the index is at the left edge of the STA window and at the right edge of the LTA window.

\[ STA(x_i) = \frac{1}{n_s} \sum_{j=i}^{i+n_s} x_i \]

\[ LTA(x_i) = \frac{1}{n_l} \sum_{j=i-n_l}^{i} x_i \]

\[ r_i = \frac{STA_i}{LTA_i} \]
For proper use of this algorithm seismic data should be preprocessed as in the example below with:

- demean, detrend and taper the raw signal
- square the processed signal to get power

With increment=1, this function is equivalent to, eg:

```r
sta <- roll_mean(x,3,1,"left")
lta <- roll_mean(x,3,1,"right")
r <- sta/lta
```

For increments greater than one, the rolling means above will not align properly, hence the need for a dedicated `roll_stalta` function.

Values within `n_lta-1` of the beginning or `n_sta-1` of the end of `x` are set to NA.
Setting increment to a value greater than one will result in NAs for all skipped-over indices.

**Value**

A vector of values of the same length as `x` with each point containing the STA/LTA ratio at that point.

**References**

First Break Picking

**Examples**

```r
# Contrived example
x <- rep(c(1,5,3,2,1),each=20)
p <- roll_stalta(x,3,6)
plot(x, pch=17, cex=0.8, ylim=c(0,max(x)),
     main="Test of roll_stalta on artificial data")
points(p,cex=1.5,col='red',type='b')
legend('topleft',
       legend=c('data','STA/LTA'),
       pch=c(17,1),
       col=c('black','red'))
```

# Real example requiring the 'seismic' package
## Not run:
```
require(seismic)
```

# Create a new IrisClient
iris <- new("IrisClient")

# Seismic data with a large quake
starttime <- as.POSIXct("2010-02-27 06:30:00", tz="GMT")
endtime <- as.POSIXct("2010-02-27 07:00:00", tz="GMT")
st <- getDataselect(iris,"IU","ANMO","00","BHZ",starttime,endtime)
```
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\[ \text{tr} \leftarrow \text{st@traces[1]} \]

# Preprocess the data
\[ x \leftarrow \text{DDT}((\text{tr}@\text{data}) \]

# Calculate the first break 'picker'
\[ \text{n sta} \leftarrow 3 \times \text{tr@stats@sampling_rate} \]
\[ \text{n lta} \leftarrow 10 \times \text{n sta} \]
\[ p \leftarrow \text{roll_stalta(x^2,n sta,n lta)} \]

\[ \text{first_break} \leftarrow \text{which}(p == \text{max}(p,\text{na.rm=} \text{TRUE})) \]

\[ \text{plot}(x, \text{type}='l', \]
\[ \quad \text{main}='\text{Test of STA/LTA first break picker on raw seismic data}') \]
\[ \text{abline}(v=\text{first_break}, \text{col}=' \text{red}') \]

## End(Not run)

---

**seismicRoll**

*Fast Rolling Statistics for Seismology*

### Description

This package implements fast versions of 'roll'-ing functions primarily for use in seismology. It is intended for use with the [seismic](http://www.iris.edu/dms/nodes/dmc) and [seismicMetrics](http://www.iris.edu/dms/nodes/dmc) packages being developed for the IRIS Data Management Center (DMC). One advantage of the **seismicRoll** package is that all returned values are of the same dimension as the incoming data with NAs where the rolling function could not be calculated.

### Details

Currently exported functions include:

- `findOutliers` – outlier detection wrapper
- `roll_hampel` – outlier detection
- `roll_mean` – rolling mean
- `roll_median` – rolling median (for outlier replacement)
- `roll_sd` – rolling standard deviation
- `roll_stalta` – first break picker
- `roll_range` – rolling difference of max/min values

### History

version 1.1.3

- minor changes to how the code compiles
- add roll_range function
version 1.1.2 – bug fix

- `findOutliers()` exits if the `roll_hampel()` return vector consists entirely of NA values.

version 1.1.0 – findOutliers update and bug fix

- `findOutliers()` function default argument values changed. Now `thresholdMin`=10, `selectivity`=NA, and `fixedThreshold`=TRUE.
- Bug fix in `roll_hampel()` handling NA values.

version 1.0.3 – findOutliers update

- Added `fixedThreshold` argument to `findOutliers()` function.

version 1.0.0 – initial release
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