Package 'ymse'

December 17, 2018

Title Various more or less useful functions and methods

Description What the package does (one paragraph).

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addrows

Index

Add rows to a data.frame

Description

An "rbind for data.frames", sort of.

Usage

```
addrows(dtf, nrw, top = FALSE)
```

Arguments

dtf data.frame; original data.frame

nrw data.frame; the new row(s) to be added

top logical; should the new rows be added to the top or the bottom (default)?

Details

Can only bind two objects at a time, but will bind data.frames with non-matching column names and -classes. In such cases the original data.frame will serve as template.

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```
str(dtf)

dtf.a <- addrows(dtf, nrw, top=FALSE)
str(dtf.a)

# adding a single row with little concern for data types and column names
b <- type.convert(beaver1[80:90,])
b$activ <- as.logical(b$activ)

addrows(b, data.frame(350, 1200, 37.02, 1))</pre>
```

ahist

Average shifted histogram

Description

Create a smoothed histogram by averaging several histograms shifted by fractions of a bin-width

Usage

```
ahist(x, n.breaks = nclass.FD(x), n.shifts = 3, type = c("histogram",
   "polygon", "line", "table"), freq = FALSE, plot = TRUE, add = FALSE,
   ...)
```

Arguments

X	a vector of values for which the histogram is desired
n.breaks	an integer giving the number of bins to be used
n.shifts	an integer giving the number of shifts to be performed
type	if plot=TRUE, the type of plot to be used
freq	should frequency counts be used, or density (default)
plot	logical; if TRUE (default), a graphical output will be returned
add	logical; if TRUE the plot will be added to the current plot
• • •	further graphical parameters to ymse::plot.histogram, polygon, or lines

Value

```
an object of class "histogram"
```

```
set.seed(1)
n <- 6

x <- sample(sample(0:20, 8), 6*n, replace=TRUE) + rnorm(6*n, -8, 0.5)
x <- c(x, rgamma(5*n, 3, 0.5), rnorm(4*n, 15, 2))
x <- round(x*5)/5

hist(x, freq=FALSE, breaks="FD", col="lightblue")
ahist(x, type="hist", border=2, col=7, freq=FALSE, lwd=2)
ahist(x, type="poly", border=2, col=7, freq=FALSE, lwd=2)</pre>
```

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```
ahist(x, type="line", col=2, freq=FALSE, lwd=2)
ahist(x, type="table", col=2, freq=FALSE, lwd=2)
ahist(x, plot=FALSE)
```

arfilter

AR filter

Description

Filter a time series using AR coefficients

Usage

```
arfilter(x, mod, x.mean = mod$x.mean, init = "focb")
```

Arguments

x a time series

mod an AR model

x.mean the mean used. By default the mean of the original model. Set to zero for no demeaning

how the initial values should be chosen. First observation carried backwards (default), mean of the first values, or the first values in reverse.

See Also

init

armodel

```
set.seed(1)
arap <- ar(AirPassengers)
spec.ar(arap)
spec.pgram(arfilter(rnorm(10000), arap), span=21, na.action=na.omit)
arm <- armodel(c(1.3, -0.4))
spec.ar(arm)
plot(x <- rnorm(200), type="1")
lines(scale(arfilter(x, arm), center=FALSE), col="red", lwd=2)</pre>
```

arfit 5

AR model fit

Description

Fit a specified AR model to a univariate time series

Usage

```
arfit(x, mod, x.mean = mod$x.mean)
```

Arguments

x a time seriesmod an AR model

x.mean the mean used. By default the mean of the original model. Set to zero for no

demeaning

See Also

```
armodel for examples
```

Examples

```
 set.seed(1) \\ x \leftarrow runif(50) + sin(1:50/10) \\ plot(x); lines(arfilter(x, armodel(c(1.5, -0.5, 0.5)), x.mean=mean(x)))
```

arimpulse

Impulse response of an AR model

Description

Get and plot the impulse response of an AR model

Usage

```
arimpulse(mod, pulse = 1, n.ahead = 20, plot = TRUE, ...)
```

Arguments

mod an AR model

pulse numeric vector; the initial pulse. Magnitude is added to the model mean

n.ahead the length of the computed response

plot logical; sgould the result be plotted?

... further arguments to plot

See Also

```
armodel for examples
```

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armodel

Create an AR model object

Description

Specify the characteristics of an AR model

Usage

```
armodel(coefs, mean = 0, intercept = 0, var.pred = 1, frequency = 1,
    x.name = "Synthetic AR model")
```

Arguments

coefs a vector of model coefficients

mean the mean of the process

intercept the intercept in the model

var.pred the portion of the variance not explained by this model

frequency the sampling frequency of the process

x.name name of the series

See Also

arimpulse

```
# short decay
ar.mod <- armodel(c(0.5))
arimpulse(ar.mod, pulse=1)
# long decay
ar.mod <- armodel(c(0.8))
arimpulse(ar.mod, pulse=1)
# negative second coefficient reduce damping, signal returns to normal
# more quickly
ar.mod <- armodel(c(0.8, -0.1))
arimpulse(ar.mod, pulse=1)
# second coefficient reduce damping too much, overdamping, oscillations
ar.mod <- armodel(c(0.8, -0.5))
arimp <- arimpulse(ar.mod, pulse=1, n.ahead=40)$pred</pre>
polyroot(c(1, -ar.mod\$ar)) \ \# \ complex \ conjugate \ roots
acf(arimp) # period ~= 6?
phi1 <- ar.mod$ar[1]</pre>
phi2 <- ar.mod$ar[2]</pre>
f <- (1/(2*pi)) * acos((phi1*(phi2-1))/(4*phi2))
1/f # period = 6.78
sp <- spec.ar(ar.mod, plot=FALSE)</pre>
1/sp$freq[which.max(sp$spec)] # period = 6.79
```

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```
# decaying oscillations
ar.mod1 <- armodel(c(0.8, -0.6, -0.5, 0.2, -0.2))
arimpulse(ar.mod1, n.ahead=100)
Mod(1/polyroot(c(1, -ar.mod1$ar))) # barely inside the unit circle
# growing oscillations
ar.mod2 <- armodel(c(0.8, -0.7, -0.5, 0.2, -0.2))
arimpulse(ar.mod2, n.ahead=100)
Mod(1/polyroot(c(1, -ar.mod2$ar))) # barely outside the unit circle
ar.mod3 <- armodel(c(1.8, -1.1, 0.2, -0.2, 0.2))
arimpulse(ar.mod3, n.ahead=100)
spec.ar(ar.mod3)
resid(arfit(rnorm(10), armodel(c(0.5, -0.1), frequency=2)))</pre>
```

as.array.list

Coerce a list to an array

Description

Coerce a list consisting of data.frames or matrices of equal size to a 3d array

Usage

```
## S3 method for class 'list' as.array(x, ...)
```

Arguments

```
x a list of equal sized data.frames or matrices
... (not used)
```

Value

A list of length l with elements of m rows and n columns wix result in an $m \times n \times l$ array.

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bartlett

Maurice Stevenson Bartlett's car data

Description

This is an example data set Bartlett used for a lecture course on stochastic processes, Statistics Department, University College, London. The data represents the times, in seconds, when cars passed an observation point by a road.

Bartlett attributes the data to a Dr A. J. Miller who supplied them as a class example. According to Adery C. A. Hope the data was recorded on a rural Swedish road.

Usage

bartlett

Format

A numeric vector representing time points in seconds

M. S. Bartlett's notes

Analyse the above data with a view to examining:

- i whether the times of passing constitute a Poisson process;
- ii if not, whether some form of "bunching" or "clustering" seems to be present.

Possible analyses include:

- **a** testing the homogeneity of the consecutive random time-intervals, by means of a partitioning of the degrees of freedom for the total (approximate) χ^2 ;
- **b** testing the homogeneity of counts in consecutive fixed time-intervals, choosing an appropriate interval, and partitioning the degrees of freedom corresponding to the total dispersion by means of an analysis of variance;
- **c** testing the correlation between the consecutive random time-intervals;
- **d** examining the overall distribution of counts in fixed time-intervals;
- e examining the overall distribution of the consecutive random time-intervals

You should undertake at least sufficient of these to answer the questions asked.

Source

The Spectral Analysis of Point Processes (p. 280), M. S. Bartlett, 1963

Also mentioned in:

Statistical Estimation of Density Functions (p. 252), M. S. Bartlett, 1963

A Simplified Monte Carlo Significance Test Procedure (p. 583), Adery C. A. Hope, 1968

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Examples

```
cpgram(diff(bartlett))
bartlett2 <- bartlett - bartlett[1]

x <- rep(0, tail(bartlett2, 1)*10)
x[bartlett2*10] <- 1

par(mfrow=c(2, 1), mar=c(2, 3, 1, 1))
plot(x, type="1", ann=FALSE)
lines(cumsum(x)/sum(x), col="red", lwd=2)

sp <- spectrum(x, main="", xlim=c(0, 0.1), ylim=c(1e-3, 0.04))
spec <- predict(loess(sp$spec[1:3000] ~ sp$freq[1:3000], span=0.15), se=TRUE)
lines(sp$freq[1:3000], spec$fit, col="red", lwd=2)
lines(sp$freq[1:3000], spec$fit - qt((0.99 + 1)/2, spec$df)*spec$se,
    lty=1, col="lightblue")
lines(sp$freq[1:3000], spec$fit + qt((0.99 + 1)/2, spec$df)*spec$se,
    lty=1, col="lightblue")</pre>
```

binsearch

Binary search

Description

Find the position of a given value in a sorted array

Usage

```
binsearch(val, arr, L = 1L, H = length(arr))
binclosest(val, arr, L = 1L, H = length(arr))
```

Arguments

val	the value to search for
arr	a sorted array to make the search in
L	a lower bound
Н	an upper bound

Details

While both val and arr can be either integer or double, the algorithm is limited by integer storage in how long the array can be. L and H can be used to limit the range of indices to be search within. binsearch will return either the index of the exact match, or the index just below if no exact match is found. This means that if val is less than the lowest value in arr (and L=1), a 0 will be returned, which can lead to issues as such an index does not exist in R. An array indexed by 0 will return a zero length object. binclosest will return the index of the closest match, and therefore a 1 in the situation where binsearch returns a 0. If there is a tie the lower index will be returned. In either case, if there are duplicate matches, the lower index will be returned.

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Value

A single integer representing an index on the input array.

Examples

```
binsearch(15, (1:9)*3.333)
binsearch(2, (1:9)*3.333)
binclosest(2, (1:9)*3.333)
binsearch(18, seq_len(2e9))
## Not run:
binsearch(18, seq_len(3e9))
## End(Not run)
binsearch(18, seq_len(3e9), H=2e9)
binsearch(2000, seq_len(3e7)*100 + 0.1)
set.seed(1)
x <- sort(sample(1:300, 30))</pre>
r <- sort(sample(1:300, 30))
plot(sapply(r, binsearch, x), type="l")
lines(sapply(r, binclosest, x), col="red")
x \leftarrow c(1, 2, 3, 5, 8, 9)
binclosest(6, x)
binclosest(7, x)
binclosest(5, x)
```

caleidoscope

Caleidoscopic effect on a matrix

Description

Flip a matrix vertically and horizontally before recombining into a new large matrix

Usage

```
caleidoscope(m, odd = TRUE)
```

Arguments

```
m a matrix
```

odd logical; should the resulting matrix have odd dimensions?

Details

Three copies of m will be made. One flipped horizontally, one flipped vertically, and one flipped both horizontally and vertically. Then they are recombined with the original matrix in the upper right corner, and the flipped copies in the upper left, lower righ and lower left corners, respectively.

Value

A matrix of either $2 \times$ or 2×-1 the number of rows and columns of the input matrix.

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Examples

```
caleidoscope(matrix(1:4, 2), odd=FALSE)
image(caleidoscope(1:9 %0% 1:9))
image(caleidoscope(matrix(runif(180*200)^2, 180)), col=rainbow(256, start=0.58))
```

central.tendency

Central tendency measures

Description

Central tendency measures

Usage

```
pseudomedian(x, na.rm = TRUE)
cmode(x, ...)
```

Arguments

```
    x numeric vector
    na.rm remove NAs before starting calculations
    ... send further arguments to underlying function, e.g. density for cmode
```

See Also

means

Examples

```
xx <- c(1, 3, 4, 5, 7, 8, 9, 9, 7, 5, 4, 5, 3, 8) median(xx)#' pseudomedian(xx)
```

 $compare_forecasts$

Compare forecast accuracies

Description

Test the efficacy of time series models by comparing forecasts with actual data

```
compare_forecasts(m, y = NULL, holdout = NULL)
```

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Arguments

```
    m a list of models to compare
    y a monovariate time series; the data to train and test the models on
    holdout single integer; the last n points will be forecasted
```

Examples

```
library(forecast)
set.seed(1)
extr <- aggregate(sunspot.month, nfrequency=2, mean)[100:349]</pre>
extr <- ts(extr, f=21)
mod1 <- StructTS(extr)</pre>
mod2 <- ar(extr)</pre>
mod3 <- nnetar(extr)</pre>
mod4 <- arfima(extr)</pre>
mod5 <- Arima(extr, order=c(3, 0, 1))</pre>
mod6 \leftarrow Arima(extr, order=c(2, 0, 2), seasonal=c(2, 1, 0))
mod.1 \leftarrow list(mod1, mod2, mod3, mod4, mod5, mod6)
1 <- compare_forecasts(mod.1, extr, 21)</pre>
diffs <- sapply(1, function(y) y[["fcast"]] - y[["test"]])</pre>
matplot(diffs, type="1",
  col=c("red", "lightgreen", "blue", "orange", "pink", "cyan"), lty=1)
par(mfrow=c(3, 2), mar=c(3, 3, 2, 1), mgp=c(2, 0.6, 0), oma=c(0, 0, 0, 0))
invisible(lapply(l, function(x) {
  plot(x$fcast.obj, shaded=FALSE, PI=FALSE, include=66, type="1",
    cex.main=0.9, xpd=NA)
  lines(x$test, col="#00FF4488")
  }
))
summary(1)
head(forecasts(1))
```

Description

Compare numeric values, returning an inbetween value for ties

```
x %tgt% y
tgt(x, y, bias = 0.5)
x %tlt% y
tlt(x, y, bias = 0.5)
```

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Arguments

x, y numeric values to be compared

bias what bias should be given to ties? 0.5, the default, is considered neutral as it's

halfway between 1 and 0 (true and false).

See Also

```
Comparison, tied_triple_test
```

Examples

```
1:5 %tlt% 3
1:5 %tgt% 3

c(1, 4, 3, 1) %tlt% c(1, 3, 3, 2)
c(1, 4, 3, 1) %tgt% c(1, 3, 3, 2)
```

default_par

Default par

Description

Sets par settings to their default values

Usage

```
default_par()
```

Details

Default par settings can be retreived by data(.def.par). A new default can be specified by editing def.par or making a def.par <- par(no.readonly=TRUE) type call.

See Also

Other par_and_plot_margins_functions: reset_par, set_mar

dput2

Write an Object to console

Description

Writes an ASCII text representation of an R object to the console for easy copy/paste sharing

```
dput2(x, width = 65, assign = c("front", "end", "none"),
  breakAtParen = FALSE, compact = TRUE)
```

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Arguments

x an object

width integer; column width

assign character; should assignment be included?

breakAtParen logical; should lines break at parenthesis begins (default FALSE)

compact remove spaces around '=' assignments

Details

This is similar to the way dput is used to print ASCII representations of objects to the console. The differences are that dput2 lets you specify the width of the resulting column, and assignment of the object to the name used in the call will by default be included. Line breaks are by default only done on whitespace, but can be set to happen at parenthesis begins as well. This should not break code and can make for a more compact representation, but it can also make the code harder to read.

See Also

```
dput, deparse
```

Examples

```
xmpl <- faithful[sort(sample(1:nrow(faithful), 50)), ]</pre>
dput(xmpl)
cat(deparse(xmpl, width.cutoff=65), sep='\n')
dput2(xmpl, compact=FALSE)
dput2(xmpl)
dput2(xmpl, assign="end")
dput2(xmpl, assign="none")
dput2(xmpl, 80)
# no line breaks on whitespaces or parens within character strings
xmpl <- mtcars[1:5, ]</pre>
" rrrrrrr ( bbbbbbb )",
                  "V V V V V V V V V",
                  "( g-god, d-god, _-__)",
                  "100*(part)/(total)")
dput2(xmpl, 15)
dput2(xmpl, 15, breakAtParen=TRUE)
```

dtf_clean

Data cleanup

Description

Create a data.frame from a messy table

```
dtf_clean(x, header = TRUE, na.strings = c("NA", "N/A"),
    stringsAsFactors = FALSE, ...)
```

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Arguments

x a messy table the form of a character string
header does the table include headers? (default TRUE)
na.strings a vector of character strings which will be interpreted as missing values
stringsAsFactors
should strings be read as factors? (default FALSE)
... further arguments passed to read.table

Examples

		•	•	•	•	PriorityCountinLast7days +	Ċ
2018-06-01			•		0		i
2018-06-03	A	١.	A2		0	1	Ī
2018-06-02	E	3	B2		0	2	I
2018-06-03	E	3	B3		0] 3	١
+ ,	+		+	-+-		+	+

 I	Date	 ı	1 Emp1	 I	٠			Priority	 I	PriorityCountinLast7days		1
							- I				, 	
-	2018-06-01	1	Α		"A	1"		0		6	б	
	2018-06-03		Α		"A	2"		0		1	1	
	2018-06-02		В		"B	2"		0		2	2	
-	2018-06-03	-	В		"В	3"		0		3	3	

x3 <- "

Date	ı	Empi	ı	case	ı	Priority	ı	PriorityCountinLast/days	
2018-06-01	ı	Α	ı	A 1	ı	0	ı	0	
2018-06-03	ĺ	Α	Ì	A 2	İ	0	ĺ	1	
2018-06-02	Ι	В	-	B 2	1	0	1	2	
2018-06-03	Ι	В	Ι	B 3	Ī	0	ı	3	

"

	1 <- " 1aths		English	I	Science	I	History	I	Class
	0.1	I	0.2	I	0.3	I	0.2	I	Y2
	0.9	I	0.5	I	0.7	I	0.4	I	Y1
	0.2	I	0.4	I	0.6	I	0.2	I	Y2
,,	0.9	I	0.5	I	0.2	I	0.7	I	Y1

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х5	<-	n						
		Season	-	Team	-	W		AHWO
1		2017/2018		TeamA		2	1	1.75
2	-	2017/2018		TeamB		1		1.85
3		2017/2018		TeamC		1	1	1.70
4		2017/2018		TeamD		0	1	3.10
5		2016/2017		TeamA		1	1	1.49
6	-	2016/2017		TeamB		3		1.51
7		2016/2017		TeamC		2	1	1.90
8		2016/2017		TeamD		0	1	N/A
"								
la	ppl	y(c(x1, x2	, x	3, x4),	ď	tf_	_c.	lean)

dusd

Discrete (Uniform) Sum Distributions

Description

Generate distributions of the sum of discrete (uniform) random variables. Two different approaches.

Usage

```
dusd1(xr = 1:6, n = 2)

dusd2(xi = rep(1, 6), n = 2, round, zero.index = FALSE, limit = 1e-13)
```

Arguments

xr	numeric vector; a vector of equiprobable values
n	integer; the number of distributions to be summed
xi	numeric vector; a vector of probabilities, with indices representing values
round	integer; number of digits to round to after each convolution
zero.index	logical; should the index of xi start at zero?
limit	numeric; values (frequencies or counts) less than this will be omitted.

Details

dusd1 works by recursively taking the outer sum of xr, while dusd2 recursively convolves xi. Although convolution is more efficient, it can introduce small errors, and with repeated convolutions those errors can compound. By rounding to a slightly lower precision after each convolution the generation of spurious singletons and general imprecicions can be mitigated.

Value

dusd1 returns an array of size $length(xr)^n$ representing every possible outcome. dusd2 returns a probability mass function in the form of a table.

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```
# five coin flips
plot(table(dusd1(0:1, 5)))
plot(dusd2(c(1, 1), 5, zero.index=TRUE))
plot(dbinom(0:5, 5, 0.5), type="h", lwd=2)
# ten flips with a loaded coin
plot(table(dusd1(c(1, 1, 2), 10)))
plot(dusd2(c(2, 1), 10))
plot(dbinom(0:10, 10, 1/3), type="h", lwd=2)
# sample from a multi-roll d4 distribution
sample(dusd1(1:4, 5), 20, replace=TRUE)
plot(ecdf(dusd1(1:4, 5)))
tt <- dusd2(xi=rep(1, 4), n=3)
plot(tt)
tt <- tt/sum(tt)</pre>
rr <- replicate(50000, sample(names(tt), prob=tt))</pre>
barplot(apply(rr, 1, table), beside=TRUE)
# distribution of the sum of three d6 rolls
plot(table(dusd1(xr=1:6, 3)))
plot(dusd2(xi=rep(1, 6), n=3))
# D6 die with faces 2, 3, 5, 7, 11, 13 (prime numbers)
plot(table(dusd1(xr=c(2, 3, 5, 7, 11, 13), 3)))
# Loaded die
p \leftarrow c(0.5, 1, 1, 1, 1, 1.5); sum(p)
plot(dusd2(xi=p*3, n=2))
# A loaded die with prime number faces
s <- vector(length=13)</pre>
s[c(2, 3, 5, 7, 11, 13)] \leftarrow c(0.5, 1, 1, 1, 1, 1.5)
plot(dusd2(xi=s, n=3))
# tricky to do with dusd2
plot(table(dusd1(xr=c(0.1105, 2, exp(1)), 10)))
# Demonstrating CLT
# dusd1 struggles with many iterations
# remember it returns an array of size length(xr)^n
plot(table(dusd1(xr=c(1, 2, 9), 12)))
s <- vector(length=9)</pre>
s[c(1, 2, 9)] \leftarrow 1
plot(dusd2(xi=s, 12, round=9)) # much quicker
plot(dusd2(xi=s/sum(s), 12)) # for frequencies instead of counts
# Impossible with dusd1
clt <- dusd2(xi=s, 15, round=9)</pre>
plot(clt, lwd=0.5, col="#00000088")
# small floating-point errors from convolution.
tail(dusd2(xi=s, 15))
```

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```
# dusd2 isn't always quicker
plot(table(dusd1(xr=c(1, 220, 3779), 12)), lwd=1)
## Not run:
s2 <- vector(length=3779)
s2[c(1, 220, 3779)] <- 1
plot(dusd2(xi=s2, 12, round=8), lwd=1)

## End(Not run)
# making sure the length of xi is highly composite (or more precicely 'smooth')
# improves speed
# 3779 is prime, 3780 == 2*2*3*3*3*5*7
s3 <- vector(length=3780)
s3[c(1, 220, 3779)] <- 1
plot(dusd2(xi=s3, 12, round=9), lwd=1)</pre>
```

entropy

Information entropy

Description

Computes the information entropy (also called Shannon entropy) of a set of discrete values, or a tabulated such set.

Usage

```
entropy(x, ...)
## S3 method for class 'table'
entropy(x, base = 2, ...)
## S3 method for class 'data.frame'
entropy(x, base = 2, ...)
## S3 method for class 'matrix'
entropy(x, base = 2, ...)
## Default S3 method:
entropy(x, base = 2, ...)
```

Arguments

x a vector, table, data.frame or matrix. In the case of table, data.frame and matrix each row is treated as a separate set of counts or proportions, with columns representing species, types, categories etc.

... further arguments passed to methods

base the log base to be used.

every_nth 19

Examples

 $every_nth$

Select every n'th element

Description

Select every second, third, fourth etc. element (or slice/hyperplane)

Usage

```
every_nth(x, ...)
## Default S3 method:
every_nth(x, n = 2, start = 1, ...)
## S3 method for class 'matrix'
every_nth(x, n = 2, start = 1, margin = 1, ...)
## S3 method for class 'data.frame'
every_nth(x, n = 2, start = 1, ...)
## S3 method for class 'list'
every_nth(x, n = 2, start = 1, ...)
```

Arguments

X	an object to be selected from
	further arguments passed to methods
n	selection "step size"
start	integer in [1:n] specifying the start of selection
margin	for matrices, what margin to select along

20 forecasts

fitrange

Fit to a range

Description

Linearly shift and scale a numeric vector so that it fits to a given range.

Usage

```
fitrange(x, lower = -1, upper = 1)
```

Arguments

x a numeric vector

lower the lower bound of the new vector upper the upper bound of the new vector

See Also

norma

Examples

```
range(fitrange(runif(10, -2, 1.5), 0, 1))
fitrange(c(2, 3, 5, 7, 4), 1, 0)
# same, but without warning
1 - fitrange(c(2, 3, 5, 7, 4), 0, 1)
```

forecasts

Return forecasts

Description

Return forecasts and actual data from compare_forecasts object

Usage

```
forecasts(x)
```

Arguments

x a compare_forecasts object

Value

A multivarite time series (mts) with the actual data, the holdout, on the first column, and the forecasts on the rest.

incdiff 21

incdiff

Increase difference

Description

Rearrange a sorted numeric sequence so that the difference between subsequent elements is increased

Usage

```
incdiff(x, step = 2)
```

Arguments

x a numeric sequence
step how long a step the difference is considered for.

Details

With step=2 (default) only the difference between immediate neighbours are considered; the difference between every second element will remain small, or rather reduced, compared to the original sequence. With step=3 say, differences of both lag 1 and 2 is increased, but the difference of lag 1 will be less than if a step of 2 was used.

```
x <- 1:100
diff(x)

diff(incdiff(x, 2))
diff(incdiff(x, 3))

diff(incdiff(x, 3), 2)

diff(incdiff(x, 3), 2)

# incdiff will introduce a periodicity equal to the step length acf(incdiff(x, 10))

# useful for making a sequence of colours more distinct y <- seq(0.4, 1, l=18)
cols1 <- hsv(y, 1, y)
cols2 <- hsv(y, 1, incdiff(y, 3))

plot(y, col=cols1, pch=16, cex=5, ylim=c(0.4, 1.5))
points(y+0.5, col=cols2, pch=16, cex=5)</pre>
```

22 index value

indexvalue

Index-value representation of arrays

Description

Represent an array as columns of dimensional indices and value

Usage

```
indexvalue(x, reverse = FALSE)
```

Arguments

x an array or something that can be coerced into an array reverse logical; convert from Index–value representation to regular array representation?

Details

An n-dimensional array will be unfolded to a n+1-column data.frame where the first n columns represent the indices of the n dimensions, and the last column gives the value found at each index tuple. The reverse process can also be performed.

See Also

```
latin_sq
```

```
arr <- array(1:(2*3*4), dim=c(2, 3, 4))
arr.is <- indexvalue(arr)

# can be used to permutate an array
indexvalue(arr.is[,c(2, 1, 3, 4)], rev=TRUE)
aperm(arr, c(2, 1, 3))

# can interpret values (symbols) as dimensional indices and permute them as well
arr2 <- array(rep(1:6, 4), dim=c(2, 3, 4))
arr2.is <- indexvalue(arr2)
indexvalue(arr2.is[,c(1, 2, 4, 3)], rev=TRUE)

# a latin square will produce an "orthogonal array"
set.seed(1)
lsq <- latin_sq(5)
iv <- indexvalue(lsq)
iv

# any permutation of a latin square is also a latin square
indexvalue(iv[, c(1, 3, 2)], reverse=TRUE)</pre>
```

isPrime 23

 $is {\tt Prime} \qquad \qquad \textit{Primality check}$

Description

Test an integer for whether it is prime or not

Usage

isPrime(x)

Arguments

x integer; one or more prime candidates

See Also

primes

latin_sq Latin square

Description

Generate latin squares, either randomly or ordered

Usage

```
latin_sq(n, random = TRUE, reduce = TRUE)
```

Arguments

n integer; number of unique values (aka. symbols)
random logical; should the square be generated randomly?
reduce logical; should the square be in reduced form?

Details

Computation time increses rapidly with n. On my computer generating a random square with n=12 takes about ten minutes, marking the upper limit of practicability, or even stretching it a little. A latin square in reduced form will have elements in the first row and the first column in a sorted order. By setting reduced=TRUE the first row and the first column will always be 1:n.

Value

A square integer matrix of size n^2

See Also

indexvalue

24 math_constants_char

Examples

```
set.seed(1)
ls <- latin_sq(9, reduce=TRUE)
image(ls, col=randcolours(ncol(ls)))

# The more "classic" representation with latin capital letters
ls[] <- LETTERS[ls]
ls</pre>
```

math_constants

Mathematical constants

Description

Various mathemathical constants available as global variables

Format

An object of class numeric of length 1.

Details

```
e Euler's number pi Archimedes' number, the circle constant phi Golden ratio feig1 Feigenbaum's first constant, \delta; bifurcation velocity feig2 Feigenbaum's second constant, \alpha; reduction parameter eu.ma Euler–Mascheroni constant khin Khintchine's constant glai.kin Glaisher-Kinkelin constant
```

math_constants_char

High precision mathematical constants

Description

Character strings representing various mathemathical constants to ~100 decimal points

Format

An object of class character of length 1.

means 25

Details

```
e.char Euler's number pi.char Archimedes' number, the circle constant phi.char Golden ratio feig1.char Feigenbaum's first constant, \delta; bifurcation velocity feig2.char Feigenbaum's second constant, \alpha; reduction parameter eu.ma.char Euler–Mascheroni constant khin.char Khintchine's constant glai.kin.char Glaisher-Kinkelin constant
```

means

Generalized means

Description

Harmonic, geometric, quadratic, cubic, power and Lehmer means.

Usage

```
harm(x, na.rm = TRUE)
geom(x, zero.rule = c("1p", "rm", "1"), na.rm = TRUE)
quad(x, na.rm = TRUE)
cubi(x, na.rm = TRUE)
powr(x, p = 1.5, na.rm = TRUE)
lehm(x, p = 2, na.rm = TRUE)
```

Arguments

na.rm logical; should NA values be removed? (default TRUE)

zero.rule for the geometric mean, how should zeros be dealt with? Add one before, and subtract one after the calculation (see lop1p), remove all zeros, or replace all zeros with 1.

p exponential power. For the power mean p=-1, p=2 and p=3 gives the harmonic, quadratic and cubic means, respectively. For the Lehmer mean p=0, p=1 and p=2 gives the harmonic, arithmetic and contraharmonic means, respectively.

Notice

For some of these means zeros and/or negative values are undefined, or make otherwise little sense in context. Workarounds are given for the geometric mean, but if you end up using it on data ≤ 0 , the wise call would be to reconsider whether using a geometric mean really makes sense in that case.

26 narm

Examples

narm

Remove NAs

Description

Remove NAs from vector or matrix

Usage

```
narm(x, ...)
## Default S3 method:
narm(x, ...)
## S3 method for class 'matrix'
narm(x, margin = 1, keep = c("any", "complete"), ...)
## S3 method for class 'data.frame'
narm(x, margin = 1, keep = c("any", "complete"), ...)
```

Arguments

x a vector or matrix

... further arguments passed to methods

margin if x is matrix, which margin to remove NAs by

keep if x is matrix, keep rows/columns with any non-NA values, or keep only complete

rows/columns.

Value

If x is a matrix and margin is 1 or 2, a matrix is returned. Else a vector.

norma 27

Examples

norma

Normalize

Description

Linearly shift and scale a numeric vector so that it has a given range, about a given centre.

Usage

```
norma(x, c = 0, r = 2)
```

Arguments

x a numeric vector

c the centre (as in the midrange) for the new vector

r the range of the new vector

See Also

```
fitrange
```

```
range(norma(runif(9, -2, 0.1), 0, 2))
```

28 pcamean

pcamean

PCA mean

Description

Takes the average of several PCA objects

Usage

```
pcamean(...)
```

Arguments

... prcomp, princomp or factanal objects, or a single list of such objects

Details

I don't know if this kind of calculation has any sort of merit. It was written more as an impromptu challenge than as a solution to any problem

See Also

```
prcomp, princomp, factanal
```

plot.histogram 29

plot.histogram

Plot histogram object

Description

A a very minor modification of graphics::plot.histogram.

Only difference is that lwd now specifies the width of the histogram bars' outline.

See Also

```
plot.histogram, plot.stl, ahist
```

plot.stl

Plot stl object

Description

A a very minor modification of stats::stl.

Only difference is that the distance between the plotting window and the x and y labels is set by par("mgp")[1], as it is for regular plots.

See Also

```
plot.stl, plot.histogram
```

primes

Prime number generator

Description

Prime generator based on the sieve of Eratosthenes

Usage

primes(n)

Arguments

n

integer; all prime numbers up to this will be returned

Details

```
Effective for primes up to ~100,000,000.
```

On my lightweight laptop: 1e7 -> 0.32s, 5e7 -> 1.7s, 1e8 -> 3.7s, 2e8 -> 7.6s, 3e8 -> 15s

Source

https://stackoverflow.com/questions/3789968/generate-a-list-of-primes-up-to-a-certain-number/3791284#3791284

30 reset_par

See Also

isPrime

randcolours

Random colours

Description

Generate a randomly selected colour palette

Usage

```
randcolours(n, 1 = c(0.2, 0.9), c1 = c(0, 1), c2 = c(0, 1), alpha = 1, space = c("Luv", "Lab"))
```

Arguments

n	number of colours
1	lightness range
c1	colour channel one range
c2	colour channel two range
alpha	alpha channel range
space	should the parameters be interpreted as Luv or Lab components?

Details

The range of 1, c1, c2 and alpha, will be interpreted as the wanted range of each colour component, whether their length is 1, 2, or more. Although they all should nominally lie within [0, 1], only alpha must do so to achieve a valid output. The others can exceed this range, at an icreased risk of clipping.

Examples

```
set.seed(3)
n <- 20
plot(1:n, col=randcolours(n), pch=16, cex=5)</pre>
```

reset_par

Reset par

Description

Reverts par settings back to old.par

Usage

```
reset_par()
```

See Also

```
Other par_and_plot_margins_functions: default_par, set_mar
```

set_mar 31

set	mar
366	IIIai

Set plot margins

Description

Moves axis titles and labels closer to the plotting window and shrinks the margins

Usage

```
set_mar(x = 1.8, y = 1.8, main = 1, right = 1)
```

Arguments

X	margin width for the x axis, default 2
у	margin width for the x axis, default 2
main	margin width for the main title, default 1, no title
right	margin width for the right edge, default 1

Details

Old par settings are stored in .old.par before a call to par of the form par(mar=c(x, y, main, right), mgp=c(1.9, is made.)

See Also

Other par_and_plot_margins_functions: default_par, reset_par

speedskate

2018 MarbleLympics speed skating times

Description

Intermediate and total times for all 16 runs, arranged by lane and heat number.

Usage

speedskate

Format

A list containing two data.frames, one for each lane. Columns are heat and rows are time checks in seconds.

Source

https://www.youtube.com/watch?v=fA-O6f_jArk

32 tied_triple_test

Examples

```
tt <- t(do.call(cbind, speedskate))
pairs(tt)
cor(tt)
outer(
  colnames(tt),
  colnames(tt),
  Vectorize(function(i,j) cor.test(tt[,i],tt[,j])$p.value)
)</pre>
```

tied_triple_test

Tied triple test

Description

Compare numeric values, returning an inbetween value for ties

Usage

```
x %ttt% y

ttt(x, y)

is.ttt(x)

## S3 method for class 'ttt'
print(x, symbols = TRUE, ...)

## S3 method for class 'ttt'
table(...)
```

Arguments

x, y numeric values to be comparedsymbols should symbols be used instead of numeric values?further arguments passed to methods

See Also

Comparison, comparison_with_ties

```
1:5 %ttt% 3

ttt(1:3, 2)
print(ttt(1:3, 2), FALSE)

c(1, 6, 3, 0) %ttt% c(1, 3, 3, 2)

# Equivalent
as.integer(c(1, 6, 3, 0) %ttt% c(1, 3, 3, 2))
```

ymse 33

```
sign(c(1, 6, 3, 0) - c(1, 3, 3, 2))
# Demonstrating table method
dtf <- data.frame(x=1:5, y=3)</pre>
dtf$`?` <- ttt(dtf$x, dtf$y)</pre>
dtf
x \leftarrow c(8, 4, 6, 8, 9, 6, 5, 7, 0, 3, 2, 1, 5, 6, 4, 7, 6,
       3, 1, 9, 5, 6, 7, 7, 4, 5, 8, 6, 2, 5, 9, 5, 4, 8)
y \leftarrow c(1, 3, 2, 4, 6, 0, 5, 3, 7, 5, 7, 4, 5, 6, 0, 1, 4,
       2, 4, 3, 1, 5, 3, 9, 2, 2, 4, 7, 5, 6, 8)
ou <- outer(sort(x), sort(y), "%ttt%")
ta <- table(ou)</pre>
pa <- capture.output(ta)</pre>
par(mar=c(1, 2, 3, 2))
image(ou, col=topo.colors(length(ta)), axes=FALSE)
title(pa)
box()
```

ymse

ymse: A collection of more or less useful functions

Description

There is no grand "theme" to ymse, other than that none of the functions, and in some cases function groups and classes, seemed to fit too well in any other package or merit their own package entirely.

ymse functions

addrows Add rown to a data.frame ahist Create an average shifted histogram

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