

TSAIB tutorial

Mathias Høxbro Juel Vendt

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Preface

The software package TSAIB was developed as the main deliverable for a synthesis project regarding the study-line: Earth and Space Physics and Engineering, with a specialization in Earth Observation.

Installation

The software is implemented in the open source language “R” which can be found at <https://www.r-project.org/>. The source code to the “R” software package TSAIB is located at GitHub at <https://github.com/MathiasVendt/TSAIB>

From GitHub

The easiest way to install the package is directly from Github by using the R devtools package. The R-version should be 2.10 or higher.

1. Open R
2. Install the devtools library by typing

```
install.packages('devtools')
```

3. Install the TSAIB package

```
devtools::install_github("MathiasVendt/TSAIB")
```

Dependencies

The packages depends on the following R libraries which can be installed from R with the function `install.packages`. Hence, to install the package “ncdf4” use the following command for the R window:

```
install.packages("ncdf4")
```

- ncdf4
- ggplot2
- ggpub
- forecast

Getting started with R

The section gives a short introduction to R, which is useful to new R users.

R tutorials can be found at the r-project web side <https://cran.r-project.org/manuals.html>

Help pages can be accessed by typing “?” in front of a given function. If we want to access the help for the function `sum` we write

```
?sum
```

To start the web based help interface

```
help.start()
```

To exit R write

```
q()
```

Introduction to the package “TSAIB”

TSAIB is a R package aimed at getting statistical insight, correct for intermission bias and performing time series analysis of satellite observations consisting of sea-level anomalies measured in the arctic ocean. A variety of functions is provided in order to determine a time series model based on the analyses and insights from the analysis functions. In this introduction, examples are given to illustrate how to use the package.

To load the package simply write:

```
library(TSAIB)
```

Using “TSAIB” for analysis, visualization and manipulation of data

This section gives a step by step guide on how to utilize the package for analyzing the data, and the order in which the functions are used are recommended.

Load data

The test data set is called **TSdata**, and is included when the package is downloaded. When the TSAIB library is loaded, info about the data set can be found by the command:

```
?TSdata
```

In order to load the data into the R environment, the data set is assigned a name, e.g. “TSdata” like this:

```
TSdata=TSdata
```

The included data “TSdata” is a list containing 5 elements: Longitudes, latitudes, dates, measurements and a 3x3x325 construct, containing 325 measurements from a 3x3 data point grid. The data is extracted with the **GridTSExtract** function from the TSAIB library, and is done as:

```
TSdata=GridTSExtract(nco)
```

Where **nco** is the NetCDF data from which TSdata is extracted, and documentation on the data is listed in the Data appendix.

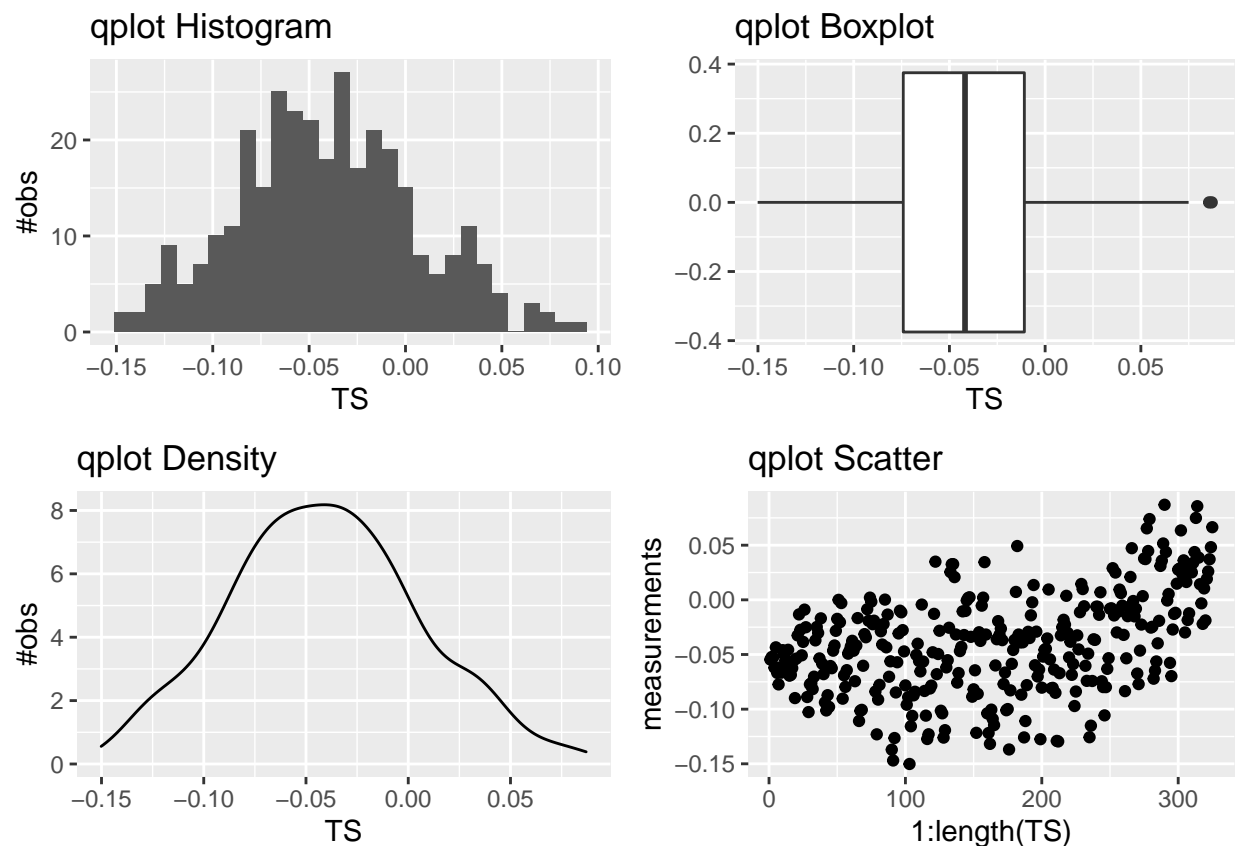
The user can also import their own data from a NetCDF file using the **GridTSExtract** function, and more info on how to use the function on a specific NetCDF file is shown by:

```
?GridTSExtract
```

Gather simple statistics about the data

It is now desired to get a brief overview of the data, including statistics, distributions and plotting. This can be achieved using the `TSdiagnostics` function. For this example, a meaned 30 point grid area (`TS_area`) is analyzed, which is centered around $(lon,lat)=(0,73.25)$. To access sub elements of a construct in R, use `$` as a separator between the parent object, and it's sub-directory. The function wont work for NaN elements, and if the extracted data contains a few of those, the `nanrem` option in the `TSdiagnostics` function is set to "TRUE", which will omit any NaN elements for the analysis.

```
TSdiagnostics(TS_area)
```



```
#> Number of NaN's in the data set
#> [1] 0
#> Number of objects in the data set
#> [1] 325
#> Fraction of the data set which is NaN's
#> [1] 0
#> mean
#> [1] -0.04076835
#> standard deviation
#> [1] 0.04648211
#> median
```

```

#> [1] -0.04184615
#> quantile
#>      0%      25%      50%      75%     100%
#> -0.15015656 -0.07411409 -0.04184615 -0.01085852  0.08699045
#> sum
#> [1] -13.24971
#>
#> One Sample t-test
#>
#> data: TS
#> t = -15.812, df = 324, p-value < 2.2e-16
#> alternative hypothesis: true mean is not equal to 0
#> 95 percent confidence interval:
#>  -0.0458408 -0.0356959
#> sample estimates:
#>  mean of x
#> -0.04076835

```

Removing NaN

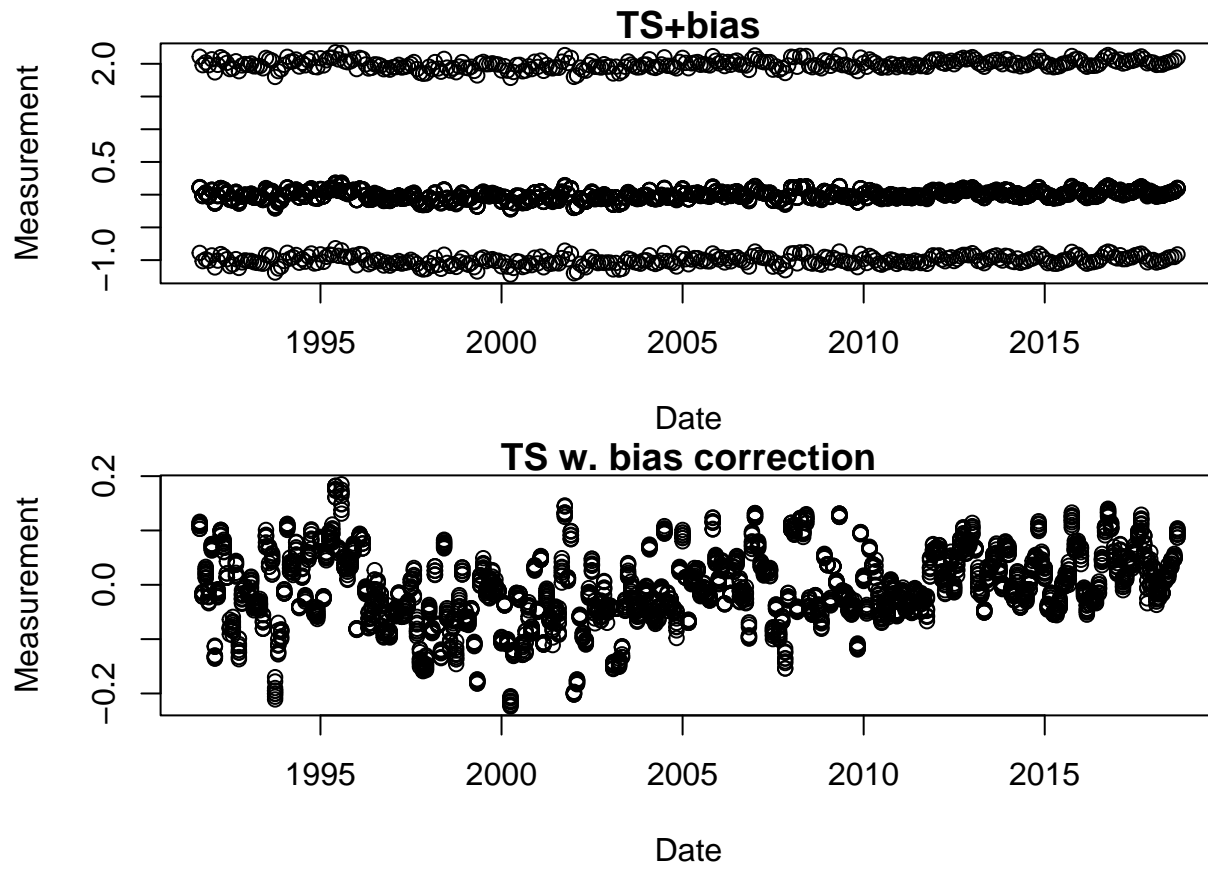
If it is decided to remove NaN objects, the function `TSnanrem` can be used to do this, with a variety of options of how to deal with NaN. For this example, the NaN's of `TSmatrix` are to be replaced with the mean of the time series:

```
TSnanrem(TSdata$TSmatrix, method = "mean")
```

Intermission bias correction

Some times, the data consists of measurements from different satellite missions, and these measurements will have different biases and need to be aligned. This calls for correction of intermission biases, and if the bias is known, it can be accounted for using the `IB` function. The input to this function is a time series struct `TSM`, a date vector, a bias vector containing up to two different biases `c(bias1,bias2)` and lastly, a bias index struct, with the same dimensions as `TSM`, containing zeros for the restrained time series, and integers 1 & 2, for `bias1` and `bias2` respectively. In the following example, the same `3x3x325` time series as used before, has been added a bias of `c(1,-2)`, and is called `TimeSeriesMatrixBias`, with the corresponding bias index struct `biasid`.

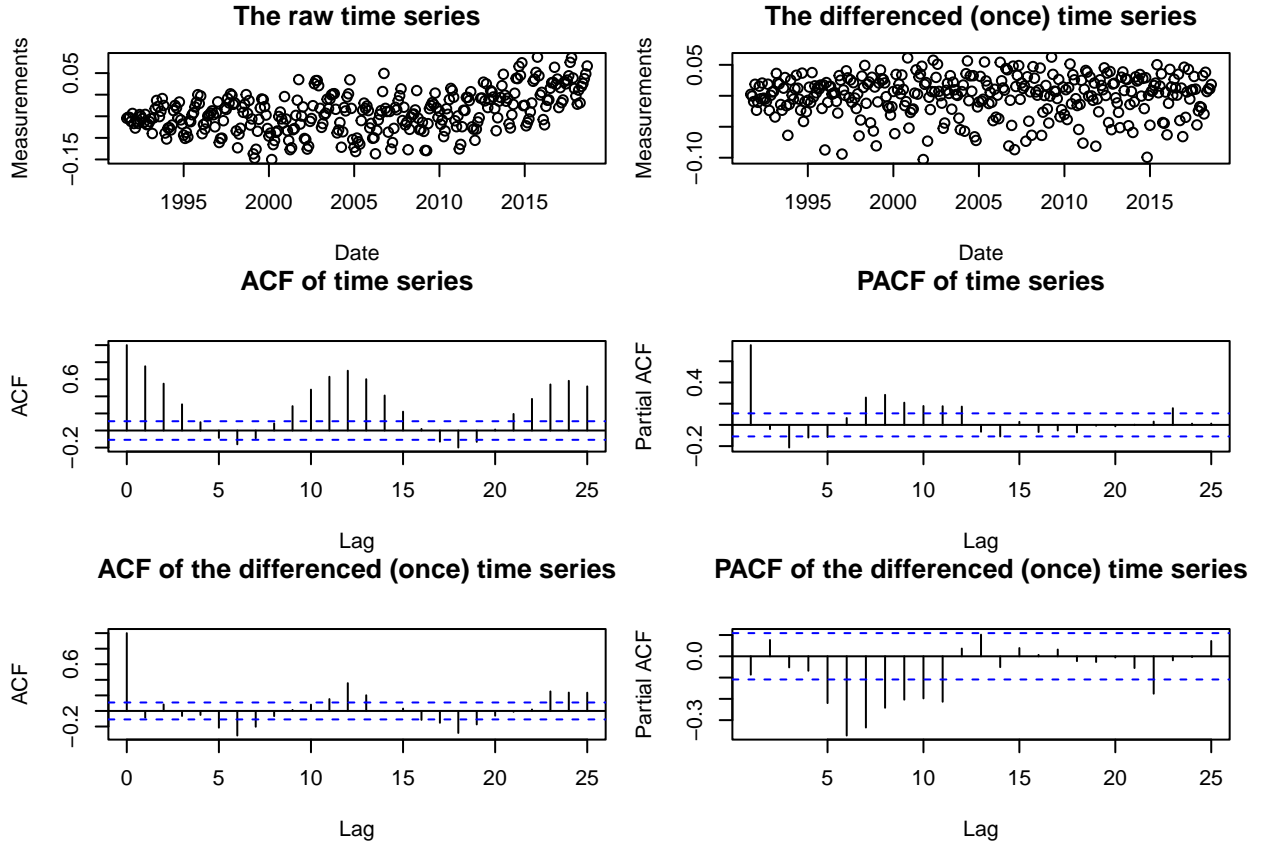
```
IB(TimeSeriesMatrixBias,TSdata$date,c(1,-2),biasid)
```



Time series analysis plots

It is possible to get an insight of the time series with the `TSaplots` function. This function utilizes R's inbuilt differencing function `diff`, auto correlation function `acf` and partial auto correlation function `pacf`, to display a collection of plots to determine the time series characteristics. It is possible to choose a transformation of the data, being either `sqrt` or `log` transformations, and even to save the plots in a variety of formats. The default settings is used, which doesn't transform the data or save the plots:

```
TSaplots(TS_area, TSdata$date)
```



A “tail-off” decay is observed in “ACF of time series”, indicating an AR(p) part, and a cut-off is observed at lag 3 on “PACF of time series”, indicating an AR(p=3) part could be reasonably assumed. The second row of plots show the ACF and PACF of the differenced time series (differenced once!), and the slow decay in the first ACF plot is clearly removed. Differencing once (d=1) is then a reasonable assumption. After differencing, a positive spike is seen at lag 12 on the “ACF of the differenced (once) time series”-plot, which could indicate a seasonality of 12 (S=12). This assumption is likely to be true, as the data used for this example is monthly observations of sea-level anomalies.

Using “TSAIB” for model estimation

To estimate a model which is describing the time series at hand, the TSAIB package contains several functions with different approaches:

Iterative scanning of ARIMA(p,d,q)x(P,D,Q)s models

From the time series analysis functions, some indications of adequate parameter estimates for ARIMA models may be present, and if so, the `ARIMAbuilder` function could be useful. The inputs are the maximum number of p,q,P,Q parts in the arima model, and a fixed level of differencing: d and D. The output will display the top 5 best models, based on the Bayesian Information Criteria (BIC). BIC is chosen as it, according to (Madsen 2008), yields a consistent estimate of the model order, and is given by:

$$\text{BIC} = N \log \hat{\sigma}_\epsilon^2 + \log(N)(p + q + P + Q + d + D) \quad (1)$$

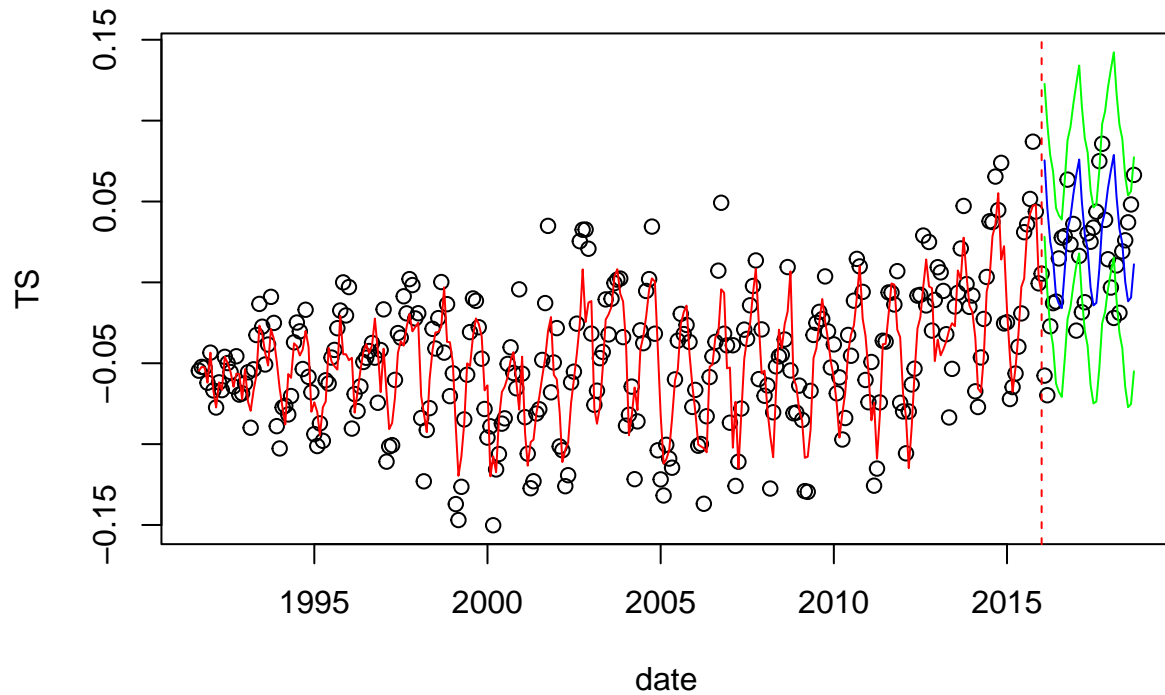
with N being the number of observations in the data set. By default, all parameters are set to 1, with seasonality set to 12 (i.e.: ARIMA(1,1,1)x(1,1,1)_12). For this example, however, the reasonable parameter guesses from `TSAplots` are used: ARIMA(p=3,d=1,q=?)(P=?,D=?,Q=?)_S=12. Estimating ARIMA

models is not an exact science, and ACF and PACF plots on real time series data is sometimes ambiguous. Hence the missing parameters are to be set to a reasonable guess of the maximum parameter value. The higher the parameter range, the more processing is needed to run **ARIMAbuilder**. To make the processing relatively fast, the remaining parameter estimates are set to 1: ARIMA(3,1,1,1,1,1)_12

```
ARIMAbuilder(TS_area,TSdata$date,3,1,1,1,1,1,12)
```

```
#> [1] 0 1 0 0 1 0
#> [1] 0 1 0 0 1 1
#> [1] 0 1 0 1 1 0
#> [1] 0 1 0 1 1 1
#> [1] 0 1 1 0 1 0
#> [1] 0 1 1 0 1 1
#> [1] 0 1 1 1 1 0
#> [1] 0 1 1 1 1 1
#> [1] 1 1 0 0 1 0
#> [1] 1 1 0 0 1 1
#> [1] 1 1 0 1 1 0
#> [1] 1 1 0 1 1 1
#> [1] 1 1 1 0 1 0
#> [1] 1 1 1 0 1 1
#> [1] 1 1 1 1 1 0
#> [1] 1 1 1 1 1 1
#> [1] 2 1 0 0 1 0
#> [1] 2 1 0 0 1 1
#> [1] 2 1 0 1 1 0
#> [1] 2 1 0 1 1 1
#> [1] 2 1 1 0 1 0
#> [1] 2 1 1 0 1 1
#> [1] 2 1 1 1 1 0
#> [1] 2 1 1 1 1 1
#> [1] 3 1 0 0 1 0
#> [1] 3 1 0 0 1 1
#> [1] 3 1 0 1 1 0
#> [1] 3 1 0 1 1 1
#> [1] 3 1 1 0 1 0
#> [1] 3 1 1 0 1 1
#> [1] 3 1 1 1 1 0
#> [1] 3 1 1 1 1 1
```


TS:Red, #1model:Black, Pred:Blue, 95% Conf.: Green



```
#> $'#1(p,q,P,Q)'
#>      dim1 dim2 dim3 dim4
#> [1,]    1    1    1    1
#>
#> $BIC1
#> [1] -2301.147
#>
#> $'#2(p,q,P,Q)'
#>      dim1 dim2 dim3 dim4
#> [1,]    2    1    1    1
#>
#> $BIC2
#> [1] -2297.367
#>
#> $'#3(p,q,P,Q)'
#>      dim1 dim2 dim3 dim4
#> [1,]    3    1    1    1
#>
#> $BIC3
#> [1] -2295.258
#>
#> $'#4(p,q,P,Q)'
#>      dim1 dim2 dim3 dim4
#> [1,]    1    1    0    1
#>
#> $BIC4
```

```
#> [1] -2284.659
#>
#> $'#5(p,q,P,Q)'
#>      dim1 dim2 dim3 dim4
#> [1,]    2    1    0    1
#>
#> $BIC5
#> [1] -2281.368
```

It is seen that ARIMA(3,1,1)x(1,1,1)_12 is on third place, ARIMA(2,1,1)x(1,1,1)_12 is on second place, and the best model based on BIC is: ARIMA(1,1,1)x(1,1,1)_12, and that is shown in the figure above.

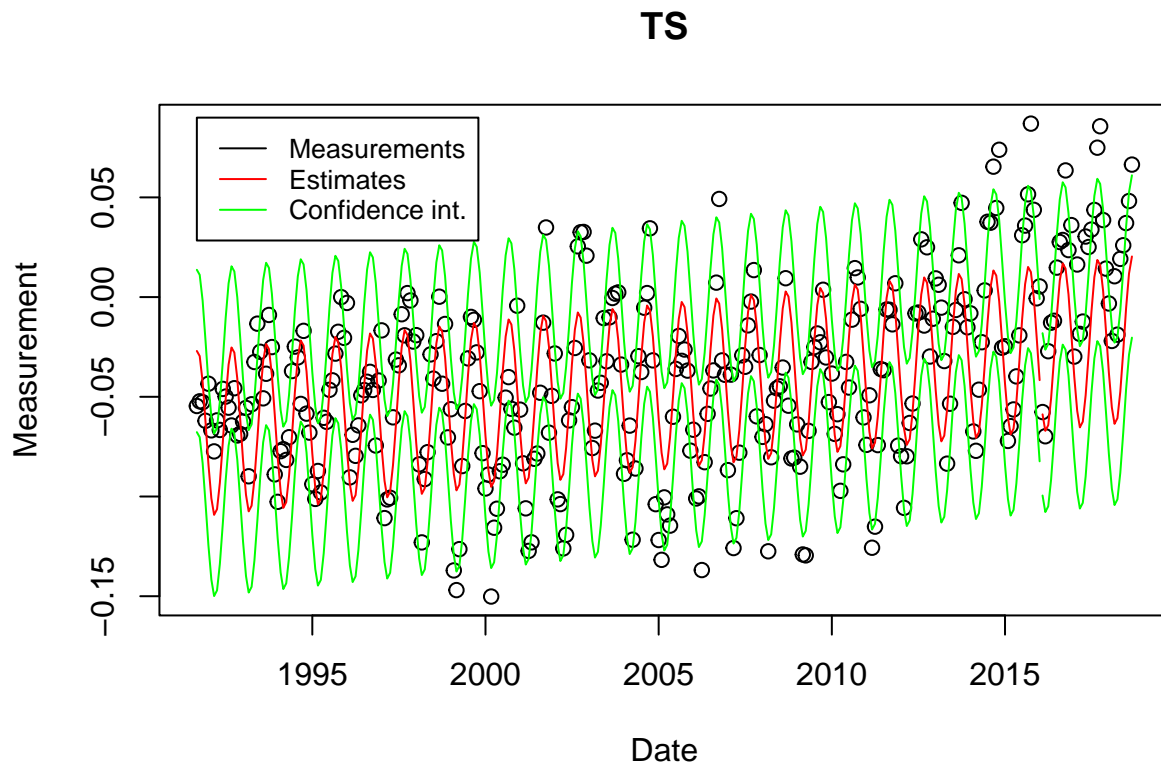
Simple time series model estimation, using OLS

The function `TSSmodel` estimates a simple model of the form:

$$Y_t = \alpha + \beta_t t + \beta_s \sin\left(\frac{2\pi}{p}t\right) + \beta_c \cos\left(\frac{2\pi}{p}t\right) \quad (2)$$

where the alpha and the betas are the estimated parameters, and p and t is set to 12 and 1 respectively by default:

```
TSSmodel(TS_area,TSdata$date)
```



```
#> [1] "Parameter estimates:"
```

```

#> [1] "alpha"
#> [1] -0.06869383
#> [1] "beta_t (trend)"
#> [1] 0.0001462904
#> [1] "beta_s (sinus)"
#> [1] 0.02571606
#> [1] "beta_c (cosinus)"
#> [1] 0.03311466

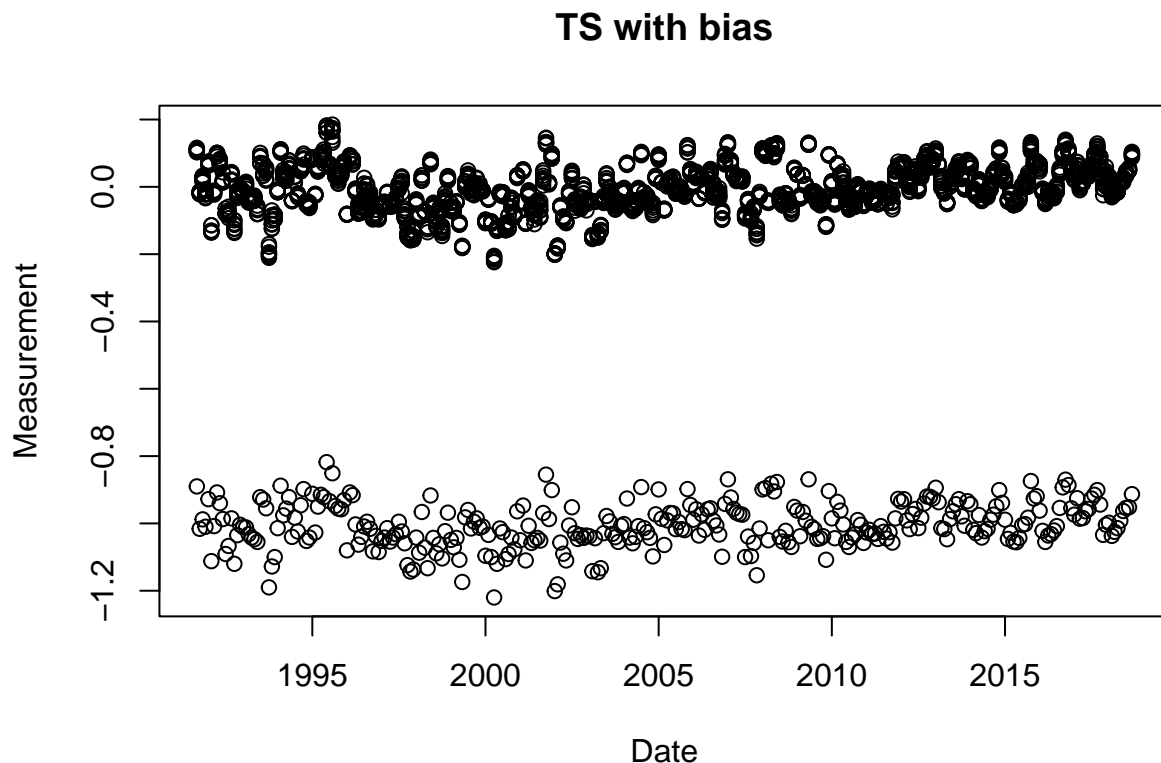
```

Using TMB to estimate a RW model, and account for intermission bias

TMB stands for “Template Model Builder”, and is a C++ interface for automatic differentiation that implements Laplace’s method to estimate a time series model. For more info on TMB and how to install the package, please visit <https://github.com/kaskr/adcomp>.

Selected TMB functions have been implemented into TSAIB, in order to efficiently estimate a Random Walk (RW) model, based on likelihood functions. These TMB functions are gathered in one TSAIB function, called **TMBTSA**. This function has three inputs: TSM (a struct with time series data), date (the usual vector containing time stamps) and biasid (a struct with the same dimensions as TSM, containing the ones where the biased data is). **TMBTSA** can handle one bias at a time, and doesn’t need to know the exact bias value, in contrast to the IB function, as it will estimate constant bias in the process. Furthermore, TSM doesn’t have to be corrected for NaN, as **TMBTSA** will handle those as well.

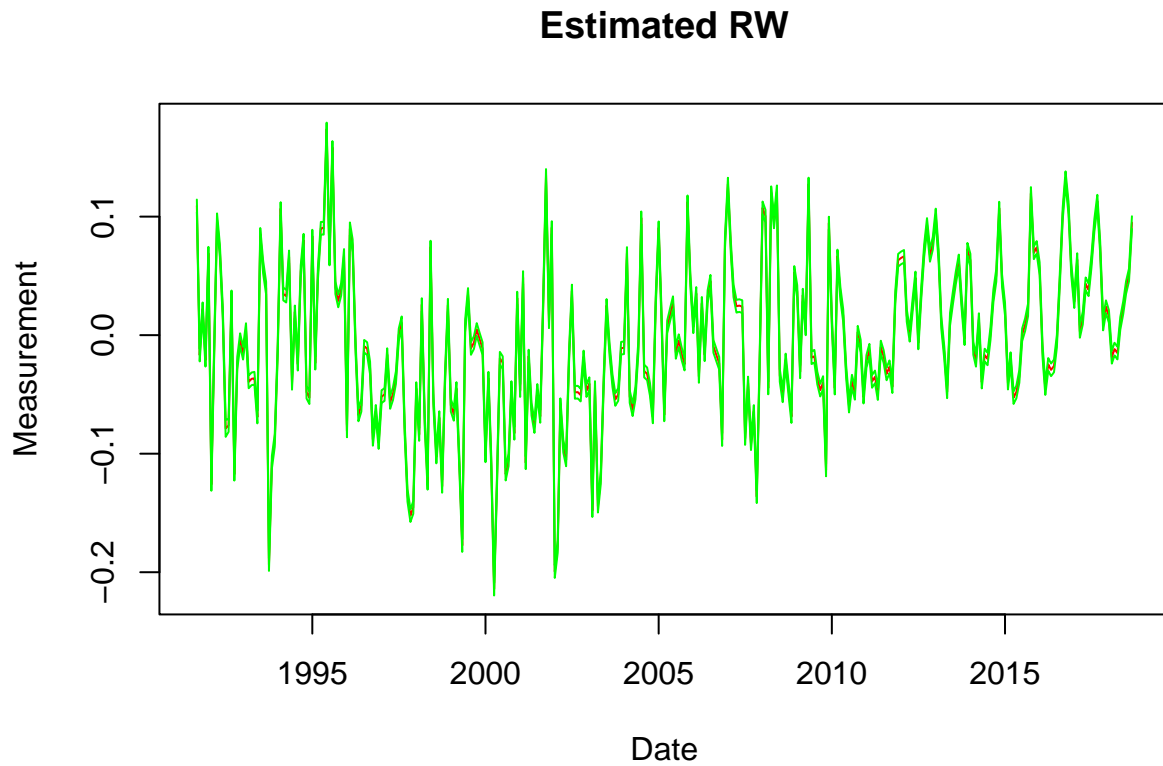
For the next example, a synthetic time series struct **TimeSeriesMatrixBiasTMB** is used. As with the demonstration for the IB function, this is an altered version of **TSdata\$TSMmatrix**, with a single bias added this time. An illustration of the synthetic data is shown below:



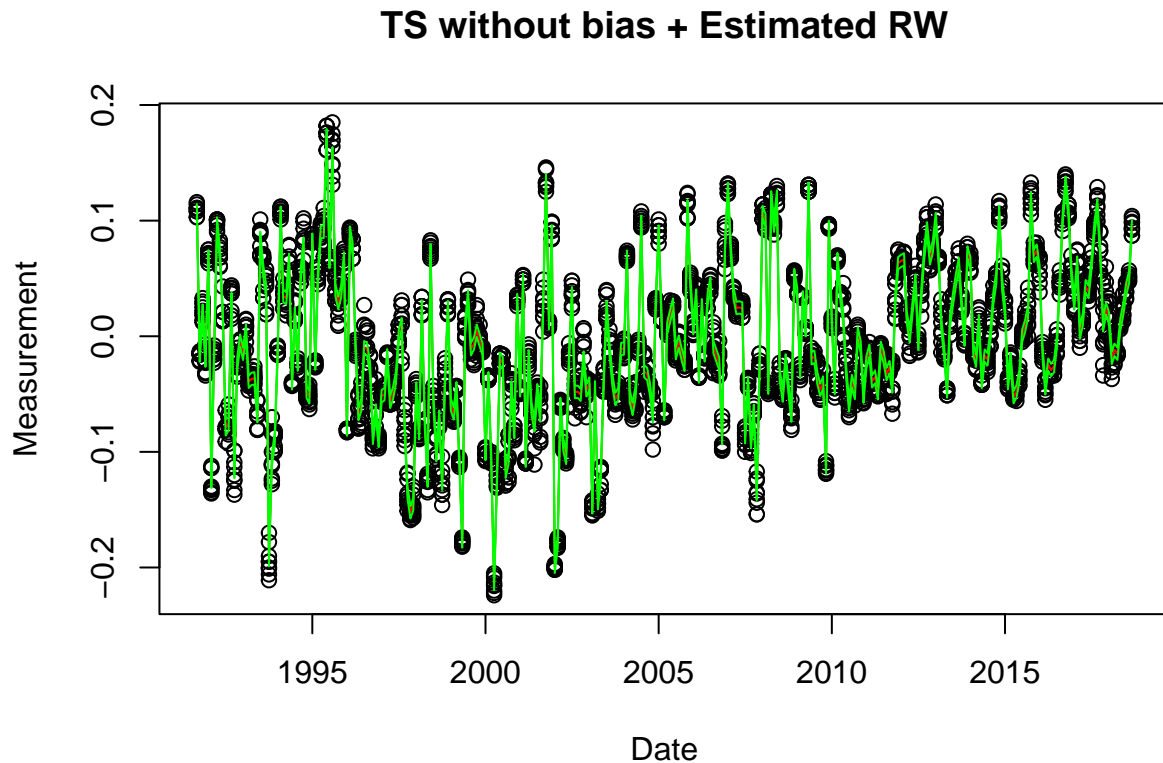
The bias index that matches `TimeSeriesMatrixBiasTMB` is `biasidTMB`. Together with the date vector `TSdata$date`, `TimeSeriesMatrixBiasTMB` and `biasidTMB` are inserted into `TMBTSA` as so:

```
TMBTSA(TimeSeriesMatrixBiasTMB,TSdata$date,biasidTMB)
```

The iterative messages from the process has been left out, as it's excessive information for this tutorial. The estimated RW model is shown below:



To compare the estimates with the data without bias, `TSdata$Tsmatrix` is plotted together with the estimates below.



The green lines illustrate the 95% CI, and since the standard deviations from !!!!!

Conclusion

Discussion

Appendices

Data set used for demonstration of the TSAIB package:

TSdata

?TSdata

Description

An extracted list using the "[GridTSExtract](#)" function, from the data set:
 Rose, S.K.; Andersen, O.B.; Passaro, M.; Ludwigsen, C.A.; Schwatke,
 C. Arctic Ocean Sea Level Record from the Complete Radar
 Altimetry Era: [1991-2018](#). Remote Sens. [2019](#), [11](#), [1672](#).
<https://www.mdpi.com/2072-4292/11/14/1672>

Usage

TSdata

Format

A large list containing [5](#) elements, which are:

longitude: containing longitudes from -180:180, by increments of 0.5 degrees (length: 720)
 latitude: containing latitudes from 65:81.5, by increments of 0.25 degrees (length: 67)
 date: containing years from 1991:2019, by increments of 1/12 (length:325)
 measurements: containing sea_level_anomaly measurements for each increments of:
 longitude, latitude and date. (dimension: [67,720,325])
 TSmatrix: containing a 3x3x325 grid of measurements centered around (lon,lat)=(-165,74)

TSdata2

?TSdata2

Description

An extracted list using the "GridTSExtract" function, from the data set:
 Rose, S.K.; Andersen, O.B.; Passaro, M.; Ludwigsen, C.A.; Schwatke,
 C. Arctic Ocean Sea Level Record from the Complete Radar
 Altimetry Era: 1991–2018. Remote Sens. 2019, 11, 1672.
<https://www.mdpi.com/2072-4292/11/14/1672>

Usage

TSdata2

Format

A large list containing 5 elements, which are:
 longitude: Containing longitudes from -180:180, by increments of 0.5 degrees (length: 720)
 latitude: Containing latitudes from 65:81.5, by increments of 0.25 degrees (length: 67)
 date: Containing years from 1991:2019, by increments of 1/12 (length:325)
 measurements: Containing sea_level_anomaly measurements for each increments of:
 longitude, latitude and date. (dimension: [67,720,325])
 TSmatrix: Containing a 61x61x325 grid of measurements centered around (lon,lat)=(0,73)

TS_area

?TS_area

Description

A time series containing the meaned and NaN removed time series, from using the
 "TSnanrem" function on "TSdata\$TSmatrix"

Usage

TS_area

Format

A numerical vector with length: 325

TimeSeriesMatrixBias

?TimeSeriesMatrixBias

Description

A time series matrix with added biases: 1 and -2, on the data: "TSdata\$TSmatrix"

Usage

TimeSeriesMatrixBias

Format

A numerical struct with dimensions 3x3x325

biasid

```
?biasid
Description
  A bias index containing bias indices: 1 and 2, matching the synthetic bias data
  "TimeSeriesMatrixBias"
Usage
  biasid
Format
  A numerical struct with dimensions 3x3x325
```

TimeSeriesMatrixBiasTMB

```
?TimeSeriesMatrixBias
Description
  A time series matrix with added biases: 1, on the data: "TSdata$TSmatrix"
Usage
  TimeSeriesMatrixBiasTMB
Format
  A numerical struct with dimensions 3x3x325
```

biasidTMB

```
?biasidTMB
Description
  A bias index containing bias index: 1, matching the synthetic bias data
  "TimeSeriesMatrixBiasTMB"
Usage
  biasidTMB
Format
  A numerical struct with dimensions 3x3x325
```

DEMOpllam

```
?DEMOpllam
Description
  RW model estimates, calculated using the TMBTSA function on "TimeSeriesMatrixBiasTMB"
  and "biasidTMB"
Usage
  DEMOpllam
Format
  A numerical vector with length: 325
```

DEMOplsdlam

```
?DEMOplsdlam
Description
  RW model standard deviations, calculated using the "TMBTSA" function on
  "TimeSeriesMatrixBiasTMB" and "biasidTMB"
Usage
  DEMOplsdlam
Format
  A numerical vector with length: 325
```

DEMOtval

```
?DEMOTval
Description
  T-value for the 95% confidence interval for the TMBTSA function
Usage
  DEMOTval
Format
  A numerical value
```

Functions

GridTSExtract

```
?GridTSExtract
Description
  Extracts a time series from a NetCDF lon&lat coordinate grid
Usage
GridTSExtract(
  nco,
  lonid = "longitude",
  latid = "latitude",
  timeid = "date",
  measurementsid = "sea_level_anomaly",
  coord = c(-165, 74),
  radius = 0,
  dlon = 2,
  dlat = 4
)
Arguments
  nco: The NetCDF object (open with "nc_open" from the "ncdf4" library)
  lonid: The variable id for longitude vector. e.g.: "longitude"
  latid: The variable id for latitude vector. e.g.: "latitude"
  timeid: The variable id for the time vector. e.g.: "date"
  measurementsid: The variable id for the measurements vector. e.g.: "sea_level_anomaly"
  coord: The center coordinate for the TS grid area. e.g.: c(lon,lat) i.e. c(-164,74)
  radius: The square radius of the TS grid. e.g: 0=1x1 grid, 1=3x3 grid, 2=5x5 grid etc.
  dlon: Number of data points for each degree longitude
  dlat: Number of data points for each degree latitude
Value: Time series from grid
```

TSdiagnostics

```
?TSdiagnostics
Description
  Shows basic statistics and characteristics of the time series data
Usage
  TSdiagnostics(TS, nanrem = "FALSE")
Arguments
  TS: The time series to be analyzed
  nanrem: Set NaN to be removed or not. e.g.: nanrem="TRUE"
Value: Basic statistics and characteristics
```

TSnanrem

?TSnanrem

Description

Removes or imputes NaN from the time series data set, with a specified method of choice

Usage

```
TSnanrem(TS, method = "mean", value_nr = 0)
```

Arguments

TS: The time series to remove NaN from

method: The imputation method. e.g.: "omit", "mean", "median" or "value"

value_nr: The specific value for the "value" imputing method. e.g.: value_nr=0

Value: Time series with NaNs removed or replaced

IB

?IB

Description

Corrects a struct of timeseries for up to two intermission biases

Usage

```
IB(TSM, date, biasvec = c(1, -2), biasid)
```

Arguments

TSM: The time series struct with the intermission bias

date: The time axis in the time series (dates, seconds, intervals)

biasvec: The vector containing up to 2 different bias. If the data only contains one bias, insert that value instead of the vector

biasid: A struct with the same dimensions as TSM, with integers indicating the bias: 0 for the restrained time series, 1 for the first bias and 2 for the second bias.

Value: Time series struct with bias correction

TSAplots

?TSAplots

Description

Plots and saves the ACF and PACF for a pre-defined time series, with and without data transformations (log, sqrt), and differencing. Input type: Time series

Usage

```
TSAplots(TS, date, trans = "NONE", saveas = "NONE")
```

Arguments

TS: The time series for the TSAplots function

date: The time axis in the time series (dates, seconds, intervals)

trans: data transform parameter: trans='log' for log transform, trans='sqrt' for sqrt transform, and trans='NONE' for no transform

saveas: specifies the file format to save the plots in the current working directory. Possible formats is: PDF, JPEG, TIFF, BMP and PNG. e.g.: "pdf" or "jpeg".

If no format is specified, it will not save the plots

Value: Plots from TSAplots

TSSmodel

?TSSmodel

Description

Estimates a simple time series model

Usage

```
TSSmodel(TS, date, p = 12, t = 1, testsize = round(length(date)/10))
```

Arguments

TS: The time series **for** the TSSmodel **function**
date: The time axis **in** the time series (dates, seconds, intervals)
p: The period. e.g.: **p=12**, **for 12 months in** a year
t: The time steps. e.g.: **t=1**, **for** monthly time steps, with period **12**
testsize: The number of data points to be used **for** testing the model
Value: Simple TS model

ARIMAbuilder

?ARIMAbuilder

Description

Lists the top **5** estimated ARIMA/SARIMA models of the form: ARIMA(p,d,q)x(P,D,Q), based on specified parameter values and ranges

Usage

ARIMAbuilder(TS, **p = 1**, **d = 1**, **q = 1**, **P = 1**, **D = 1**, **Q = 1**, **S = 12**)

Arguments

TS: The time series to build the models upon (remember to transform before using this **function**!)
p: The maximum AR value, estimated from plot analysis
d: The fixed differencing, often **0**, **1** or **2**
q: The maximum MA value, estimated from plot analysis
P: The maximum seasonal AR value, estimated from plot analysis
D: The fixed seasonal differencing, often **0**, **1** or **2**
Q: The maximum seasonal MA value, estimated from plot analysis
S: The seasonality/period of the seasonal differencing
Value: list of top **5** ARIMA/SARIMA models

TMBTSA

?TMBTSA

Description

Utilizes TMB, which is a C++ interface **for** automatic differentiation that implements the Laplace method, to estimate a time series model

Usage

TMBTSA(TSM, date, biasid)

Arguments

TSM: The time series struct, with dimensions (x/lon,y/lat,timesteps)
date: The time axis **in** the time series (i.e., dates, seconds, intervals)
biasid: A struct with the same dimensions as TSM, with integers indicating the bias: **0** **for** the restrained time series and **1** **for** the bias. If no bias is present, biasid contains only zeros.
Value: RW model

References

Madsen, Henrik. 2008. "Time Series Analysis." <http://www.http://henrikmadsen.org/books/time-series-analysis/>.