Package ‘ts.extend’

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Description Stationary Gaussian ARMA processes and the stationary ‘GARMA’ distribution are fundamental in time series analysis. Here we give utilities to compute the auto-covariance/auto-correlation for a stationary Gaussian ARMA process, as well as the probability functions (density, cumulative distribution, random generation) for random vectors from this distribution. We also give functions for the spectral intensity, and the permutation-spectrum test for testing a time-series vector for the presence of a signal.
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ARMA.autocov .................................................. 2
ARMA.var ........................................................ 3
dGARMA .......................................................... 3
ARMA.autocov

Autocovariance/auto-correlation function for the stationary ARMA model

Description

This function computes a vector of output values from the autocovariance/auto-correlation function for a stationary auto-regressive moving-average (ARMA) model. The user specifies the vector size n and the function returns a vector of autocovariance/auto-correlation values at all lags Lag[0], ..., Lag[n-1]. The function requires the model to be stationary, which means that the vector of auto-regression coefficients must give an auto-regressive characteristic polynomial with roots outside the unit circle.

Usage

ARMA.autocov(n, ar = numeric(0), ma = numeric(0), corr = FALSE)

Arguments

- **n**: Positive integer giving the number of consecutive values in the time-series (output is a vector of length n)
- **ar**: Vector of auto-regressive coefficients (all roots of AR characteristic polynomial must be outside the unit circle)
- **ma**: Vector of moving-average coefficients
- **corr**: Logical; if TRUE the function returns the auto-correlation function; if FALSE the function returns the auto-covariance function

Examples

data(garma)

AR <- c(0.8, -0.2)
MA <- c(0.6, 0.3)

# Compute the auto-correlation function
ARMA.autocov(n = 6, ar = AR, ma = MA, corr = TRUE)
**ARMA.var**

*Covariance/correlation matrix for the stationary ARMA model*

**Description**

This function computes the covariance/correlation matrix for a stationary auto-regressive moving-average (ARMA) model. The user specifies the matrix size \( n \) and the function returns a matrix of covariance/correlation values at all times \( \text{Time}[1], \ldots, \text{Time}[n] \) (in the case where conditioning values are specified using the \( \text{condvals} \) argument, only the time values for non-conditional values are included). The function requires the model to be stationary, which means that the vector of auto-regression coefficients must give an auto-regressive characteristic polynomial with roots outside the unit circle.

**Usage**

```
ARMA.var(
    n,
    condvals = as.numeric(NA),
    ar = numeric(0),
    ma = numeric(0),
    corr = FALSE
)
```

**Arguments**

- \( n \) Positive integer giving the number of values in the time-series (output variance matrix is an \( n \times n \) matrix)
- \( \text{condvals} \) Either a single value \( \text{NA} \) or a numeric vector with \( n \) elements; numeric entries are conditioning values for the generated vector
- \( \text{ar} \) Vector of auto-regressive coefficients (all roots of AR characteristic polynomial must be outside the unit circle)
- \( \text{ma} \) Vector of moving-average coefficients
- \( \text{corr} \) Logical; if \( \text{TRUE} \) the function returns the correlation matrix; if \( \text{FALSE} \) the function returns the covariance matrix

**dGARMA**

*Density function for the stationary GARMA distribution*
Description
This function computes the probability density function from the stationary Gaussian auto-regressive moving-average (GARMA) distribution. The user specifies a vector \( x \) giving a single time-series vector, or a matrix \( x \) giving one time-series vector in each row, and the function returns the vector of cumulative probabilities corresponding to the input time-series vectors. By default the function generates from the marginal GARMA distribution, but the user may give conditioning indicators in the \( \text{cond} \) vector to compute the conditional density where some of the elements in the input vectors are conditioning values.

Usage
dGARMA(
  \( x \),
  \( \text{cond} = \text{FALSE} \),
  \( \text{mean} = 0 \),
  \( \text{errorvar} = 1 \),
  \( \text{ar} = \text{numeric}(0) \),
  \( \text{ma} = \text{numeric}(0) \),
  \( \text{log} = \text{FALSE} \)
)

Arguments
\( x \)  A vector or matrix of time-series values (if a matrix, each time-series should be one row of the matrix)
\( \text{cond} \)  Either a single logical value \text{FALSE} or a logical vector with the same number of elements; as each time-series vector, each logical value indicates whether the density is conditional on the associated time-series value in \( x \).
\( \text{mean} \)  The mean parameter
\( \text{errorvar} \)  The error variance parameter
\( \text{ar} \)  Vector of auto-regressive coefficients (all roots of AR characteristic polynomial must be outside the unit circle)
\( \text{ma} \)  Vector of moving-average coefficients
\( \text{log} \)  Logical; if \text{TRUE} the function returns the log-density; if \text{FALSE} the function returns the density

Examples
data(garma)
AR <- c(0.8, -0.2)
MA <- c(0.6, 0.3)

#Compute the density of the GARMA output
(DENSITY <- dGARMA(SERIES, ar = AR, ma = MA))
Simulated example data set

A simulated set of 16 time series over 30 time points.

Created using set.seed(1014745590)

Compute the spectral intensity of a time-series vector/matrix

This function computes the spectral intensity of a time series vector or matrix. The user inputs the time-series vector or matrix and specifies whether it is to be centered and/or scaled. Centering subtracts the sample mean of the vector prior to conversion into frequency space; this sets the intensity of the signal to zero at the zero frequency. Scaling scales the intensity so the that norm of the intensity vector is equal to the number of values in the time-series.

Usage

intensity(
  x,
  centered = TRUE,
  centred = centered,
  scaled = TRUE,
  nyquist = TRUE
)

Arguments

x A vector of time-series values

centered Logical; if TRUE the time-series vector is centred (mean removed) before computing its intensity

centred An alternative name for the centered input

scaled Logical; if TRUE the intensity measure is scaled so that its norm is equal to the number of values in the time-series

nyquist Logical; if TRUE the intensity vector is reduced for real time-series vectors to limit it to frequencies in the Nyquist range
Examples

```r
data(garma)
intensity(SERIES1)
```

### pGARMA

**Cumulative distribution function for the stationary GARMA distribution**

**Description**

This function computes the cumulative distribution function from the stationary Gaussian auto-regressive moving-average (GARMA) distribution. The user specifies a vector `x` giving a single time-series vector, or a matrix `x` giving one time-series vector in each row, and the function returns the vector of cumulative probabilities corresponding to the input time-series vectors. By default the function generates from the marginal GARMA distribution, but the user may give conditioning indicators in the `cond` vector to compute the conditional density where some of the elements in the input vectors are conditioning values.

**Usage**

```r
pGARMA(
x, 
cond = FALSE, 
mean = 0, 
errorvar = 1, 
ar = numeric(0), 
ma = numeric(0),
log = FALSE
)
```

**Arguments**

- `x` A vector or matrix of time-series values (if a matrix, each time-series should be one row of the matrix)
- `cond` Either a single logical value `FALSE` or a logical vector with the same number of elements; as each time-series vector, each logical value indicates whether the density is conditional on the associated time-series value in `x`.
- `mean` The mean parameter
- `errorvar` The error variance parameter
- `ar` Vector of auto-regressive coefficients (all roots of AR characteristic polynomial must be outside the unit circle)
- `ma` Vector of moving-average coefficients
log Logical; if TRUE the function returns the log-probability; if FALSE the function returns the probability

data(garma) AR <- c(0.8, -0.2) MA <- c(0.6, 0.3)
#Compute the cumulative probability of the GARMA output (PROBS <- pGARMA(SERIES, ar = AR, ma = MA))

---

plot.intensity  

Plot scatterplot matrix of intensity vectors

Description

This is a custom plot function that operates on objects of class intensity (which is the output generated from the intensity function). This plot function generates a scatterplot matrix of intensity vectors using either ggplot or base graphics. The user must input either a single intensity vector `x` or a matrix `x` where each row is one intensity vector. The function generates a scatterplot matrix showing each of the intensity barplots. The user may choose to print or assign the object, or both. Since the function generates a scatterplot of intensity plots, there are certain limits in the output. If the user attempts to generate the plot for a time-series matrix with more than 36 intensity vectors, the user will be prompted to continue. The prompts can be removed in the arguments of the function.

Usage

```r
## S3 method for class 'intensity'
plot(x, ggplot = TRUE, print = TRUE, user.prompt = TRUE, ...)
```

Arguments

- `x` A vector or matrix of intensity values (if a matrix, each intensity vector should be one row of the matrix)
- `ggplot` Logical; if TRUE the scatterplot is a ggplot object; if FALSE it is a base plot object
- `print` Logical; if TRUE the scatterplot is printed
- `user.prompt` Logical; if TRUE the user will be prompted for choices when the number of intensity vectors is large
- `...` unused

Examples

```r
data(garma)
INT <- intensity(SERIES1)
plot(INT)
```
plot.spectrum.test  

**Plot of the Permutation-Spectrum Test**

**Description**

This function generates a dual plot showing the results of the permutation-spectrum testing using either `ggplot` or base graphics. The user must input a test object produced by the `spectrum.test` function. The function produces a dual plot showing the scaled intensity of the time-series vector and the simulated null distribution of the maximum scaled intensity under the null hypothesis of an IID vector. The plots also report the value of the maximum scaled intensity and the resulting p-value for the test. This dual plot forms a useful companion to the permutation-spectrum test; it allows the user to visualise the simulated null distribution and test statistic.

**Usage**

```r
## S3 method for class 'spectrum.test'
plot(x, ggplot = TRUE, print = TRUE, ...)
```

**Arguments**

- `x`: A `spectrum.test` object produced by the `spectrum.test` function
- `ggplot`: Logical; if `TRUE` the scatterplot is a `ggplot` object; if `FALSE` it is a base plot object
- `print`: Logical; if `TRUE` the scatterplot is printed
- `...`: unused

**Examples**

```r
data(garma)

# Show the intensity of a time-series vector
TEST <- spectrum.test(SERIES1, sims = 100)
plot(TEST)
```

---

plot.time.series  

**Plot scatterplot matrix of time-series vectors**
plot.time.series

Description

This is a custom plot function that operates on objects of class time.series (which is the output generated from the rGARMA function). This plot function generates a scatterplot matrix of time-series vectors using either ggplot or base graphics. The user must input either a single time-series vector \( x \) or a matrix \( x \) where each row is one time-series vector. The function generates a scatterplot matrix showing each of the time-series. If the plot is generated using ggplot graphics then the user has an option to include a background showing all points from all the series in grey. The user may choose to print or assign the object, or both. Since the function generates a scatterplot of time-series plots, there are certain limits in the output. If the user attempts to generate the plot for a time-series matrix with more than 36 time-series, the user will be prompted to continue and prompted about whether they want to include the background. The prompts can be removed in the arguments of the function.

Usage

```r
## S3 method for class 'time.series'
plot(
  x,
  ggplot = TRUE,
  background = TRUE,
  print = TRUE,
  user.prompt = TRUE,
  ...
)
```

Arguments

- **x**: A vector or matrix of time-series values (if a matrix, each time-series should be one row of the matrix)
- **ggplot**: Logical; if TRUE the scatterplot is a ggplot object; if FALSE it is a base plot object
- **background**: Logical; if TRUE then each ggplot scatterplot will include background points for all the time-series vectors
- **print**: Logical; if TRUE the scatterplot is printed
- **user.prompt**: Logical; if TRUE the user will be prompted for choices when the number if time-series is large
- **...**: unused

# @examples
data(garma) plot(SERIES)
rGARMA

Generate random vectors from the stationary GARMA distribution

Description

This function generates random vectors from the stationary Gaussian auto-regressive moving-average (GARMA) distribution. The user specifies the number of vectors \( n \) and their dimension \( m \) and the function returns an \( n \times m \) matrix of generated time-series from the GARMA distribution with the specified parameters. By default the function generates from the marginal GARMA distribution, but the user may give conditional values in the `condvals` vector to generate from the associated conditional distribution (non-conditional values in this vector are given as `NA`).

Usage

```r
rGARMA(
  n, 
m, 
  condvals = as.numeric(NA), 
  mean = 0, 
  errorvar = 1, 
  ar = numeric(0), 
  ma = numeric(0)
)
```

Arguments

- `n`: Positive integer giving the number of random vectors to generate
- `m`: Positive integer giving the dimension of the random vectors to generate (i.e., the number of values in each time-series)
- `condvals`: Either a single value `NA` or a numeric vector with \( m \) elements; numeric entries are conditioning values for the generated vector
- `mean`: The mean parameter
- `errorvar`: The error variance parameter
- `ar`: Vector of auto-regressive coefficients (all roots of AR characteristic polynomial must be outside the unit circle)
- `ma`: Vector of moving-average coefficients

Examples

```
# Set the model parameters
AR <- c(0.8, -0.2)
MA <- c(0.6, 0.3)
# Generate random time-series from the GARMA distribution
SERIES <- rGARMA(n = 16, m = 30, ar = AR, ma = MA)
# Set the conditional values
```
spectrum.test

CONDVALS <- rep(NA, 30)
CONDVALS[1] <- -4
CONDVALS[12] <- 0
CONDVALS[30] <- 4

#Generate and plot random time-series from the GARMA distribution
SERIES.COND <- rGARMA(n = 16, m = 30, ar = AR, ma = MA, condvals = CONDVALS)

---

**Description**

Computes the permutation-spectrum test to detect a periodic signal in a real or complex time-series vector. The null hypothesis for the test is that the values in the time-series vector are independent and identically distributed with no signal, and the alternative hypothesis is that the time-series has at least one remaining periodic signal. The test statistic is the maximum scaled intensity of the observed time-series vector. The p-value for the test is the probability of observing a maximum scaled intensity at least as large as the observed value under the null distribution of exchangeability. The null distribution for the test is simulated by applying random permutations to the observed time-series. The number of simulations is controlled by the `sims` parameter.

**Usage**

spectrum.test(x = NULL, sims = 10^6, progress = TRUE)

**Arguments**

- `x`: A vector of time-series values (must have at least two data points)
- `sims`: Positive integer for the number of simulations to perform in the test
- `progress`: Logical; if TRUE the function uses a progress bar to track its simulations

**Examples**

data(garma)

#Show the intensity of a time-series vector
spectrum.test(SERIES1, sims = 100)
Index

ARMA.autocov, 2
ARMA.var, 3

dGARMA, 3

garma, 5

intensity, 5

pGARMA, 6
plot.intensity, 7
plot.spectrum.test, 8
plot.time.series, 8

rGARMA, 10

SERIES (garma), 5
SERIES1 (garma), 5
spectrum.test, 11