Package 'RMAWGEN'

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License GPL (>= 2)
Title Multi-site Auto-regressive Weather GENerator
Type Package
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Description S3 and S4 functions are implemented for spatial multi-site stochastic generation of daily time series of temperature and precipitation. These tools make use of Vector AutoRegressive models (VARs). The weather generator model is then saved as an object and is calibrated by daily instrumental ``Gaussianized" time series through the 'vars' package tools. Once obtained this model, it can it can be used for weather generations and be adapted to work with several climatic monthly time series.
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Description

Multi-site autoregressive Models for Daily Weather Generation. The modeling in climate change applications for agricultural or hydrological purposes often requires daily time-series of precipitation and temperature. This is the case of downscaled series from monthly or seasonal predictions of Global Climate Models (GCMs). The R package RMAWGEN (R Multi-Sites Auto regressive Weather GENerator) is built to generate daily temperature and precipitation time series in several sites by using the theory of vectorial autoregressive models (VAR). The VAR model is used because it is able to maintain the temporal and spatial correlations among the several series. In particular, observed time series of daily maximum and minimum temperature and precipitation are used to calibrate the parameters of a VAR model (saved as "GPCAvarest2" or "varest2" classes, which inherit the "varest" S3 class defined in the package vars [Pfaff, 2008]). Therefore the VAR model, coupled with monthly mean weather variables downscaled by GCM predictions, allows to generate several stochastic daily scenarios. The structure of the package consists in functions that transform precipitation and temperature time series into Gaussian-distributed random variables through deseasonalization and Principal Component Analysis. Then a VAR model is calibrated on transformed time series. The time series generated by VAR are then inversely re transformed into precipitation and/or temperature series. An application dateset is included in the RMAWGEN package as an example; it is presented by using a dataset with daily weather time series recorded in 59 different sites of Trentino (Italy) and its neighborhoods for the period 1958-2007. The software is distributed as a Free Software with General Public License (GPL) and is available on CRAN website. (http://cran.r-project.org/web/packages/RMAWGEN/index.html). A presentation of the package is available on https://docs.google.com/file/d/0B8xDtMCnW3dJU2JIemVgMnpKTHc/ edit. Example script files about package usage are available on https://github.com/ecor/ RMAWGENCodeCorner.

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Details

 Package:
 RMAWGEN

 Type:
 Package

 Version:
 1.2.6

 Date:
 2014-04-27

 License:
 GPL (>= 2)

 LazyLoad:
 yes

Depends: R(>=2.12),time,chron,vars

Note

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Author(s)

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References

Bernhard Pfaff (2008). VAR, SVAR and SVEC Models: Implementation Within R Package vars. Journal of Statistical Software 27(4). http://www.jstatsoft.org/v27/i04/

acvWGEN Plots the auto- and cross- covariance functions between measured and simulated data for several stations

Description

Plots the auto- and cross- covariance functions between measured and simulated data for several stations

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Usage

```
acvWGEN(measured, simulated, titles = c("Sim.", "Mes."), station = NULL)
```

Arguments

measured matrix containing measured time series simulated matrix containing simulated time series

titles title suffixes for the simulated and measured data respectively c("Sim.","Mes.")

station string vector containing the IDs of the meteorological stations where the auto-

covariance is calculated. If it is $\ensuremath{\mathsf{NULL}}$ (default) all stations (corresponding to the

columns of "simulated" and "measured") are applied

Value

0 in case of success

Note

It uses acf function

Author(s)

Emanuele Cordano, Emanuele Eccel

adddate	Inserts three columns (year,month,day) passing dates to a matrix or to
	a dataframe

Description

Inserts three columns (year,month,day) passing dates to a matrix or to a dataframe

Usage

```
adddate(data, origin = "1961-1-1")
```

Arguments

data matrix of daily data

origin character string containing the date of the first row of data as YYYY-MM-DD

Value

a data frame with dates and data values

6 addsuffixes

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

findDate

addsuffixes

Adds suffixes for daily maximum and minimum temperature to the names of a column data frame

Description

Adds suffixes for daily maximum and minimum temperature to the names of a column data frame

Usage

```
addsuffixes(names = c("T0001", "T0099", "T0001", "T0099"), suffix = c("_Tx", "_Tn"), sep = "")
```

Arguments

names a character string vector with column names

suffix suffixes to add to the first and second groups of column names respectively

sep separation element

Details

This function is used for data frames with duplicated field names

Value

the vector of names with suffixes added

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

getVARmodel

Examples

```
names <- addsuffixes()</pre>
```

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arch_test	arch.test function for varest2 object

Description

```
arch.test function for varest2 object
```

Usage

```
arch_test(object, interval = NULL, overlap = 20, list.output = FALSE, ...)
```

Arguments

object	a varest2 object
interval	string or subset interval of time (e.g. days) or length of this subset interval to which the ARCH test is applied (see Note). Default is NULL.
overlap	number of time instants (e.g. days) which are overlapped on two different subsequent intervals. Default is 20. It is used only if interval has length 1.
list.output	logical value. If TRUE the function returns a list of the test results of each interval. It is used if interval is not NULL. Default is FALSE.
	further arguments for arch.test

Details

This function is a wrapper of arch.test. It can compute the test also for some subsets (intervals) of the time-series or for all the time-series divided in overlapping intervals. The intervals considered for the ARCH test are defined with the argument interval. If interval is an integer number instead of a vector, it indicates the length of the intervals in which the time-series is split. If interval is set to NULL, the test is done on the comprehensive residual time-series without splitting.

Value

One object or a list of objects with class attribute varcheck as reported in arch.test

See Also

```
arch.test
```

ComprehensivePrecipitationGenerator

The comprehensive Precipitation Generator

Description

The comprehensive Precipitation Generator

Usage

```
ComprehensivePrecipitationGenerator(station = c("T0001", "T0010", "T0099"), prec_all, mean_climate_prec = NULL, year_max = 1990, year_min = 1961, leap = TRUE, nmonth = 12, cpf = NULL, verbose = TRUE, p = 1, type = "none", lag.max = NULL, ic = "AIC", activateVARselect = FALSE, exogen = NULL, exogen_sim = NULL, is_exogen_gaussian = FALSE, year_max_sim = year_max, year_min_sim = year_min, mean_climate_prec_sim = NULL, onlygeneration = FALSE, varmodel = NULL, type_quantile = 3, qnull = NULL, valmin = 0.5, step = 0, n_GPCA_iteration = 0, n_GPCA_iteration_residuals = n_GPCA_iteration, sample = NULL, extremes = TRUE, exogen_all = NULL, exogen_all_col = station, no_spline = FALSE, nscenario = 1, seed = NULL, noise = NULL)
```

Arguments

character vector of the IDs of the considered meteorological stations station data frame containing daily precipitation of all meteorological stations. See prec_all PRECIPITATION defined in the trentino dataset for formatting. mean_climate_prec a matrix containing monthly mean daily precipitation for the considered station. If it is NULL, it is calculated. See input of is.monthly.climate start year of the recorded (calibration) period year_max end year of the recorded (calibration) period year_min logical variables. If it is TRUE (default)(recommended), leap years are considleap ered, otherwise all years have 365 days number of months in one year (default is 12) nmonth cpf see normalizeGaussian_severalstations verbose logical variable p,type,lag.max,ic,activateVARselect see respective input parameter on getVARmodel data frame or matrix containing the (normalized or not) exogenous variables exogen (predictors) for the recorded (calibration) period.

exogen_sim data frame or matrix containing the (normalized or not) exogenous variables

 $(predictors) \ for \ the \ simulation \ period. \ Default \ is \ NULL. \ If \ it \ is \ NULL, it \ is \ replaced$

with exogen within the function.

is_exogen_gaussian

logical value. If TRUE, exogen_sim and exogen are given as already normalized

variables, otherwhise they are not normalized. Default is FALSE

year_max_sim last year of the simulation period. Default is equal to year_max

year_min_sim first year of the simulation period. Default is equal to year_min

mean_climate_prec_sim

a matrix containing monthly mean daily precipitation for the simulation period.

If is NULL (Default), it is set equal to mean_climate_prec.

onlygeneration logical value. If TRUE the VAR model varmodel is given as input and only

random generation is done, otherwise (default) is calculated from measured data

varmodel the comprehensinve VAR model as a varest2 S4 object or a NULL object. If

NULL (default), the comprehensinve VAR is estimated from measured data within the function, otherwise it is given as input and only random generation is done.

type_quantile see type on quantile

step see normalizeGaussian_severalstations. Default is 0.

n_GPCA_iteration

number of iterations of Gaussianization process for data. Default is 0 (no Gaus-

sianization)

n_GPCA_iteration_residuals

number of iterations of Gaussianization process for VAR residuals. Default is 0

(no Gaussianization)

sample, extremes, qnull, valmin

see normalizeGaussian_severalstations

exogen_all data frame containing exogenous variable formatted like prec_all. Default

is NULL. It is alternative to exogen and if it not NULL,is_exogen_gaussian is

automatically set FALSE

exogen_all_col vector of considered columns of exogen_all. Default is station.

no_spline logical value. See splineInterpolateMonthlytoDailyforSeveralYears. De-

fault is TRUE.

nscenario number of generated scenarios for daily maximum and minimum temperature

seed seed for stochastic random generation see set.seed.

noise stochastic noise to add for variabile generation. Default is NULL. See newVARmultieventRealization.

Not used in case that nscenario>1.

Value

A list of the following variables:

prec_mes matrix containing measured daily precipitation (the data is copied by the measured data given as input for the period and the station considered for varmodel estimation)

prec_spline matrix containing climatic "spline-interpolated" daily preciptation from mean_climate_prec

data_prec matrix containing normalized measured precipitation variable

prec_gen matrix containing generated daily precipitation [mm]

prec_spline_sim matrix containing climatic "spline-interpolated" daily precipitation from mean_climate_prec_sim

data_prec_gen matrix containing normalized generated precipitation variable

mean_climate_prec matrix containing monthly means of daily precipitation (historical scenario)

mean_climate_prec_sim matrix containing monthly means of daily precipitation (predicted/simulated scenario)

var a varest object containing the used VAR model

Note

It pre-processes and generates a multi-site precipitation fields. It uses getVARmodel. Detailed examples can be viewed of this function in this presentation. Unfortunately, using this approach, the spatial correlations are underestimated. This is due to the persinstence of zeros in the precipitation records. This problem is known in literature and can be solved in the future versions of RMAW-GEN. See the R code for further details

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

 ${\tt splineInterpolateMonthlytoDailyforSeveralYears}$

Examples

```
data(trentino)
set.seed(1222) # set the seed for random generations!
year_max <- 1990
year_min <- 1961
year_max_sim <- 1982
year_min_sim <- 1981
n_{GPCA_iter} <- 2
p <- 1
nscenario=1
station <- c("T0090", "T0083")
## Not Run: the call to ComprehensivePrecipitationGenerator may elapse too
## long time (more than 5 eseconds) and is not executed by CRAN check.
## Please uncomment the following line to run the example on your own PC.
# generation00 <- ComprehensivePrecipitationGenerator(station=station,</pre>
# prec_all=PRECIPITATION, year_min=year_min, year_max=year_max,
# year_min_sim=year_min_sim,year_max_sim=year_max_sim,p=p,
# n_GPCA_iteration=n_GPCA_iter,n_GPCA_iteration_residuals=0,
# sample="monthly",nscenario=nscenario,no_spline=TRUE)
```

ComprehensiveTemperatureGenerator

The Comprehensive Temperature Generator

Description

The Comprehensive Temperature Generator

Usage

```
ComprehensiveTemperatureGenerator(station = c("T0001", "T0010", "T0099"), Tx_all, Tn_all, mean_climate_Tn = NULL, mean_climate_Tx = NULL, Tx_spline = NULL, Tn_spline = NULL, year_max = 1990, year_min = 1961, leap = TRUE, nmonth = 12, verbose = TRUE, p = 1, type = "none", lag.max = NULL, ic = "AIC", activateVARselect = FALSE, year_max_sim = year_max, year_min_sim = year_min, mean_climate_Tn_sim = NULL, mean_climate_Tx_sim = NULL, Tn_spline_sim = NULL, Tx_spline_sim = NULL, onlygeneration = FALSE, varmodel = NULL, normalize = TRUE, type_quantile = 3, sample = NULL, extremes = TRUE, option = 2, yearly = FALSE, yearly_sim = yearly, n_GPCA_iteration = 0, n_GPCA_iteration_residuals = n_GPCA_iteration, exogen = NULL, exogen_sim = exogen, is_exogen_gaussian = FALSE, exogen_all = NULL, exogen_all_col = station, nscenario = 1, seed = NULL, noise = NULL)
```

Arguments

```
see\ respective\ input\ parameter\ on\ set Comprehensive Temperature Generator Parameters
station
Tx_all,Tn_all,mean_climate_Tn,mean_climate_Tx,Tx_spline,Tn_spline
                 see respective input parameter on setComprehensiveTemperatureGeneratorParameters
year_max,year_min,leap,nmonth,verbose
                 see respective input parameter on setComprehensiveTemperatureGeneratorParameters
p,type,lag.max,ic,activateVARselect
                 see respective input parameter on getVARmodel
                 last year of the simulation period. Default is equal to year_max
year_max_sim
                 first year of the simulation period. Default is equal to year_min
year_min_sim
mean_climate_Tn_sim
                 monthly averaged daily minimum temperatures for the simulated scenario and
                 used by the random generator . Default is mean_climate_Tn
mean_climate_Tx_sim
                 monthly averaged daily maximum temperatures for the simulated scenario and
                 used by the random generator. Default is mean_climate_Tx
Tn_spline_sim
                 daily timeseries (from the first day of year_min_sim to the last day of year_max_sim)
                 of averaged minimum temperature which can be obtained by a spline interpola-
                 tion of monthly mean values (for the generation period). Default is Tn_spline.
                 See for spline interpolation utilized splineInterpolateMonthlytoDailyforSeveralYears.
```

Tx_spline_sim daily timeseries (from the first day of year_min_sim to the last day of year_max_sim)

of averaged maximum temperature which can be obtained by a spline interpolation of monthly mean values (for the generation period). Default is Tx_spline.

See for spline interpolation utilized splineInterpolateMonthlytoDailyforSeveralYears.

onlygeneration logical variable. If TRUE the VAR model varmodel is given as input and only

random generation is done, otherwise (default) is calculated from measured data

varmodel the comprehensinve VAR model as a varest2 or GPCAvarest2 S4 object or a

 \mbox{NULL} object. If \mbox{NULL} (default), the comprehensinve VAR is estimated from measured data within the function, otherwise it is given as input and only random

generation is done.

normalize, sample, extremes

 ${\color{red} \textbf{see}} \ normalize \textbf{G} aussian_\textbf{several} \textbf{stations} \ \textbf{or} \ \textbf{set} \textbf{Comprehensive} \textbf{Temperature} \textbf{G} \textbf{enerator} \textbf{P} \textbf{arameter} \textbf{meter} \textbf{meter$

type_quantile see type on quantile

option integer value. If 1, the generator works with minimun and maximum tempera-

ture, if 2 (default) it works with the average value between maximum and mini-

mum temparature and the respective daily thermal range.

yearly logical value. If TRUE the monthly mean values are calculated for each year from

year_min to year_max separately. Default is FALSE.

yearly_sim logical value. If TRUE the monthly mean values are calculated for each year from

year_min_sim to year_max_sim separately. Default is yearly.

n_GPCA_iteration

number of iterations of Gaussianization process for data. Default is 0 (no Gaus-

sianization)

n_GPCA_iteration_residuals

number of iterations of Gaussianization process for VAR residuals. Default is 0

(no Gaussianization)

exogen data frame or matrix containing the (normalized or not) exogenous variables

(predictors) for the recorded (calibration) period. Default is NULL.

exogen_sim data frame or matrix containing the (normalized or not) exogenous variables

(predictors) for the simulation period. Default is NULL. If it is NULL, exogen_sim

is set equal to exogen within the function.

is_exogen_gaussian

logical value, If TRUE, exogen_sim and exogen are given as already normalized

variables, otherwhise they are not normalized. Default is FALSE

exogen_all data frame containing exogenous variable formatted like Tx_all and Tn_all.

Default is NULL. It is alternative to exogen and if it not NULL, is_exogen_gaussian

is automatically set to FALSE

exogen_all_col vector of considered columns of exogen_all. Default is station.

nscenario number of generated scenarios for daily maximum and minimum temperature

seed seed for stochastic random generation see set.seed

noise stochastic noise to add for variabile generation. Default is NULL. See newVARmultieventRealization.

Not used in case that nscenario>1.

Value

```
A list of the following variables: input list of variables returned by setComprehensiveTemperatureGeneratorParameters var varest object containing the used VAR model (if useVAR is true), NULL (otherwise) output list variables returned by generateTemperatureTimeseries (i.e. generated timeseries)
```

Note

It pre-processes series and generates multi-site temperature fields by using setComprehensiveTemperatureGeneratorPara and generateTemperatureTimeseries. Detailed examples can be viewed of this function in this presentation.

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

setComprehensiveTemperatureGeneratorParameters, generateTemperatureTimeseries, generateTemperatureTim

Examples

```
data(trentino)
set.seed(1222) # set the seed for random generations!
year_min <- 1961
year_max <- 1990
year_min_sim <- 1982
year_max_sim <- 1983
n_{GPCA_iter} < -5
n_GPCA_iteration_residuals <- 5
vstation <- c("B2440", "B6130", "B8570", "B9100", "LAVIO", "POLSA", "SMICH", "T0001",
"T0010", "T0014", "T0018", "T0032", "T0064", "T0083", "T0090", "T0092",
"T0094", "T0099", "T0102", "T0110", "T0129", "T0139", "T0147", "T0149",
"T0152", "T0157", "T0168", "T0179", "T0189", "T0193", "T0204", "T0210",
"T0211", "T0327", "T0367", "T0373")
## Not Run: the call to ComprehensiveTemperatureGenerator may elapse
## too long time (more than 5 eseconds) and is not executed by CRAN check.
## Please uncomment the following line to run the example on your own PC.
# generation00 <-ComprehensiveTemperatureGenerator(station=vstation[16],</pre>
# Tx_all=TEMPERATURE_MAX,Tn_all=TEMPERATURE_MIN,year_min=year_min,year_max=year_max,
# p=p,n_GPCA_iteration=n_GPCA_iter,n_GPCA_iteration_residuals=n_GPCA_iteration_residuals,
# sample="monthly",year_min_sim=year_min_sim,year_max_sim=year_max_sim)
```

14 continuity_ratio

unk)	continuity_ratio	Calculates the continuity ratio of a set of precipitation measured or generated data in several sites as defined by Wilks, 1998 (see reference link)
------	------------------	--

Description

Calculates the continuity ratio of a set of precipitation measured or generated data in several sites as defined by Wilks, 1998 (see reference link)

Usage

```
continuity_ratio(data, lag = 0, valmin = 0.5)
```

Arguments

data	containing daily precipitation time series for several gauges (one gauge time series per column)
lag	numeric lag (expressed as number of days) used for computation for "cross" continuity ratio and joint probability of prercipitation (no)occurence.
valmin	threshold precipitation value [mm] for wet/dry day indicator. If precipitation is lower than valmin, day is considered dry. Default is 0.5 mm.

Value

A list containing the following matrices:

continuity_ratio: lag-day lagged continuity ratio,

occurence: joint probability of lag-day lagged precipitation occurence

nooccurence: joint probability of lag-day lagged no precipitation occurence.

noccurence_occurence: joint probability of lag-day lagged no precipitation and precipitation occurence respectively.

occurence_nooccurence: joint probability of lag-day lagged precipitation and no precipitation occurence respectively.

probability_continuity_ratio: lag-day lagged ratio about precipitation probability contitioned to no precipitation/preciitation occurence in the other site

Note

If lag==0 the function returns the continuity ratio and joint probability as described by Wilks, 1998. Otherwise the precipitation values for each couple of rain gauges are taken with lag-day lag.

Author(s)

Emanuele Cordano, Emanuele Eccel

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References

see the following URL references: http://onlinelibrary.wiley.com/doi/10.1002/joc.2305/abstract and http://www.sciencedirect.com/science/article/pii/S0022169498001863

Examples

```
data(trentino)
year_min <- 1961
year_max <- 1990
origin <- paste(year_min,1,1,sep="-")</pre>
period <- PRECIPITATION$year>=year_min & PRECIPITATION$year<=year_max</pre>
station <- names(PRECIPITATION)[!(names(PRECIPITATION) %in% c("day", "month", "year"))]</pre>
prec_mes <- PRECIPITATION[period, station]</pre>
## removing nonworking stations (e.g. time series with NA)
accepted <- array(TRUE,length(names(prec_mes)))</pre>
names(accepted) <- names(prec_mes)</pre>
for (it in names(prec_mes)) {
 accepted[it] <- (length(which(!is.na(prec_mes[,it])))==length(prec_mes[,it]))</pre>
prec_mes <- prec_mes[,accepted]</pre>
## the dateset is reduced!!!
prec_mes <- prec_mes[,1:2]</pre>
continuity_ratio <-continuity_ratio(data=prec_mes,lag=0,valmin=0.5)</pre>
```

countNAs

counts NAs in each row of data

Description

counts NAs in each row of data

Usage

countNAs(data)

Arguments

data

a data input matrix

Value

the vector with numbers of NA values for each data column

16 covariance

Author(s)

Emanuele Cordano, Emanuele Eccel

covariance	Calculates the covariance matrix of the normally standardized variables obtained from the columns of x

Description

Calculates the covariance matrix of the normally standardized variables obtained from the columns of x

Usage

```
covariance(x, data = x, cpf = NULL, mean = 0, sd = 1, step = NULL,
  prec = 10^-4, use = "pairwise.complete.obs", type = 3,
  extremes = TRUE, sample = NULL, origin_x = NULL,
  origin_data = origin_x)
```

Arguments

origin_data

x	variable
data	a sample of data on which a non-parametric pghjjrobability distribution is estimated
cpf	$cumulative\ probability\ distribution.\ If\ NULL\ (default)\ is\ calculated\ as\ {\tt ecdf(data)}$
mean	mean (expected value) of the normalized random variable. Default is 0.
sd	standard deviation of the normalized random variable. Default is 1.
step	vector of values in which step discontinuities of the cumulative probability function occur. Default is \ensuremath{NULL}
prec	amplitude of the neighbourhood of the step discontinuities where cumulative probability function is treated as non continuous.
use	see cov
type	see quantile
extremes	logical variable. If TRUE (default) the probability or frequency is multiplied by
	$rac{N}{N+1}$
	where N is the length of data
sample	information about sample or probability distribution. Default is NULL
origin_x	date corresponding to the first row of x

date corresponding to the first row of data

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Value

a matrix with the normalized variable or its inverse

Note

It applies normalizeGaussian_severalstations to x and data and then calculates the covariances among the column. See the R code for further details

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

normalizeGaussian_severalstations,normalizeGaussian

ElevationOf Extracts the elevation of a meteorological station expressed in meters above a reference (sea level)	, ,	ressed in meters
--	-----	------------------

Description

Extracts the elevation of a meteorological station expressed in meters above a reference (sea level)

Usage

```
ElevationOf(name, station_names, elevation)
```

Arguments

name character ID of the station

station_names vector of the IDs (characters) of the considered meteorological stations. An

example is STATION_NAMES, which is defined in the trentino dataset.

elevation vector of the elevation of the considered meteorological stations. An example is

ELEVATION, which is defined in the trentino dataset.

Value

the elevation given the vectors of station IDs and the respective elevations

Author(s)

Emanuele Cordano, Emanuele Eccel

Examples

```
data(trentino)
ElevationOf("T0099", station_names=STATION_NAMES, elevation=ELEVATION)
```

18 extractdays

extractdays	Extracts the rows of a matrix corresponding to the requested days (ex-
	pressed as dates YYYY-MM-DD) given the date (origin) of the first row

Description

Extracts the rows of a matrix corresponding to the requested days (expressed as dates YYYY-MM-DD) given the date (origin) of the first row

Usage

```
extractdays(data = array(1:ndim_max, dim = c(ndim_max, 1)),

ndim_max = 1e+05, when = "1990-1-1", origin = "1961-1-1", nday = 1)
```

Arguments

data an input data matrix where each row corresponds to a daily rec	cord
---	------

ndim_max maximum (integer) number of rows in data where to find when. Default is

100000 and works if data is missing.

when desired dates for which the data are requested

origin date corresponding to the first row of data

nday (optional) number of days since when to extract the data

Value

a matrix containing the requested rows

Note

It uses julian

Author(s)

Emanuele Cordano, Emanuele Eccel

extractmonths 19

extractmonths	Extracts the rows of a matrix corresponding to requested months of a year given the date (origin) of the first row

Description

Extracts the rows of a matrix corresponding to requested months of a year given the date (origin) of the first row

Usage

```
extractmonths(data = array(1:ndim_max, dim = c(ndim_max, 1)), ndim_max = 1e+05, when = c("Dec", "Jan", "Feb"), year = NULL, origin = "1961-1-1")
```

Arguments

data an input data matrix where each row corresponds to a daily record

ndim_max maximum (integer) number of rows in data where to find when. Default is

100000 and works if data is missing.

when character vactor of months for which the data are required. It must be a subset of

c("Jan", "Feb", "Mar", "Apr", "May", "Jun", "Jul", "Aug", "Sep", "Oct", "Nov", "Dec")

year(s) when data must be extracted

origin date corresponding to the first row of data

Value

a matrix containing the requested rows

Note

It uses months and julian

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

extractdays

extractTxFromAnomalies

extractTnFromAnomalies

Extracts generated time series of Daily Minimum Temperature from a random multi-realization obtained by generateTemperatureTimeseries function

Description

Extracts generated time series of Daily Minimum Temperature from a random multi-realization obtained by generateTemperatureTimeseries function

Usage

```
extractTnFromAnomalies(res_multigen, std, SplineAdv)
```

Arguments

res_multigen matrix containing standardized values of daily temperature as returned by generateTemperatureTimeser

(first item)

std vector containing standard deviation for each minimun temperature anomalies

SplineAdv matrix containing the averaged daily values of minimum temperature obtained

by a spline interpolation of the monthly climate

by a spinic interpolation of the monthly em

Value

a matrix with generated minimum temperature

Author(s)

Emanuele Cordano, Emanuele Eccel

extractTxFromAnomalies

Description

Extracts generated time series of Daily Maximum Temperature from a random multi-realization obtained by generateTemperatureTimeseries function

Usage

```
extractTxFromAnomalies(res_multigen, std, SplineAdv)
```

extractyears 21

Arguments

res_multigen matrix containing standardized values of daily temperature as returned by generateTemperatureTimeser

(first item)

std vector containing standard deviation for each maximum temperature anomalies

SplineAdv matrix containing the averaged values of maximum temperature obtained by a

spline interpolation of monthly climate

Value

a matrix with generated maximum temperature

Author(s)

Emanuele Cordano, Emanuele Eccel

extractyears	Extracts the elements of a data frame corresponding to a period be-
	tween year_min and year_max for the stations listed in station

Description

Extracts the elements of a data frame corresponding to a period between year_min and year_max for the stations listed in station

Usage

```
extractyears(data, year_min = 1961, year_max = 1990, station = c("T0001", "T0014", "T0129"))
```

Arguments

data a dataframe containing daily data.

year_min start year year_max end year

station character vector of the IDs of the station where the data are required

Value

a matrix containing the requested daily data where each day corresponds to a row and each station corresponds to a column

Note

The input data frame data must have the following fields: year, month, day, variables_ID1, variables_ID2,... where the fields, variables_ID1, variables_ID2,... contain the daily variables referred to the respective stations and the field names are replaced with the respective station ID.

22 findDate

Author(s)

Emanuele Cordano, Emanuele Eccel

findDate	Finds the date corresponding a row index of a matrix given the date (origin) of the first row

Description

Finds the date corresponding a row index of a matrix given the date (origin) of the first row

Usage

```
findDate(k, origin = "1961-1-1", data.frame = TRUE, decimal = FALSE,
    character = FALSE)
```

Arguments

k	integer or decimal value corresponding to number of days since origin
origin	origin date. See also extractdays
data.frame	logical variable. If TRUE (default) the date is returned as data frame (like data in extractyears), otherwise it is returned as character or POSIXct.
decimal	logical variable. If FALSE (default) k is integer and starts from 1, otherwise is consider as the decimal julian day since origin (deprecated)
character	logical variable. It is used if data.frame is FALSE, if it is FALSE, the date is returned as POSIXct, otherwise it is a character in the following form: YYYY-MM-DD

Value

the date(s) corresponding to k under different formats

Note

It uses functions of time package. It works like an inverse functions of extractdays. If k is a vector, the function returns several dates for each element of k

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

```
date.mdy,extractdays
```

Examples

```
findDate <- findDate(100,origin="1961-1-1",data.frame=FALSE,character=TRUE)</pre>
```

forecastEV 23

forecastEV	Forecasts the expected value of a VAR realization given the prievious one
	one

Description

Forecasts the expected value of a VAR realization given the prievious one

Usage

```
forecastEV(var, xprev = NULL, exogen = NULL)
```

Arguments

var A VAR model represented by a varest object as returned by getVARmodel or

VAR

xprev previous status of the random variable

exogen vector containing the values of the "exogen" variables (predictor) for the gener-

ation

Value

a vector of values

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

forecastResidual

forecastResidual	Forecasts the residual value of a VAR realization given the white noise
	covariance matrix

Description

Forecasts the residual value of a VAR realization given the white noise covariance matrix

Usage

```
forecastResidual(var, xprev = NULL, B = NULL)
```

Arguments

var	A VAR model represented by a varest object as returned by $\operatorname{getVARmodel}$ or VAR
xprev	previous status of the random variable, in this case the "current instant"white-noise". Default is NULL and then randomly generated.
В	matrix of coefficients for the vectorial white-noise component

Value

a vector of values

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

forecastEV,NewVAReventRealization

generateTemperatureTimeseries

Returns time series of Daily Maximum and Minimum with a random multi-realization obtained by using newVARmultieventRealization. This function is called by ComprehensiveTemperatureGenerator.

Description

Returns time series of Daily Maximum and Minimum with a random multi-realization obtained by using newVARmultieventRealization. This function is called by ComprehensiveTemperatureGenerator.

Usage

```
generateTemperatureTimeseries(std_tn, std_tx, SplineTx, SplineTn, SplineTm,
    SplineDeltaT, std_tm, var = NULL, exogen = NULL, normalize = TRUE,
    type = 3, extremes = TRUE, sample = NULL, option = 1, original_data,
    origin_x = NULL, origin_data = NULL, noise = NULL)
```

Arguments

std_tn	vector containing standard deviation of daily minimum temperature anomalies. stdTn is default, see setComprehensiveTemperatureGeneratorParameters.
std_tx	vector containing standard deviation of daily maximum temperature anomalies. stdTx is default, see setComprehensiveTemperatureGeneratorParameters.
SplineTx	matrix containing the averaged daily maximum temperature obtained by a spline interpolation of monthly means . SplineAdvTx is default, see setComprehensiveTemperatureGenerato

SplineTn matrix containing the averaged daily minimum temperature obtained by a spline

interpolation of monthly means. SplineAdvTn is default, see setComprehensiveTemperatureGenerator

SplineTm matrix containing the averaged daily "mean" temperature obtained by a spline

 $interpolation\ of\ monthly\ means\ .\ Spline AdvTm\ is\ default, see\ set Comprehensive Temperature Generators and the second properties of the$

SplineDeltaT matrix containing the rescaled averaged daily temperature range obtained by a

spline interpolation of monthly means . SplineAdvDelta_T_sim/SplineAdvDelta_T

is default, see setComprehensiveTemperatureGeneratorParameters.

std_tm vector containing standard deviation of daily "mean" temperature anomalies.

 $\verb|stdTn| is default, see \verb|setComprehensiveTemperatureGeneratorParameters|.$

var A VAR model represented by a varest object as returned by getVARmodel or

VAR

exogen see VAR

normalize logical variable If TRUE normalizeGaussian_severalstations is used, other-

wise not. If option is 2, it is always TRUE.

type see quantile

sample, origin_x, origin_data, extremes

see normalizeGaussian_severalstations

option integer value. If 1, the generator works with minimum and maximum tem-

perature, if 2 (Default) it works with th average value between maximum and

minimum temparature and the respective daily Thermal Range.

original_data matrix containing the measured standardized temperature anomalies

noise stochastic noise to add for variabile generation. Default is NULL. See newVARmultieventRealization.

Value

This function returns a list of the following variables:

res_multigen matrix containing standardized values of daily maximum and minimum temperature anomalies

Tx_spline matrix containing climatic "spline-interpolated" daily maximum temperature

Tn_spine matrix containing climatic "spline-interpolated" daily minimum temperature

Tx_gen matrix containing generated daily maximum daily temperature (Tx_{qen})

Tn_gen matrix containing generated daily minimum daily temperature (Tn_{gen})

Tm_gen matrix containing generated "mean" daily temperature defined as $\frac{Tx_{gen}+Tn_{gen}}{2}$

DeltaT_gen matrix containing generated daily thermal range defined as $Tx_{qen} - Tn_{qen}$

See the R code for further details

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

newVARmultieventRealization,normalizeGaussian_severalstations

26 getDailyMean

getDailyMean	Calculates the daily means of a range of days around each date of a data frame corresponding to a period between year_min and
	year_max for stations listed in station

Description

Calculates the daily means of a range of days around each date of a data frame corresponding to a period between year_min and year_max for stations listed in station

Usage

```
getDailyMean(data, year_min = 1961, year_max = 1990, station = c("T0001",
    "T0010"), origin = "1961-1-1", lag = 5)
```

Arguments

data	a data frame containing daily data.
year_min	start year
year_max	end year
station	character vector of the IDs of the station where the data are requested
origin	origin date of time-series
lag	lag (number of days) on which daily mean is calculated. The mean is calculated considereing lag days before and after each day.

Value

a matrix containing the requested daily mean data where each day corresponds to a row and each station corresponds to a column

Note

The input data frame data must have the following fields: year, month, day, variables_ID1, variables_ID2,... where the fields, variables_ID1, variables_ID2,... contain the daily variables referred to the respective stations and the field names are replaced with the respective station ID.

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

extractyears

getMonthlyMean 27

getMonthlyMean	Calculates the monthly means of a data frame corresponding to a period between year_min and year_max for stations listed in station
	riou between year_min and year_max for stations tisted in Station

Description

Calculates the monthly means of a data frame corresponding to a period between year_min and year_max for stations listed in station

Usage

```
getMonthlyMean(data, year_min = 1961, year_max = 1990,
   station = names(data), no_date = FALSE, origin = "1961-1-1",
   yearly = FALSE)
```

Arguments

data	a dataframe containing daily data.
year_min	start year
year_max	end year
station	character vector of the IDs of the station where the data are requested
no_date	logical value if TRUE the function extractmonths is used. Default is FALSE. It is recommended if data does not contain columns for the dates.
origin	date corresponding to the first row
yearly logical value. If TRUE the monthly mean values are calculated for experiment to year_max separately. Default is FALSE.	

Value

a matrix containing the requested monthly means where each month corresponds to a row and each station corresponds to a column or a list of such matrices in case the monthly mean values are calculated separately for each year (if yearly is TRUE)

Note

The input data frame data must have the following fields: year, month, day, variables_ID1, variables_ID2,... where the fields, variables_ID1, variables_ID2,... contain the daily variables referred to the respective stations and the field names are replaced with the respective station ID. In case yearly is TRUE the returned output is a list of matrices whose names are the corresponding year.

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

```
{\tt extractyears}
```

28 getVARmodel

getVARmodel	Either creates a VAR model or chooses a VAR model by using VAR or VARselect commands of vars package
	vAnselect communus of val 8 package

Description

Either creates a VAR model or chooses a VAR model by using VAR or VARselect commands of vars package

Usage

```
getVARmodel(data, suffix = c("_Tx", "_Tn"), sep = "", p = 1,
   type = "none", season = NULL, exogen = NULL, lag.max = NULL,
   ic = "AIC", activateVARselect = FALSE, na.rm = TRUE,
   n_GPCA_iteration = 0, n_GPCA_iteration_residuals = n_GPCA_iteration,
   extremes = TRUE)
```

Arguments

```
data
                  see VAR and addsuffixes
suffix
                  see addsuffixes
                  separator element. See addsuffixes).
sep
                  lag considered for the auto-regression see VAR
                  see VAR
type
                  see VAR
season
exogen
                  see VAR
lag.max
                  see VARselect
                  see VAR
activateVARselect
                  logical variables. If TRUE, the function VARselect is run. Default and recom-
                  mended use is FALSE.
                  logical variables. If TRUE (default), it takes into account NA values
na.rm
n_GPCA_iteration
                  number of iterations of Gaussianization process for data. Default is 0 (no Gaus-
                  sianization)
n_GPCA_iteration_residuals
                  number of iterations of Gaussianization process for data. Default is 0 (no Gaus-
                  sianization)
                  see normalizeGaussian_severalstations and GPCA
extremes
```

Value

a varest2 or GPCA varest2 object representing a VAR model or a GPCA-varest object which also contains the GPCA transformation parameters

GPCA 29

Note

It inherits input parameters of VAR, VARselect and addsuffixes. The variable data contains the measured data on which the vector auto-regressive models is estimated. It is a matrix where each row is a realization of the vector random variable. In some application of this package, the random variables may be the daily maximum and minimum temperature anomalies for different stations. Often the columns of data are called with the IDs of the stations whithout specifying the type of variable (e.g. minimum or maximum temperature anomalies). This means that two or more columns may have the same name. Therefore the function addsuffixes, which is called from this function, adds suitable suffixes to the column names.

Author(s)

Emanuele Cordano, Emanuele Eccel

GPCA T

This function makes a Gaussianization procedure based on PCA iteration (see GPCA_iteration)

Description

This function makes a Gaussianization procedure based on PCA iteration (see GPCA_iteration)

Usage

```
GPCA(x_prev, n = 30, extremes = TRUE)
```

Arguments

x_prev previous set of the random variable x. If it is a varest object, the residuals are

taken into account.

n number of reiterations

extremes see normalizeGaussian_severalstations

Value

A GPCA-class S3 object returned by GPCA_iteration at each iteration and the final results of the G-PCA procedure (matrix final_results)

Note

This function re-iterates the equation (1) of "PCA Gaussianization for One-Class Remote Sensing Image" by V. Laparra et al., http://dx.doi.org/doi/10.1117/12.834011

Author(s)

Emanuele Cordano

30 GPCA-class

See Also

GPCA,GPCA_iteration,inv_GPCA_iteration,inv_GPCA,GPCA-class for 'GPCA' S3 class

Examples

```
library(RMAWGEN)
set.seed(1222)
nIterations <- 30
N <- 20
x <- rexp(N)
y <- x+rnorm(N)
df <- data.frame(x=x,y=y)

GPCA <- GPCA(df,n=nIterations,extremes=TRUE)

x <- rnorm(N)
y <- x+rnorm(N)
dfn <- data.frame(x=x,y=y)</pre>
GPCAn <- GPCA(dfn,n=nIterations,extremes=TRUE)
```

GPCA-class

GPCA-class

Description

GPCA S3 class returned by GPCA

Details

```
list of GPCA_iteration subsequent GPCA iterations
final_results data.frame or matrix of the "gaussianized" data
```

Note

Formal definition with setOldClass for the S3 class GPCA

Author(s)

Emanuele Cordano

Examples

```
showClass("GPCA")
```

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GPCAiteration-class GPCAiteration-class

Description

GPCAiteration S3 class returned by GPCA_iteration

Details

```
x_prev Previous set of random variable, x_prev input variable of GPCA_iteration
```

x_gauss_prev Marginal Gaussianization of x_prev obtained through normalizeGaussian_severalstations

B_prev rotation matrix (i. e. eigenvector matrix of the covariance matrix of x_gauss_prev)

x_next results obtained by multiplying B_prev by x_gauss_prev (see equation 1 of the reference in GPCA_iteration)

Note

Formal definition with setOldClass for the S3 class GPCAiteration

Author(s)

Emanuele Cordano

Examples

```
showClass("GPCAiteration")
```

GPCAvarest2-class

GPCAvarest2-class

Description

This class inherits varest2 and contains all information about GPCA (GPCA transformation.

Details

```
GPCA_data: A "GPCA" S3 object containing the parameters of the Multi-variate Gaussianization of the time series, it is the result of GPCA function applied to the input data of getVARmodel
```

GPCA_residuals: A "GPCA" S3 object containing the parameters of the Multi-variate Gaussianization of the residuals of the VAR model contained in the VAR slot; it is NULL if no Gaussiatization of residuals is applied. Object of class "list"

```
VAR: S3 Object of class "varest"
```

#'

32 GPCA_iteration

Note

A GPCAvarest2 object can be created by new("GPCAvarest2", ...) or returned by the function getVARmodel

Author(s)

Emanuele Cordano

Examples

```
showClass("GPCAvarest2")
```

GPCA_iteration

This function makes an iteration of PCA-Gaussianization process

Description

This function makes an iteration of PCA-Gaussianization process

Usage

```
GPCA_iteration(x_prev, extremes = TRUE)
```

Arguments

x_prev previous set of random variable x

extremes see normalizeGaussian_severalstations

Value

A GPCA_iteration S3 object which contains the following objects:

x_prev Previous set of random variable, x_prev input variable

 $\verb|x_gauss_prev| Marginal Gaussian ization of \verb|x_prev| obtained through normalize Gaussian_several stations| \\$

B_prev rotation matrix (i. e. eigenvector matrix of the covariance matrix of x_gauss_prev

x_next results obtained by multiplying B_prev by x_gauss_prev (see equation 1 of the reference)

Note

```
This function is based on equation (1) of "PCA Gaussianization for One-Class Remote Sensing Image" by V. Laparra et al., www.uv.es/lapeva/papers/SPIE09_one_class.pdf and http://dx.doi.org/doi/10.1117/12.834011
```

Author(s)

Emanuele Cordano

inv_GPCA 33

See Also

```
GPCA,GPCA_iteration,inv_GPCA_iteration,inv_GPCA
```

Examples

```
library(RMAWGEN)
set.seed(1222)
N <- 20
x <- rexp(N)
y <- x+rnorm(N)
df <- data.frame(x=x,y=y)

GPCA <- GPCA_iteration(df,extremes=TRUE)

x <- rnorm(N)
y <- x+rnorm(N)
dfn <- data.frame(x=x,y=y)</pre>
GPCAn <- GPCA_iteration(dfn,extremes=TRUE)
```

inv_GPCA

This function makes an inverse Gaussianization procedure besad on PCA iteration (see inv_GPCA_iteration

Description

This function makes an inverse Gaussianization procedure besad on PCA iteration (see inv_GPCA_iteration

Usage

```
inv_GPCA(x = NULL, GPCA_param, type = 3, extremes = TRUE)
```

Arguments

x gaussian random variable to transform

GPCA_param GPCA-class S3 object returned by the function GPCA

Value

the non-Gaussian random variable

Note

This function re-iterates the inverse of equation (1) of "PCA Gaussianization for One-Class Remote Sensing Image" by V. Laparra et al., http://dx.doi.org/doi/10.1117/12.834011

inv_GPCA_iteration

Author(s)

Emanuele Cordano

See Also

```
{\tt GPCA,GPCA\_iteration,inv\_GPCA\_iteration,inv\_GPCA}
```

Examples

```
library(RMAWGEN)
set.seed(1222)
nIterations <- 30
N <- 20
x <- rexp(N)
y <- x+rnorm(N)
df <- data.frame(x=x,y=y)

GPCA <- GPCA(df,n=nIterations,extremes=TRUE)

x <- rnorm(N)
y <- x+rnorm(N)
dfn <- data.frame(x=x,y=y)

GPCAn <- GPCA(dfn,n=nIterations,extremes=TRUE)

df_out <- inv_GPCA(GPCA_param=GPCA,extremes=TRUE)

dfn_out <- inv_GPCA(GPCA_param=GPCAn,extremes=TRUE)</pre>
```

inv_GPCA_iteration

This function makes an inverse iteration of PCA-Gaussianization process

Description

This function makes an inverse iteration of PCA-Gaussianization process

Usage

```
inv_GPCA_iteration(x = GPCA_iter_param$x_next, GPCA_iter_param, type = 3,
    extremes = TRUE)
```

Arguments

```
x matrix of gaussian random variale to transform

GPCA_iter_param

GPCAiteration S3 object returned by the function GPCA_iteration corresponding the related direct iteration

type see normalizeGaussian_severalstations

extremes see normalizeGaussian_severalstations
```

is.monthly.climate 35

Value

the non-Gaussian random variable

Note

This function is based on the inverse of the equation (1) of "PCA Gaussianization for One-Class Remote Sensing Image" by V. Laparra et al., http://dx.doi.org/doi/10.1117/12.834011

See Also

GPCA,GPCA_iteration,inv_GPCA_iteration,inv_GPCA,GPCA-class for 'GPCA' S3 class

Examples

```
library(RMAWGEN)
set.seed(1222)
N <- 20
x <- rexp(N)
y <- x+rnorm(N)
df <- data.frame(x=x,y=y)

GPCA <- GPCA_iteration(df,extremes=TRUE)

x <- rnorm(N)
y <- x+rnorm(N)
dfn <- data.frame(x=x,y=y)

GPCAn <- GPCA_iteration(dfn,extremes=TRUE)

df_out <- inv_GPCA_iteration(GPCA_iter_param=GPCA,extremes=TRUE)
dfn_out <- inv_GPCA_iteration(GPCA_iter_param=GPCAn,extremes=TRUE)</pre>
```

is.monthly.climate

Verifies if 'climate' represents the monthly climatology in one year, i.e 'climate' is monthly.climate type matrix whose rows represent months and each column represents a station. It is also used in setComprehensiveTemperatureGeneratorParameters.

Description

Verifies if 'climate' represents the monthly climatology in one year, i.e 'climate' is monthly.climate type matrix whose rows represent months and each column represents a station. It is also used in setComprehensiveTemperatureGeneratorParameters.

Usage

```
is.monthly.climate(climate, nstation = 3, nmonth = 12, verbose = TRUE)
```

36 NewVAReventRealization

Arguments

climate matrix containing the 'monthly climatology' data

nstation number of variable measurement stations (columns of the matrix 'climate')

number of months in one year (it can be different if climate is represented by

seasonal avarages or others), Default is 12 (recommended). (it can be different

if climate is represented by seasonal averages, in this case 4)

verbose Prints output and warining messagrs only if is TRUE.

Value

A logical variable if the matrix 'climate' is monthly.climate type

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

setComprehensiveTemperatureGeneratorParameters

NewVAReventRealization

Generates a new realization of a VAR model

Description

Generates a new realization of a VAR model

Usage

NewVAReventRealization(var, xprev, noise, exogen = NULL, B = NULL)

Arguments

var	A VAR model represent	ed by a varest object as	returned by getVARmodel or
-----	-----------------------	--------------------------	----------------------------

VAR

xprev previous status of the random variable

noise uncorrelated or white noise (residual). Default is rnorm(length(xprev)) (or

rnorm(ncol(B))

exogen vector containing the values of the "exogen" variables (predictor) for the gener-

ation

B matrix of coefficients for the vectorial white-noise component

Value

a vector of values

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

forecastEV.forecastResidual

newVARmultieventRealization

Generates several realizations of a VAR model

Description

Generates several realizations of a VAR model

Usage

```
newVARmultieventRealization(var, xprev = rnorm(var@VAR$K * var@VAR$p),
  exogen = NULL, nrealization = 10, B = t(chol(cov(residuals(var)))),
  extremes = TRUE, type = 3, noise = NULL)
```

Arguments

var A VAR r	nodel represented by a vare	est2 object as returned	by getVARmodel
-------------	-----------------------------	-------------------------	----------------

xprev previous status of the random variable

exogen matrix containing the values of the "exogen" variables (predictor) for the gener-

ation

nrealization number of realization (e.g. days to simulate). If exogen is not NULL and it is a

matrix, it must be lower or equal to the number of rows of exogen

B matrix of coefficients for the vector white-noise component

extremes, type see inv_GPCA

noise stochastic noise to add for variabile generation. Default is NULL and it is au-

tomatically randomly genereted accordind to matrix B. If the VAR model (var argument) does not fit well the residuals (e.g. non-normality, non-serialty or heteroskesticity) and the white noise is manually inserted, in this case argument

B is not taken into account.

Value

a matrix of values

Author(s)

Emanuele Cordano, Emanuele Eccel

38 normalizeGaussian

normality_test

normality.test method for varest2 object

Description

```
normality.test method for varest2 object
```

Usage

```
normality_test(object, ...)
```

Arguments

```
object a varest2 object ... passed arguments
```

See Also

```
normality.test
```

normalizeGaussian

Converts a random variable x extracted by a population represented by the sample data or sample to a normally-distributed variable with assigned mean and standard deviation or vice versa in case inverse is TRUE

Description

Converts a random variable x extracted by a population represented by the sample data or sample to a normally-distributed variable with assigned mean and standard deviation or vice versa in case inverse is TRUE

Usage

```
normalizeGaussian(x = 0, data = x, cpf = NULL, mean = 0, sd = 1, inverse = FALSE, step = NULL, prec = 10^-4, type = 3, extremes = TRUE, sample = NULL)
```

Arguments

X	value or vector of values to be converted
data	a sample of data on which a non-parametric probability distribution is estimated
cpf	cumulative probability distribution. If NULL (default) is calculated as ecdf (data)
mean	mean (expected value) of the normalized random variable. Default is 0.

sd	standard deviation of the normalized random variable. Default is 1.	
inverse	logical value. If TRUE the function works inversely (the opposite way). Default is FALSE.	
step	vector of values in which step discontinuities of the cumulative probability function occur. Default is NULL	
prec	amplitude of the neighbourhood of the step discontinuities where cumulative probability function is treated as non-continuous.	
type	see quantile	
extremes	logical variable. If TRUE (default) the probability or frequency is multiplied by	
	$rac{N}{N+1}$	
	where N is the length of data	
sample	a character string or NULL containing sample or probability distribution information. Default is NULL	

Value

the normalized variable or its inverse

Note

This function makes a Marginal Gaussianization. See the R code for further details

Author(s)

Emanuele Cordano, Emanuele Eccel

normalizeGaussian_prec

Converts precipitation values to "Gaussinized" normally-distributed values taking into account the probability of no precipitation occurences. values or vice versa in case inverse is TRUE

Description

Converts precipitation values to "Gaussinized" normally-distributed values taking into account the probability of no precipitation occurences. values or vice versa in case inverse is TRUE

Usage

```
normalizeGaussian_prec(x = 0, data = x, cpf = NULL, mean = 0, sd = 1,
  inverse = FALSE, type = 3, extremes = TRUE, sample = NULL,
  qnull = 0, valmin = 1)
```

Arguments

x	value or vector of values to be converted
data	a sample of data on which a non-parametric probability distribution is estimated
cpf	cumulative probability distribution. If NULL (default) is calculated as ecdf(data)
mean	mean (expected value) of the normalized random variable. Default is 0.
sd	standard deviation of the normalized random variable. Default is 1.
inverse	logical value. If TRUE the function works inversely (the opposite way). Default is FALSE.
type	see quantile
extremes	logical variable. If TRUE (default) the probability or frequency is multiplied by
	$\frac{N}{N+1}$
	where N is the length of data
sample	a character string or NULL containing sample or probability distribution information. Default is NULL
qnull	probability of no precipitation occurence
valmin	minimum value of precipitation to consider a wet day

Value

the normalized variable or its inverse

Note

In the version 1.2.5 of **RMAWGEN** This function is deprecated and not used.

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

normalizeGaussian

```
library(RMAWGEN)
NDATA <- 1000
occurence <- as.logical(runif(NDATA)>0.5)
prec <- rexp(NDATA,rate=1/3)
prec[!occurence] <- 0
valmin <- 0.5 #0.01
x <- normalizeGaussian_prec(x=prec,valmin=valmin)
prec2 <- normalizeGaussian_prec(x=x,data=prec,valmin=valmin,inverse=TRUE)
qqplot(prec,prec2)</pre>
```

```
occurence3 <- as.logical(runif(NDATA)>0.5)
prec3 <- rexp(NDATA,rate=1/3)
prec3[!occurence3] <- 0
x3 <- normalizeGaussian_prec(x=prec3,valmin=valmin)
qqplot(x,x3)
abline(0,1)</pre>
```

normalizeGaussian_severalstations

Converts several samples x random variable extracted by populations represented by the columns of data respectively or sample to a normally-distributed samples with assinged mean and standard deviation or vice versa in case inverse is TRUE

Description

Converts several samples x random variable extracted by populations represented by the columns of data respectively or sample to a normally-distributed samples with assinged mean and standard deviation or vice versa in case inverse is TRUE

Usage

```
normalizeGaussian_severalstations(x, data = x, cpf = NULL, mean = 0,
    sd = 1, inverse = FALSE, step = NULL, prec = 10^-4, type = 3,
    extremes = TRUE, sample = NULL, origin_x = NULL, origin_data = NULL)
```

Arguments

х	value to be converted
data	a sample of data on which a non-parametric probability distribution is estimated
cpf	cumulative probability distribution. If NULL (default) is calculated as ecdf (data)
mean	mean (expected value) of the normalized random variable. Default is 0.
sd	standard deviation of the normalized random variable. Default is 1.
inverse	logical value. If TRUE the function works inversely (the opposite way). Default is FALSE.
step	vector of values in which step discontinuities of the cumulative probability function occur. Default is NULL
prec	amplitude of the neighbourhood of the step discontinuities where cumulative probability function is treated as non-continuous.
type	see quantile
extremes	logical variable. If TRUE (default) the probability or frequency is multiplied by

 $\frac{N}{N+1}$

where N is the length of data

sample information on how to sample x and data. Default is NULL, this means that the

values of each column of x and data belong to the same sample. If x and data

are sampled for each month seperately, it is set to monthly.

origin_x date corresponding to the first row of x origin_data date corresponding to the first row of data

Value

a matrix with the normalized variable or its inverse

Note

It applies normalizeGaussian for each column of x and data. See the R code for further details

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

normalizeGaussian

Examples

```
library(RMAWGEN)
N <- 30
x <- rexp(N)
y <- x+rnorm(N)
df <- data.frame(x=x,y=y)

dfg <- normalizeGaussian_severalstations(df,data=df,extremes=TRUE,inverse=FALSE)

dfi <- normalizeGaussian_severalstations(dfg,data=df,extremes=TRUE,inverse=TRUE)</pre>
```

normalizeGaussian_severalstations_prec

DEPRECATED Converts several samples x random variable (daily precipitation values) extracted by populations represented by the columns of data respectively or sample to a normally-distributed samples with assinged mean and standard deviation or vice versa in case inverse is TRUE using the function normalizeGaussian_prec

Description

DEPRECATED Converts several samples x random variable (daily precipitation values) extracted by populations represented by the columns of data respectively or sample to a normally-distributed samples with assinged mean and standard deviation or vice versa in case inverse is TRUE using the function normalizeGaussian_prec

Usage

```
normalizeGaussian_severalstations_prec(x, data = x, cpf = NULL, mean = 0,
    sd = 1, inverse = FALSE, qnull = NULL, valmin = 0.5, type = 3,
    extremes = TRUE, sample = NULL, origin_x = NULL, origin_data = NULL)
```

Arguments

X	value to be converted
data	a sample of data on which a non-parametric probability distribution is estimated
cpf	cumulative probability distribution. If NULL (default) is calculated as ecdf (data)
mean	mean (expected value) of the normalized random variable. Default is 0.
sd	standard deviation of the normalized random variable. Default is 1.
inverse	logical value. If TRUE the function works inversely (the opposite way). Default is FALSE.
qnull	probability of no precipitation occurence. (It can be a matrix in case $sample="monthly"$
valmin	minimum value of precipitation to consider a wet day
type	see quantile
extremes	logical variable. If TRUE (default) the probability or frequency is multiplied by
	$rac{N}{N+1}$
	where N is the length of data
sample	information about sample or probability distribution. Default is NULL
origin_x	date corresponding to the first row of x
origin_data	date corresponding to the first row of data

Value

a matrix or a data.frame with the normalized variable or its inverse

Note

In the version 1.2.5 of **RMAWGEN** This function is deprecated and not used.

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

normalizeGaussian_prec

plotDailyClimate

plotDailyClimate	Plots daily climatology through one year	ar.
protparrycrimate	Tiois daily climatology infough one yet	u

Description

Plots daily climatology through one year

Usage

```
plotDailyClimate(data, title = "Daily_Avereged_Temperture_in_one_year",
  origin = "1961-1-1", when = "1979-1-1", ylab = "Temperature [degC]",
  xlab = "Time [days]", nday = 365, bicolor = FALSE, col = "black",
  lwd = 1)
```

Arguments

data matrix whose columns contain daily-averaged climatic series of variables (e.g.

maximum or minum daily averaged temperature obtained by spline interpolation

of monthly climatology)

title,xlab,ylab,col,lwd

see plot.default

origin origin date corresponding to the first row of data

when start day for daily climatology plot

nday number of days in one year. Default is 365.

bicolor logical variable. If TRUE and data represents climatologies of minimun and

maximum daily temperature, the lines are plotted with blue and red colors re-

spectively.

Value

a matrix containing the plotted variables

Author(s)

Emanuele Cordano, Emanuele Eccel

plot_sample 45

plot_sample

It makes a plot by sampling (e.g. monthly) the variables x and y

Description

It makes a plot by sampling (e.g. monthly) the variables x and y

Usage

```
plot_sample(x,
    y = normalizeGaussian_severalstations(x = as.data.frame(x),
    data = as.data.frame(data), origin_x = origin_x, origin_data = origin_data,
    sample = sample, step = step, prec = prec)[, 1],
    xlim = range(x, na.rm = TRUE),
    legend_position = "topleft",
    ylim = range(y, na.rm = TRUE), pch = 1, col = 1,
    col_max = 0.9, col_min = 0.1, origin, sample = NULL,
    xhist = hist(x, breaks = breaks, plot = FALSE),
    yhist = hist(y, breaks = breaks, plot = FALSE),
    axes = FALSE, step = NULL, prec = 1e-04, breaks = 50,
    origin_x = origin, origin_data = origin, data = x,
    xlab = "", ylab = "", color = FALSE, gray = TRUE,
    sort = FALSE, valmin_x = valmin, valmin_y = valmin,
    valmin = -9999, abline = c(0, 1), ...)
```

Arguments

```
vector of input data
Х
                  vector of second input data. Default is normalizeGaussian_severalstations(x=as.data.frame(x),
xlim,ylim,xlab,ylab
                  see plot.default (Graphic)
legend_position
                  legend position. Default is "topleft". See legend.
pch
                  integer single or multi values for pch (see plot.default). Default is 1.
                  integer single or multi values for col (see plot.default). Default is 1.
col
                  maximum value for color scale to apply to rainbow or rainbow. Utilized if col
col_max
                  is not a vector and both gray or color are TRUE. Default is 0.9.
col_min
                  minimum value for color scale to apply to rainbow or rainbow. Utilized if col
                  is not a vector and both gray or color are TRUE. Default is 0.1.
origin
                  date of the first row of x. See normalizeGaussian severalstations.
sample
                  string character containg informatio how to sample x and y. Default is NULL. If
                  NULL no sampling is done.see normalizeGaussian_severalstations. Only
                  NULL or "monthly" options are implemented.
```

plot_sample

xhist	frequency histogram for x. Default is hist(x,breaks=breaks,plot=FALSE). If it is NULL, no marginal histograms appear.
yhist	frequency histogram for y. Default is hist(y,breaks=breaks,plot=FALSE). If it is NULL, no marginal histograms appear. =hist(y,breaks=breaks,plot=FALSE),
axes	see barplot
step,prec	see normalizeGaussian_severalstations
breaks	see hist
origin_x	$see \ normalize Gaussian_several stations. \ Default \ value \ is \ set \ equal \ to \ origin.$
origin_data	normalizeGaussian_severalstations. Default value is set equal to origin.
data	normalizeGaussian_severalstations. Default value is set equal to x.
color	logical value. If TRUE and if col is unspecified, a color scale is applied according to col_min and col_max (see rainbow). Default is FALSE.
gray	logical value. If TRUE and if col is unspecified, a color scale is applied according to col_min and col_max (see gray). Default is TRUE.
sort	logical value. If TRUE, x and y are sorted and a Q-Q plot is presented. Deafault is FALSE.
valmin_x	numerical threshold value over which the variable x is plotted. It is enabled only if sort is set TRUE.
valmin_y	numerical threshold value over which the variable y is plotted. It is enabled only if sort is set TRUE.
valmin	numerical threshold value for valmin_y and valmin_x if there are not specified.
abline	arguments for abline function. Default is $c(0,1)$. If it is NULL, abline is disabled and not called.
	see graphical parametes on plot.default

Value

0 in case of success

Note

It makes a plot betwee x and y and shows thair respective probability histograms. If y is missing, it is automatically calculated as one-dimensional Gaussianization of x through the function normalizeGaussian_severalstations.

See Also

```
plot.default,extractmonths, see normalizeGaussian_severalstations
```

```
library(RMAWGEN)
data(trentino)
plot_sample(x=TEMPERATURE_MIN$T0090, sample="monthly",
    origin="1958-1-1", axes=FALSE, xlab="Tn [ degC]",
```

PrecipitationEndDay 47

```
ylab="x")
set.seed(123456)
z <- rexp(10000,rate=0.5)
x <- normalizeGaussian(x=z,data=z)
plot_sample(x=z,xlab="z",ylab="x")</pre>
```

PrecipitationEndDay

Gets the last day in a precipitation time series, expressed in decimal julian days since 1970-1-1 00:00 UTC

Description

Gets the last day in a precipitation time series, expressed in decimal julian days since 1970-1-1 00:00 UTC

Usage

PrecipitationEndDay(name, station_names, end_day)

Arguments

name charcacter ID of the station

station_names vector containing the IDs (characters) of the considered meteorological stations.

An example is STATION_NAMES defined in trentino.

end_day vector containing the measurement end day. An example is TEMPERATURE_MEASUREMENT_END_DAY

defined in trentino.

Value

the precipitation measurement end day given the vectors of station IDs and the precipitation measurement end days

Author(s)

Emanuele Cordano, Emanuele Eccel

```
\label{lem:data} data (\textit{trentino}) \\ \textit{PrecipitationEndDay}("\textit{T0099}", \textit{station\_names} = \textit{STATION\_NAMES}, \textit{end\_day} = \textit{PRECIPITATION\_MEASUREMENT\_END\_DAY}) \\ \\ \text{Total Control of the precipitation of the precipit
```

PrecipitationStartDay

PrecipitationStartDay Gets the first day in a precipitation time series, expressed in decimal julian days since 1970-1-1 00:00 UTC

Description

Gets the first day in a precipitation time series, expressed in decimal julian days since 1970-1-1 00:00 UTC

Usage

PrecipitationStartDay(name, station_names, start_day)

Arguments

name character ID of the station

station_names vector containing the IDs (characters) of the considered meteorological stations.

An example is STATION_NAMES defined in the trentino dataset.

start_day vector containing the precipitation measurement start day. An example is TEMPERATURE_MEASUREMENT_ST

defined in the trentino dataset.

Value

the precipitation measurement start day given the vectors of station IDs and the respective precipitation measurement start days

Author(s)

Emanuele Cordano

```
data(trentino)
PrecipitationStartDay("T0099",
    station_names=STATION_NAMES,
    start_day=PRECIPITATION_MEASUREMENT_START_DAY)
```

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print.GPCA

print S3 method for GPCA or GPCA_iteration object

Description

```
print S3 method for GPCA or GPCA_iteration object
```

Usage

Arguments

```
x a GPCA or GPCAiteration object
rmin, rmax, cmin, cmax
maximum and minimum rows and columns to be printed
... passed arguments
```

See Also

```
GPCA,GPCA_iteration
GPCA_iteration
```

qqplot.lagged

This function creates a Q-Q plot of the lag-lag moving cumulative addition of the values in the samples x,y,z

Description

This function creates a Q-Q plot of the lag-lag moving cumulative addition of the values in the samples x,y,z

Usage

```
qqplot.lagged(x = rnorm(1000), y = rnorm(1000), z = NULL, when = 1:length(x), lag = 1, pch = 1, ...)
```

50 qqplotprecWGEN

Arguments

x,y samples. If x is a data frame, y and z can be omitted.

z further samples organized as a list

when (integer) inidices of x and y on which the Q-Q plot is made.

lag (current index included) on whose value the addition is made.

pch a vector of plotting characters or symbols: see points

... further arguments for qqplot

Value

the Q-Q plot

See Also

qqplot

qqplotprecWGEN

Makes a qqplot of measured and simulated data for several stations.

Description

Makes a qqplot of measured and simulated data for several stations.

Usage

```
qqplotprecWGEN(measured, simulated, xlab = "simulated[mm]",
  ylab = "measured[mm]", title = "daily precipitation", station = NULL,
  diff = FALSE, quantile = 0)
```

Arguments

measured matrix containing measured data (each station corresponds to a column)

simulated matrix containing respective generated data (each station corresponds to a col-

umn)

xlab,ylab see plot.default,qqplotWGEN

title title

station character vector containing IDs of analyzed stations. If NULL (default) all sta-

tions (columns of simulated and measured) are considered

diff, quantile see qqplotWGEN

Value

0 in case of success

Note

It uses qqplotWGEN and makes a figure for each pair of columns from measured and simulated. See the R code for further details.

Author(s)

Emanuele Cordano, Emanuele Eccel

```
qqplotprecWGEN_seasonal
```

Makes four seasonal qqplots (winter, spring, summer and autumn) of measured and simulated data for several stations.

Description

Makes four seasonal qqplots (winter, spring, summer and autumn) of measured and simulated data for several stations.

Usage

```
qqplotprecWGEN_seasonal(measured, simulated, origin = "1961-1-1",
    xlab = "simulated[mm]", ylab = "measured[mm]",
    title = "daily_precipitation", directorypdf, station = names(simulated))
```

Arguments

measured	matrix containing measured data (each station corresponds to a column)
simulated	matrix containing respective generated data (each station corresponds to a column)
origin	first day of data, see extractmonths for format and other information
xlab,ylab	see plot.default,qqplotWGEN
title	title
directorypdf	name of the directory (path included) where to seva the outputs
station	character vector containing IDs of analyzed stations. If NULL (default) all stations (columns of simulated and measured) are considered

Value

0 in case of success

Note

Uses qqplotprecWGEN for each season of collected data and saves the output on pdf files. See the R code for further details.

52 qqplotTnTxWGEN

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

qqplotprecWGEN,extractmonths

qqplotTnTxWGEN

Makes a qqplot of measured and simulated data for several stations.

Description

Makes a qqplot of measured and simulated data for several stations.

Usage

```
qqplotTnTxWGEN(measured, simulated, xlab = "simulated[degC]",
  ylab = "measured[degC]", titles = c("Q-Qplot_An._Tx", "Q-Qplot_An._Tn"),
  station = NULL, diff = FALSE, quantile = 0)
```

Arguments

measured	matrix containing measured data (each station corresponds to a column)
simulated	matrix containing respective generated data (each station corresponds to a column)
xlab,ylab	see plot.default,qqplotWGEN
titles	titles that will be added to main argument of plot.default
station	character vector containing IDs of analyzed station. If NULL (default) all station (columns of simulated and measured) are considered
diff,quantile	see qqplotWGEN

Value

0 in case of success

Note

It uses qqplotWGEN and makes a figure for each pair of columns from measured and simulated. See the R code for further details.

Author(s)

Emanuele Cordano, Emanuele Eccel

qqplotTnTxWGEN_seasonal

Makes four seasonal qqplots (winter, spring, summer and autumn) of measured and simulated data for several stations.

Description

Makes four seasonal qqplots (winter, spring, summer and autumn) of measured and simulated data for several stations.

Usage

```
qqplotTnTxWGEN_seasonal(measured, simulated, origin = "1961-1-1",
    xlab = "simulated[degC]", ylab = "measured[degC]",
    titles = c("Q-Qplot_An._Tx", "Q-Qplot_An._Tn"), directorypdf,
    station = NULL)
```

Arguments

measured	matrix containing measured data (each station corresponds to a column)
simulated	matrix containing respective generated data (each station corresponds to a column)
origin	first day of data, see extractmonths for format and other information
xlab,ylab	see plot.default,qqplotWGEN
titles	titles that will be added
directorypdf	name of the directory (path included) where to seva the outputs
station	character vector containing IDs of analyzed station. If NULL (default) all station (columns of simulated and measured) are considered

Value

0 in case of success

Note

Uses qqplotTnTxWGEN for each seasons of collected data and saves the output on pdf files. See the R code for further details.

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

```
qqplotTnTxWGEN,extractmonths
```

qqplotWGEN

Makes a applot and Wilcoxon test between the two columns of val

Description

Makes a qqplot and Wilcoxon test between the two columns of val

Usage

```
qqplotWGEN(val, xlab = "simulated", ylab = "measured", main = "title",
  ylim = c(min(val), max(val)), xlim = c(min(val), max(val)),
  diff = FALSE, quantile = 0)
```

Arguments

Value

Wilcoxon test between the two columns of 'val'

Author(s)

Emanuele Cordano, Emanuele Eccel

qqplot_RMAWGEN_Tx

It makes the Q-Q plots observed vs generated time series of daily maximum, minimum temperature and daily thermal range for a list of collected stochastic generations

Description

It makes the Q-Q plots observed vs generated time series of daily maximum, minimum temperature and daily thermal range for a list of collected stochastic generations

Usage

```
qqplot_RMAWGEN_Tx(Tx_mes, Tx_gen, Tn_gen, Tn_mes, Tx_spline = NULL,
 Tn_spline = NULL, xlab = "observed", ylab = "simulated",
 when = 1:nrow(Tx_mes), main = names(Tx_gen), station, pdf = NULL,
 xlim = range(Tx_mes), ylim = xlim, cex = 0.4, cex.main = 1,
 cex.lab = 1, cex.axis = 1)
qqplot_RMAWGEN_Tn(Tx_mes, Tx_gen, Tn_gen, Tn_mes, Tx_spline = NULL,
  Tn_spline = NULL, xlab = "observed", ylab = "simulated",
 when = 1:nrow(Tn_mes), main = names(Tn_gen), station, pdf = NULL,
 xlim = range(Tn_mes), ylim = xlim, cex = 0.4, cex.main = 1,
 cex.lab = 1, cex.axis = 1)
qqplot_RMAWGEN_deltaT(Tx_mes, Tx_gen, Tn_gen, Tn_mes, xlab = "observed",
 ylab = "simulated", when = 1:nrow(Tx_mes), main = names(Tx_gen),
  station, pdf = NULL, xlim = range(Tx_mes - Tn_mes), ylim = xlim,
 cex = 0.4, cex.main = 1, cex.lab = 1, cex.axis = 1)
qqplot_RMAWGEN_prec(prec_mes, prec_gen, xlab = "observed",
 ylab = "simulated", when = 1:nrow(prec_mes), main = names(prec_gen),
 station, pdf = NULL, xlim = range(prec_mes), ylim = xlim, cex = 0.4,
  cex.main = 1, cex.lab = 1, cex.axis = 1, lag = 1)
```

Arguments

Tx_mes	data frame containing measured daily maximum temperature
Tx_gen	data frame containing generated daily maximum temperature
Tn_gen	data frame containing generated daily minimum temperature
Tn_mes	data frame containing measured daily minimum temperature
Tx_spline	data frame containing spline-interpolated daily maximum temperature. Default is NULL and not considered for Q-Q plot.
Tn_spline	data frame containing spline-interpolated daily minimum temperature Default is NULL and not considered for Q-Q plot.
xlab,ylab	lables of x and y axes. See qqplot.
when	day indices on which the data frame are extracted for Q-Q plot. Default is 1:nrow(Tn_mes) (in qqplot_RMAWGEN_Tn) or 1:nrow(Tx_mes) (otherwise)
main	main titles for each plot. Default is names(Tn_gen) (in qqplot_RMAWGEN_Tn) or names(Tx_gen) (otherwise)
station	identification name (ID) of the station used for the Q-Q plot
pdf	name of pdf file if output is written in a pdf file
xlim	$see\ qqplot.\ Default\ is\ range(Tn_mes)\ (in\ qqplot_RMAWGEN_Tn)\ or\ range(Tx_mes)\\ (in\ qqplot_RMAWGEN_Tx)\ .or\ range(Tx_mes-Tn_mes)\ (in\ qqplot_RMAWGEN_deltaT)$
ylim,cex,cex.m	ain,cex.lab,cex.axis see qqplot and plot

56 removeNAs

prec_mes data frame containing measured daily precipitation (in millimeters)
prec_gen data frame containing generated daily precipitation (in millimeters)

lag (current index included) on whose value the precipitation addition is made.

See qqplot.lagged.

Note

Tx_gen,Tn_gen and main must have an even number of elements.

Author(s)

Emanuele Cordano

removeNAs

Replaces each entry of the rows containing NA values with NA

Description

Replaces each entry of the rows containing NA values with NA

Usage

removeNAs(data)

Arguments

data a matrix

Value

the matrix data with the modified rows of NA values

Note

In getVARmodel, when using VAR or VARselect, all NAs will be removed

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

getVARmodel

rescaling_monthly 57

rescaling_monthly	This function adjusts the monthly mean to a daily weather dataset (e. g. spline-interpolated temperature)
	g. spline-interpolated temperature)

Description

This function adjusts the monthly mean to a daily weather dataset (e. g. spline-interpolated temperature)

Usage

```
rescaling_monthly(data, val, origin = "1961-1-1")
```

Arguments

data frame of wheather variables)

val monthly means returned by getMonthlyMean

origin character string containing the gregorian date of the first day of data

Value

A data frame with data of data rescaled with val for each month

Note

It uses months and julian

Author(s)

Emanuele Cordano

See Also

extractdays

residuals.varest2

residuals S3 method for varest2 object

Description

```
residuals S3 method for varest2 object
```

Usage

```
## S3 method for class 'varest2'
residuals(object, squared = FALSE, ...)
```

58 serial_test

Arguments

object a blockmatrix object

squared logical value. Default is FALSE. If TRUE the method returns the squared residuals.

... passed arguments

Value

residuals of object as a data frame. In case squared=TRUE, the squared residuals are returned, otherwise simple residuals are returned. The squared residuals can be useful in case of ARCH analysis.

Author(s)

Emanuele Cordano

serial_test

serial.test function for varest2 object

Description

```
serial.test function for varest2 object
```

Usage

```
serial_test(object, ...)
```

Arguments

object a varest2 object
... passed arguments

See Also

```
serial.test
```

setComprehensiveTemperatureGeneratorParameters

Computes climatic and correlation information useful for creating an auto-regeressive random generation of maximum and minimum daily temparature. This function is called by ComprehensiveTemperatureGenerator.

Description

Computes climatic and correlation information useful for creating an auto-regeressive random generation of maximum and minimum daily temparature. This function is called by ComprehensiveTemperatureGenerator.

Usage

```
setComprehensiveTemperatureGeneratorParameters(station, Tx_all, Tn_all,
  mean_climate_Tn = NULL, mean_climate_Tx = NULL, Tx_spline = NULL,
  Tn_spline = NULL, year_max = 1990, year_min = 1961, leap = TRUE,
  nmonth = 12, verbose = FALSE, cpf = NULL, normalize = TRUE,
  sample = NULL, option = 2, yearly = FALSE)
```

Arguments

٠	•	
	station	character vector of the IDs of the considered meteorological stations
	Tx_all	data frame containing daily maximum temperature of all meteorological station. See TEMPERATURE_MAX for formatting.
	Tn_all	data frame containing daily minimum temperature of all meteorological station. See TEMPERATURE_MIN for formatting.
mean_climate_Tn		
		a matrix containing monthly mean minimum daily temperature for the considered station or an object as returned by <code>getMonthlyMean</code> . If <code>NULL</code> , it is calculated. See input of <code>is.monthly.climate</code>
	mean_climate_Tx	
		a matrix containing monthly mean maximum daily temperature for the considered station or an object as returned by <code>getMonthlyMean</code> . If <code>NULL</code> , it is calculated. See input of <code>is.monthly.climate</code>
	Tx_spline	daily timeseries (from the first day of year_min to the last day of year_max) of averaged maximum temperature which can be obtained by a spline interpolation of monthly mean values. Default is NULL and returned as output. See for spline interpolation utilized: splineInterpolateMonthlytoDailyforSeveralYears.
	Tn_spline	daily timeseries (from the first day of year_min to the last day of year_max) of averaged minimum temperature which can be obtained by a spline interpolation of monthly mean values. Default is NULL and returned as output. See for spline interpolation utilized: splineInterpolateMonthlytoDailyforSeveralYears.
	year_max	start year of the recorded (calibration) period
	year_min	end year of the recorded (calibration) period

leap logical variables. It is TRUE (Default) if leap years are considered

nmonth number of months in one year. Default is 12.

verbose logical variable

cpf see normalizeGaussian_severalstations

normalize logical variable If TRUE normalizeGaussian_severalstations is used, other-

wise it is not. If option is 2, it is always TRUE.

sample see normalizeGaussian_severalstations

option integer value. If 1, the generator works with minimum and maximum tem-

perature, if 2 (default) it works with the average value between maximum and

minimum temperature and the respective daily thermal range.

yearly logical value. If TRUE the monthly mean values are calculated for each year from

year_min to year_max separately. Default is FALSE.

Value

This function creates and returns the following gloabal variables:

data_original matrix containing normalized and standardized data (i.e. data_original)

data_for_var matrix returned from normalizeGaussian_severalstations by processing data_original if normalize is TRUE), otherwise it is equal to data_original.

Tn_mes matrix containing measured minimum daily temperature in the analyzed time period (Tn_{mes})

Tx_mes matrix containing measured maximum daily temperature in the analyzed time period (Tx_{mes})

Tm_mes matrix calculated as to

$$\frac{Tx_{mes} + Tn_{mes}}{2}$$

DeltaT_mes matrix corresponding to $Tx_{mes} - Tn_{mes}$

monthly_mean_Tn matrix containing monthly means of minimum daily temperature for the considered station. It is calculated according to the input format is.monthly.climate if saveMonthlyClimate is TRUE

monthly_mean_Tx matrix containing monthly means of maximum daily temperature for the considered station. It is calculated according to the input formatis.monthly.climate if saveMonthlyClimate is TRUE.

Tx_spline matrix containing the averaged daily values of maximimum temperature obtained by a spline interpolation of the monthly climate monthly_mean_Tx or mean_climate_Tx using splineInterpolateMonthlytoDa (Tx_s)

Tn_spline matrix containing the averaged daily values of minimum temperature obtained by a spline interpolation of the monthly climate monthly_mean_Tn or mean_climate_Tn using splineInterpolateMonthlytoDa (Tn_s)

SplineAdvTm matrix calculated as $\frac{Tx_s+Tn_s}{2}$

SplineAdvDeltaT, matrix corresponding to $Tx_s - Tn_s$

stdTn vector containing the standard deviation of minimum temperature anomalies $Tn_{mes} - Tn_s$ (σ_{Tn})

stdTx vector containing the standard deviation of maximum temperature anomalies $Tx_{mes} - Tx_s$ (σ_{Tx})

stdTm vector containing the standard deviation of "mean" temperature anomalies $Tm_{mes} - Tm_s$ (σ_{Tm})

Tn_mes_res standard core (standardization) of Tn_mes obtained by solving column by column the expression

$$\frac{Tn_{mes} - Tn_s}{\sigma_{Tn}}$$

 Tx_mes_res standard core (standardization) of Tx_mes obtained by solving column-by-column the expression

$$\frac{Tx_{mes} - Tn_s}{sd_{Tm}}$$

Tm_mes_res standard core (standardization) of Tm_mes obtained by solving column-by-column the expression

$$\frac{Tm_{mes} - Tn_s}{sd_{Tm}}$$

DeltaT_mes_res equal to DeltaT_mes

data_original matrix obtained as cbind(Tx_mes_res , Tn_mes_res) if option==1, or cbind(Tm_mes_res , $DeltaT_mes_res$ if option==2

See the R code for further details.

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

 $spline Interpolate Monthly to Daily for Several Years, {\tt Comprehensive Temperature Generator}$

splineInterpolateMonthlytoDaily

Interpolates monthly data to daily data using spline and preserving monthly mean values

Description

Interpolates monthly data to daily data using spline and preserving monthly mean values

Usage

```
splineInterpolateMonthlytoDaily(nday = 365, val = as.matrix(cbind(1 *
   (0.5:11.5) * nday/12, 2 * (0.5:11.5) * nday/12)), origin = "1961-1-1",
   first_row = 1, last_row = nday, no_spline = FALSE, no_mean = FALSE)
```

Arguments

nday	number of days on which the daily data is requested, e.g. number of days in one year
val	matrix containing monthly mean data
origin	date corresponding to the first row of the returned matrix
first_row	row corresponding the first day of time interval where monthly mean conservation is applied
last_row	corresponding the last day of time interval where montlhy mean conservation is applied
no_spline	logical value. If TRUE no spline interpolation is calculated and the daily value corresponds to the monthly average value. Default is FALSE.
no_mean	logical value. Default is FALSE. If TRUE the function output is not rescaled in order to maintain observed mean monthly values.

Value

a matrix or data frame with interpolated daily data

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

 ${\tt spline,splineInterpolateMonthlytoDailyforSeveralYears}$

```
\label{lem:splineInterpolateMonthlytoDailyforSeveralYears} Interpolates \quad monthly \quad data \quad to \quad daily \quad data \quad using \\ \text{splineInterpolateMonthlytoDaily} \ for \ several \ years
```

Description

 $Interpolates \ monthly \ data \ to \ daily \ data \ using \ {\tt splineInterpolateMonthlytoDaily} \ for \ several \ years$

Usage

```
splineInterpolateMonthlytoDailyforSeveralYears(val, start_year = 2010,
  nyear = 1, leap = TRUE, offset = 2, no_spline = FALSE,
  yearly = FALSE)
```

TemperatureEndDay 63

Arguments

val matrix containing monthly mean data for one year

start_year first year

nyear number of years since start_year

leap logical variable If TRUE (default) leap years are considered, otherwise they are

not

offset integer values. Default is 2. Number of years considered beyond the extremes

in order to avoid edge errors

no_spline logical value. If TRUE no spline interpolation is calculated and the daily value

corresponds to the monthly average value. Default is FALSE.

yearly logical value. If TRUE the result with men value per each month per each year.

Default is FALSE.

Value

a matrix or data frame with interpolated daily data

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

spline, splineInterpolateMonthlytoDaily

TemperatureEndDay Gets the last day in a temperature time series, expressed as decimal

julian days since 1970-1-1 00:00 UTC

Description

Gets the last day in a temperature time series, expressed as decimal julian days since 1970-1-1 00:00 UTC

Usage

TemperatureEndDay(name, station_names, end_day)

Arguments

name character ID of the station

station_names vector containing the IDs (characters) of the considered meteorological stations.

An example is STATION_NAMES defined in the trentino dataset.

end_day vector containing the measurement end day. An example is TEMPERATURE_MEASUREMENT_END_DAY

defined in the trentino dataset.

Value

the temperature measurement end day given the vectors of station IDs and the temperature measurement end days

Author(s)

Emanuele Cordano, Emanuele Eccel

Examples

```
data(trentino)
```

TemperatureEndDay("T0099", station_names=STATION_NAMES, end_day=TEMPERATURE_MEASUREMENT_END_DAY)

TemperatureStartDay

Gets the first day in a temperature time series, expressed as decimal julian days since 1970-1-1 00:00 UTC

Description

Gets the first day in a temperature time series, expressed as decimal julian days since 1970-1-1 00:00 UTC

Usage

TemperatureStartDay(name, station_names, start_day)

Arguments

name character ID of the station

station_names vector containing the IDs (characters) of the considered meteorological stations.

An example is STATION_NAMES defined in the trentino dataset.

start_day vector containing the temperature measurement start day. Default is TEMPERATURE_MEASUREMENT_START_

defined in the trentino dataset.

Value

the temperature measurement start day given the vectors of station IDs and the respective temperature measurement start days

Author(s)

Emanuele Cordano, Emanuele Eccel

Examples

```
data(trentino)
```

 $\label{thm:local_transform} Temperature Start Day ("T0099", station_names = STATION_NAMES, start_day = TEMPERATURE_MEASUREMENT_START_DAY) \\$

trentino 65

trentino

Trentino Dataset

Description

It contains the following variables:

- TEMPERATURE_MIN Data frame containing year,month, day and daily minimum temperature in 59 stations in Trentino region
- TEMPERATURE_MAX Data frame containing year, month, day and daily maximum temperature in 59 stations in Trentino region
- PRECIPITATION Data frame containing year, month, day and daily precipitation in 59 stations in Trentino region
- STATION_NAMES Vector containing the names of the meteorological stations
- ELEVATION Vector containing the elevations of the meteorological stations respectively
- STATION_LATLON Matrix containing the latitude and longitude coordinates, respectively, of the meteorological stations
- LOCATION Vector containing the names of the location of each meteorological station
- TEMPERATURE_MEASUREMENT_START_DAY Vector containing the first days referred to midday (expressed as decimal julian day since 1970-1-1 00:00 UTC) of temperature measurement of each meteorological station
- TEMPERATURE_MEASUREMENT_END_DAY Vector containing the last days referred to midday (expressed as decimal julian day since 1-1-1970 00:00 UTC) of temperature measurement of each meteorological station
- PRECIPITATION_MEASUREMENT_START_DAY Vector containing the first days referred to midday (expressed as decimal julian day since 1-1-1970 00:00 UTC) of precipitation measurement of each meteorological station
- PRECIPITATION_MEASUREMENT_END_DAY Vector containing the last days referred to midday (expressed as decimal julian day since 1-1-1970) of precipitation measurement of each meteorological station

Usage

data(trentino)

66 varest-class

Format

Data frames and vectors

Details

This dataset stores all information about meteorological stations and instrumental timeseries. The user can easily use the package with his/her own data after replacing the values of such variables.

Source

Original data are provided by Provincia Autonoma di Trento (http://www.meteotrentino.it/), Fondazione Edmund Mach (www.fmach.it), Provincia Autonama di Bolzano/Autome Provinz Bozen (http://www.provincia.bz.it/meteo), ARPA Lombardia (www.arpalombardia.it/), ARPA Veneto (www.arpa.veneto.it/meteo.htm).

This dataset is intended for research purposes only, being distributed in the hope that it will be useful, but WITHOUT ANY WARRANTY.

varest-class

varest-class

Description

varest S3 class (formal definition) see VAR

Details

The details of the class are reported on VAR documentation in "vars" package

Note

Formal definition with setOldClass for the S3 class varest

Author(s)

Bernhard Pfaff

Examples

showClass("varest")

varest2-class 67

varest2-class

varest2-class

Description

This class derives from a varest S3 class which is a list of objects describing a Vectorial AutoRegressive Model (see VAR)

Details

```
VAR: a varest S3 object created by VAR
```

Note

A varest2 object can be created by new("varest2", ...) or returned by the function getVARmodel

Author(s)

Emanuele Cordano

Examples

```
showClass("varest2")
```

VAR_mod

Modified version of VAR function allowing to describe white-noise as VAR-(0) model (i. e. varest objects)

Description

Modified version of VAR function allowing to describe white-noise as VAR-(0) model (i. e. varest objects)

Usage

```
VAR_mod(y, p = 1, type = c("const", "trend", "both", "none"),
  season = NULL, exogen = NULL, lag.max = NULL, ic = c("AIC", "HQ",
  "SC", "FPE"))
```

Arguments

Value

a Vector Auto-Regeressive model (VAR) as varest object

68 WhereIs

WhereIs	Gets the toponym where a meteorological station is located

Description

Gets the toponym where a meteorological station is located

Usage

```
WhereIs(name, station_names, location)
```

Arguments

name character ID of the station

station_names vector containing the IDs (characters) of the considered meteorological stations.

An example is STATION_NAMES defined in the trentino dataset.

location vector containing the toponyms. An example is LOCATION defined in the trentino

dataset.

Value

the location toponym given the vectors of station IDs and the respective location toponyms

Author(s)

Emanuele Cordano, Emanuele Eccel

```
data(trentino)
WhereIs("T0099",station_names=STATION_NAMES,location=LOCATION)
```

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