Package ‘uroot’

March 24, 2019

Version 2.0-9.1
Date 2017-01-27
Title Unit Root Tests for Seasonal Time Series
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Maintainer ORPHANED
Depends R (>= 3.0.0), stats
SystemRequirements nvcc (release >= 7.1) (NVIDIA Cuda Compiler driver)
Encoding UTF-8
Description Seasonal unit roots and seasonal stability tests.
P-values based on response surface regressions are available for both tests.
P-values based on bootstrap are available for seasonal unit root tests.
A parallel implementation of the bootstrap method requires a CUDA capable GPU
with compute capability >= 3.0, otherwise a debugging version fully coded in R is used.
NeedsCompilation yes
LazyData yes
LazyDataCompression xz
License GPL-2
URL https://jalobe.com
Repository CRAN
Date/Publication 2019-03-24 07:07:31 UTC

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X-CRAN-Comment Orphaned on 2019-03-24 as check problems were not
corrected in time.

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Description

Canova and Hansen (CH) test for seasonal stability and Hylleberg, Engle, Granger and Yoo (HEGY) test for seasonal unit roots.

Details

Version >= 2.0.0 is a revival of the former package uroot. Some of the functions provided in the original versions have been coded from the scratch.

The current version provides the Canova and Hansen (CH) test for seasonal stability and the Hylleberg, Engle, Granger and Yoo (HEGY) test for seasonal unit roots.

New features:

The original functions have been enhanced with the following new features: 1) the tests are now applicable to series of any seasonal periodicity (not only quarterly and monthly data), 2) p-values based on response surface regressions are available, 3) bootstrapped p-values are available for the HEGY test statistics.

Old features not currently supported:

Some of the utilities available in the initial versions of the package are not available now: graphics for seasonal series, graphical user interface, bootstrap versions of the statistics, ADF test and KPSS test. Some of these utilities are available in other packages and some will probably be incorporated in future versions of this package.

System requirements:

Windows systems: GPU parallelization of the bootstrap is not currently operational on windows systems.

Unix systems: GPU parallelization of the bootstrap requires a CUDA capable GPU with compute capability >= 3.0.

Author(s)

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References


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**bgt.data**

**BGT-data Sample Data Set**

**Description**


**Usage**

bgt.data

**Format**

A list containing time series objects.

**References**

ch.data  

**CH-data Sample Data Set**

**Description**

U.S. post World War II macroeconomic time series. The data set is described and employed in Canova and Hansen (JBES, 1995, Section 5.1).

**Usage**

```r
ch.data
```

**Format**

A list containing time series objects.

**Source**

[http://www.ssc.wisc.edu/~bhansen/progs/jbes_95.html](http://www.ssc.wisc.edu/~bhansen/progs/jbes_95.html)

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ch.rs.pvalue  

**P-values for the CH test statistic**

**Description**

Compute p-values for the Canova and Hansen (CH) test statistic based on the response surface regressions approach.

**Usage**

```r
ch.rs.pvalue(x, type, lag1, S, n, nobsreg, VMdf)
```

**Arguments**

- **x**: a numeric. The value of the CH statistic.
- **type**: a string specifying the formulation of the test, "dummy" for seasonal dummies or "trigonometric" for seasonal cycles.
- **lag1**: logical indicating whether a first order lag of was included in the regression model.
- **S**: numeric, the periodicity of the data.
- **n**: numeric, the number of observations.
- **nobsreg**: an integer indicating the number of points employed in the response surface regression.
- **VMdf**: numeric, the degrees of freedom of the Von Mises distribution.
Details
Ported from Gretl code provided by Díaz-Emparanza and Moral (2013).
For type="dummy", the p-value for the joint test statistic is not available.
This function is mainly intended to be used internally by ch.test.

Value
A numeric giving the calculated p-value.

References

See Also
ch.test.

ch.test  Canova and Hansen Test for Seasonal Stability

Description
Canova and Hansen (CH) test statistic for the null hypothesis of a stable seasonal pattern.

Usage
ch.test(x, type = c("dummy", "trigonometric"), lag1 = FALSE, NW.order = NULL,
          sid = NULL, xreg = NULL, pvalue = c("RS", "raw"), rs.nobsreg = 13)

Arguments
x  a univariate seasonal time series.
type  a character string specifying the formulation of the test, "dummy" for seasonal dummies or "trigonometric" for seasonal cycles.
lag1  logical, if TRUE a first order lag of the time series x is included in the regression model. The default is FALSE.
NW.order  an integer, the lag truncation parameter to be used in the Newey and West covariance matrix.
sid  an optional numeric vector, the target seasonal dummies or cycles to be tested. By default all the individual and joint test statistics are returned.
xreg  an optional vector or matrix of external regressors with the same length or number of rows as the length of the input time series x.
pvalue a character specifying the method employed to compute p-values: "RS", the default, interpolation based on response surface regressions; "raw", interpolation in the tabulated values provided in the reference paper for the Von Mises distribution.

rs.obsreg an integer indicating the number of points employed in the response surface regression (only for pvalue = "RS").

Details

The seasons or seasonal cycles to be tested can be chosen through an indicator variable defined in the argument sid. By default, all the $t$-statistics related to each individual dummy or cycle and the joint $F$-statistic are returned.

If type = "dummy", the index of the target seasons can be specified in sid. For example, in a quarterly series: sid=c(2) returns the test statistic to the stability of the second quarter; sid=c(1,3) returns the joint test statistic for the first and third quarters; sid=c(1,2,3,4) returns the joint test statistic for the null of seasonal stability at all seasons.

If type = "trigonometric", the indicator vector sid must be of length floor(frequency(x)/2) and will consist of ones and zeros. Each element in sid is related to each seasonal cycle according to the same order in which the seasonal frequencies, $w_j$, are defined: $w_j = 2\pi j/S$, $j = 1, ..., Sh$, where $S$ is the periodicity and $Sh$ is floor(frequency(x)/2). For example, in a monthly series: sid=c(0,0,0,0,0,1) returns the test statistic to the stability of the cycle with frequency $w_6 = \pi$; sid=c(1,0,0,0,0,1) returns the joint test statistic for cycles related to frequencies $w_1 = \pi/6$ and $w_6 = \pi$; sid=c(1,1,1,1,1,1) returns the joint test statistic for the stability of all seasonal cycles.

The following keywords are also admitted: sid="all", computes all the test statistic related to each individual season or cycle as well as the joint test statistic for all seasons or cycles; sid="joint" computes the joint test statistic for all seasons or cycles.

Value

A list of class "CHtest" with components:

- statistics the value of the test statistics.
- pvalues the p-values for each test statistics.
- method a character string describing the type of test.
- data.name a character string giving the name of the data.
- type the value of the input argument type.
- fitted.model the fitted regression model.
- NW.order the value of the input argument codeNW.order.
- isNullxreg logical, auxiliary element for print method. Were external regressors defined in the argument xreg?
- type.pvalue character, the value of the input argument codepvalue.
pvlabels a vector of characters containing a label related to each p-values. Auxiliary element for print method.

The method print displays the test statistics and p-values; summary shows the same output and includes the fitted regression model.

Note

When type = "dummy", the p-value for the joint test statistic based on response surface regressions is not available. If pvalue = "RS", the p-value reported for the joint test statistic in the trigonometric version is based on the tables given in the reference paper, Canova and Hansen (1995).

When sid is a numeric (selected combination of dummies or cycles), the reported p-values are based on interpolation in tables; if pvalue = "RS", it is changed to "raw" and a warning is given.

References


See Also

* ch.rs.pvalue seasonal.cycles, seasonal.dummies, uroot.raw.pvalue.*

Examples

```r
library(uroot)
# example for the series "hours" with the same options
# employed in Canova and Hansen (1995)
data("ch-data")
hours <- diff(log(ch.data$hours))
res1 <- ch.test(x = hours, type = "dummy", lag1 = TRUE, NW.order = 4)
res1
# the auxiliary regression is stored in the element "fitted.model"
summary(res1$fit)

## Not run:
# this requires tables not included in the current version of the package
# see note in main documentation file, uroot-package
res2 <- ch.test(x = hours, type = "trigonometric", lag1 = TRUE, NW.order = 4)
res2
summary(res2$fit)
## End(Not run)
```
Description

Compute p-values for the HEGY test statistics by means of bootstrap.

Usage

hegy.boot.pval(x, model0, stats0, 
  deterministic = c(1,0,0), lag.method = c("fixed", "AIC", "BIC"), maxlag = 0, 
  byseason = FALSE, nb = 500, u = NULL, debug.tid = -1)

Arguments

x a univariate seasonal time series.
model0 the fitted model returned by hegy.test for the original data.
stats0 the statistics returned by hegy.test for the original data.
deterministic a vector of length three containing zeros or ones to indicate, respectively, whether a constant, a trend or seasonal dummies are included in the regression equation of the test.
lag.method a character specifying the lag order selection method.
maxlag the maximum lag order to be considered by lag.method.
byseason logical, should the residuals be resampled by season? If TRUE, the residuals are split by the season they belong to and resampled accordingly; otherwise, the entire series of residuals is resampled regardless of the season they belong to.
nb the number of bootstrap replicates.
u optional matrix of integers giving the indices of the resampled residuals. Intended for debugging.
debug.tid numeric, if positive, the bootstrap replicate of the data generated at iteration debug.tid is returned (intended for debugging).

Details

See hegy.test for further details about the arguments that have the same name in both functions (deterministic, lag.method, maxlag).

Bootstrapped p-values follow the approach described in Burridge and Robert Taylor (2004), except that here, the residuals are resampled regardless of the season they belong to.

Value

A numeric vector containing the p-values of the the test statistics. The vector is named following the same convention as statistics and pvalues returned by hegy.test.

If the number of bootstrap replicates is nb = 1, the resampled series is returned (relevant for inspection of how the resampled series look like and for debugging).
hegy.rs.pvalue

References


See Also

hegy.test.

Examples

```r
## Not run:
x <- bgt$data["LCONSEXPCO"]
# this requires CUDA capable GPU
hegy.test(x, deterministic = c(1,1,1), lag.method = "fixed", maxlag = 1,
         pvalue = "bootstrap")
# alternatively, full R non-parallel version
res <- hegy.test(x, deterministic = c(1,1,1), lag.method = "fixed", maxlag = 1)
hegy.boot.pval(res$fit, res$stat, deterministic = c(1,1,1),
                lag.method = "fixed", maxlag = 1, nb = 1000)
## End(Not run)
```

hegy.rs.pvalue P-values based on response surface regressions for the HEGY test statistics

Description

Compute p-values for the Hylleberg, Engle, Granger and Yoo (HEGY) test statistic by interpolation in precompiled response surfaces.

Usage

```r
hegy.rs.pvalue(x, type = c("zero", "pi", "pair", "seasall", "all"),
deterministic = c(1, 0, 0), lag.method = c("fixed", "AIC", "BIC"),
lag.order, S, n, nobsreg)
```

Arguments

- `x` a numeric, the value of the HEGY statistic.
- `type` a character, the type of test statistic, the regressor(s) to which the statistic is related.
- `deterministic` a vector of length three containing zeros and ones to indicate, respectively, whether a constant, a trend or seasonal dummies should be included in the regression equation of the test.
hegy.test

Description

Hylleberg, Engle, Granger and Yoo (HEGY) test statistics for the null hypothesis seasonal unit roots.

Usage

hegy.test(x, deterministic = c(1,0,0),
        lag.method = c("fixed", "AIC", "BIC", "AICc"), maxlag = 0,
        pvalue = c("RS", "bootstrap", "raw"), rs.nobsreg = 15,
        boot.args = list(seed = 123, lag.method = lag.method[1], maxlag = maxlag,
                        byseason = FALSE, nb = 1000, BTDim = c(100, 10), debug.tid = -1))

hegy.regressors(x)
hegy.test

Arguments

- \( x \) a univariate seasonal time series.
- \( \text{deterministic} \) a vector of length three containing zeros or ones to indicate, respectively, whether a constant, a trend or seasonal dummies are included in the regression equation of the test.
- \( \text{lag.method} \) a character specifying the lag order selection method.
- \( \text{maxlag} \) the maximum lag order to be considered by \( \text{lag.method} \).
- \( \text{pvalue} \) a character specifying the method employed to compute p-values: "RS", the default, interpolation based on response surface regressions; "bootstrap", bootstrap; "raw" interpolation in the tables provided in the reference papers.
- \( \text{rs.nobsreg} \) an integer indicating the number of points employed in the response surface regression (only for \text{pvalue} = "RS").
- \( \text{boot.args} \) a list containing the parameters employed in the bootstrap. See details below.

Details

The regression equation employed to obtain the tests statistics may include the following deterministic terms: a constant, a linear trend, seasonal dummies. These terms are selected by setting to 1 the corresponding element in the vector \( \text{deterministic} = c(0,0,0) \) no deterministic components, \( \text{deterministic} = c(1,0,0) \) includes a constant, \( \text{deterministic} = c(1,0,1) \) a constant and seasonal dummies, \( \text{deterministic} = c(1,1,0) \) a constant and a trend and \( \text{deterministic} = c(1,1,1) \) includes the three components.

The regression equation may include lags of the dependent variable. When \( \text{lag.method} = \text{"fixed"}, \) the lag order is fixed to \( \text{maxlag} \); otherwise, \( \text{maxlag} \) is the maximum number of lags considered in a lag selection procedure that minimises the \( \text{lag.method} \) criterion, which can be \( \text{AIC} \) or \( \text{BIC} \) or corrected \( \text{AIC} \), \( \text{AICc} \), obtained as \( \text{AIC} + \frac{2k(k+1)}{n-k-1} \), where \( k \) is the number of parameters and \( n \) is the number of available observations in the model.

Response surface based p-values, \( \text{pvalue} = \text{"RS"}, \) is not available with option \( \text{lag.method} = \text{"AICc"}. \)

P-values based on response surface regressions follow the method described in MacKinnon (1994), Harvey+vanDijk (2006) and Díaz-Emparanza (2014). Gretl code provided by Díaz-Emparanza (2014) has been ported to function \text{hegy.rs.pvalue}. Note: the case \( \text{deterministic} = c(0,0,0) \) is not considered; NAs are returned if p-values based on response surfaces are selected for that case.

Bootstrapped p-values follow the approach described in Burridge and Robert Taylor (2004). The following arguments can be defined in \text{boot.args}:

- \( \text{seed} \): a numeric, the seed of the random generator employed for resampling the residuals.
- \( \text{lag.method} \): a character, the lag order selection method. This is the same as \( \text{lag.method} \) employed in the original regression, except that here, the AIC, BIC and AICc are obtained upon the residual sums of squares rather than the likelihood value.
- \( \text{maxlag} \): a numeric, maximum number of lags. Same behaviour as \( \text{maxlag} \) explained above for the original regression.
- \( \text{byseason} \): logical, should the residuals be resampled by season? If \text{TRUE}, the residuals belonging to the same season are resampled (at each time \( t \), the residuals belonging to the corresponding season at time \( t \) are resampled); otherwise, the entire series of residuals is resampled regardless of the season they belong to.
• nb: a numeric, the number of bootstrap replicates.
• BDim: a vector of length two containing the number of blocks and the number of threads per block to be run on parallel on the GPU. The product of these two elements must be equal or greater than nb.
• debug.tid: an integer employed for debugging. Currently ignored.

By default boot.args$lag.method and boot.args$maxlag are set equal to the same options employed for the original data in arguments lag.method and maxlag; if the default options are desired, these values need not be explicitly defined in the list boot.args.

The standard definition of the AIC, BIC and AICc criteria is used for the original series. For the bootstrapped series, these criteria are defined upon the residual sum squares of the model:

\[
AIC = n \log (RSS/n) + 2k
\]

\[
BIC = n \log (RSS/n) + k \log(n)
\]

\[
AICc = AIC + \frac{2k(k + 1)}{n - k - 1}
\]

where RSS is the residual sum of squares, \(k\) is the number of parameters in the model and \(n\) is the number of available observations.

Given a maximum lag, maxlag, the first maxlag observations are removed before fitting the models to be compared by the selected criterion. In this way, all the models contain the same number of observations. Once the lag order is selected, the statistics are obtained using the entire sample (except those observations that are missed due to the eventually chosen lags).

The HEGY regressors were originally proposed in Hylleberg et al. (1990) for quarterly data. They are generalized to monthly series in Beaulieu and Miron (1993) and to weekly data in Cáceres (1996). Franses and Hobijn (1997) show tabulated values for bimonthly and biannual data as well as quarterly and monthly data. hegy.regressors follows the expressions given in Smith et al. (2009), which define the regressors for a general periodicity of the time series.

Value

hegy.test returns a list of class "HEGYtest" with the following components:

- statistics: the value of the test statistics.
- pvalues: the p-values for each test statistic.
- method: a character string describing the type of test.
- data.name: a character string giving the name of the data.
- fitted.model: the fitted regression model.
- lag.method: a character, the lag order selection criterion.
The method print displays the test statistics and p-values; summary shows the same output and includes the fitted regression model; residuals returns the residuals from the regression model fitted to the original data.

hegy.regressors returns a matrix containing the HEGY regressors which are used to test null of unit root at different frequencies.

References


See Also

`hegy.rs.pvalue`, `uroot.raw.pvalue`.

Examples

```r
x <- bgt.data[["LCONSEXPCO"]]
hegy.test(x, deterministic = c(1,1,1), lag.method = "fixed", maxlag = 1)

## Not run:
# this requires CUDA capable GPU
hegy.test(x, deterministic = c(1,1,1), lag.method = "fixed", maxlag = 1,
          pvalue = "bootstrap")
## End(Not run)
```

---

**seasonal.dummies**  
*Seasonal Dummies and Seasonal Cycles*

**Description**

Generate variables of seasonal dummies and seasonal cycles.

**Usage**

```r
seasonal.dummies(x)
seasonal.cycles(x)
```

**Arguments**

- `x`  
a univariate seasonal time series.

**Value**

A multivariate time series containing the dummies or cycles by columns.

**Examples**

```r
# In terms of model fitting
# both sets of variables are equivalent
x <- diff(log(AirPassengers))
sd <- seasonal.dummies(x)
fit1 <- lm(x ~ sd[-1])
summary(fit1)
sc <- seasonal.cycles(x)
fit2 <- lm(x ~ sc)
summary(fit1)
all.equal(fitted(fit1), fitted(fit2))
```
uroot.raw.pvalue  

Original Tables of Critical Values

Description

Compute p-values by interpolation in the tables of critical values provided in the original references given below.

Usage

uroot.raw.pvalue(x, type = c("CH", "HEGY"), v, n, ctd, S, Ftpi)

Arguments

- **x**: a numeric. The value of the CH statistic.
- **type**: a character specifying the type of test statistic.
- **v**: numeric, the degrees of freedom of the Von Mises distribution. Only for type="CH".
- **n**: numeric, the number of observations.
- **ctd**: a character indicating the deterministic elements that were included in the HEGY regression. This argument is defined as paste(deterministic, collapse = ""), where deterministic is the argument of that name that was passed to hegy.test. Only for type="ADF" or type="HEGY".
- **S**: numeric, the periodicity of the data.
- **Ftpi**: a character indicating whether the type of statistic: "zero", t-test for the zero frequency; "pi", t-test for the frequency \( \pi \); "pair", F-test for the pairs of complex conjugates frequencies. Only for type="ADF" or type="HEGY".

Details

This function is used internally by ch.test and hegy.test.

Value

A numeric giving the calculated p-value.

References


See Also

ch.test, hegy.test.
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