```
#!/usr/bin/env Rscript
#Chapter 8.8 Final Practical
rm(list = ls())
library(stats) # for plot.ts
library(ggplot2)
library(pracma) # for movavg
# get the data and make two vectors coz easier for loops
load("../Data/KeyWestAnnualMeanTemperature.RData")
Years = ats[[1]]
Temps = ats[[2]]
MyData = as.data.frame(cbind(Years, Temps))
#Examine = function(Data){
  # plot simple time seriesgraphics.off()
pdf("../Results/TAutocorrtimeseries1.pdf")
plot.ts(MyData$Temps)
  #plot terms with lag of 1 to 4 years against each other M Crawley p787
dev.off()
pdf("../Results/TAutocorrtimeseries2.pdf")
par(mfrow = c(2,2))
sapply(1:4, function(x) plot(MyData$Temps[-c(100:(100-x+1))], MyData$Temps[-
c(1:x)]))
dev.off()
#autocorrelation coef is Sum(Y[i+1]-AveY)(Y[i] -AveY)/sum(sqr(Y[i]-AveY))
# calculate sum[(Yi+1 - ave)(Yi - ave)] -- numerator of autocorr coef
#Calc_numerator = function(avector){
num = vector("numeric",99)
for (i in seq_along((Temps))) {
  if (i <100) {
  num[i] = as.vector( Temps[i+1] - mean(Temps) ) * ( Temps[i] - mean(Temps) )
 else
 totalnum = sum(num)}
#Calc_denom = function(avector){
# calcuate sum[(Yi - ave)^2] -- denom of auto corr coef
denom = vector("numeric",99)
for (i in seq_along((Temps))) {
  if (i <100) {
    denom[i] = as.vector(( Temps[i] - mean(Temps) )^2)
  else
    totaldenom = sum(denom)}
#Calc_acf = function(avector){
   autocorrcoef = totalnum/totaldenom
   print("autocorrelatoin coefficient for lag 1 is ")
   print(autocorrcoef)
```

```
#generate 1000 acf from random sampling of Temps
  acfs = vector("numeric",1000)
  for (j in 1:1000){
    num = vector("numeric",99)
    denom = vector("numeric",99)
      for (i in seq_along((Temps))) {
        RTemp = sample(Temps, 100)
        if (i <100) {
          num[i] = as.vector( RTemp[i+1] - mean(RTemp) ) * (RTemp[i] -
mean(RTemp) )
          denom[i] = as.vector(( RTemp[i] - mean(RTemp) )^2)
      }
        else
          totalnum = sum(num)
          totaldenom = sum(denom)
      }
        acfs[j] = totalnum/totaldenom
  }
#Calculate p value
  p = length(acfs[acfs > autocorrcoef])/1000
  print("p value for autocorrelation coeffice=ient of lag 1 is ")
  print(p)
  message = "p value for autocorrelation coeffice=ient of lag 1 is "
  output = c(message,p)
  write(output,'../Results/pvalue.txt' )
#Since p value indicates correlation between points, lets look at moving average
#and plot a trend line
  ma = movavg(MyData$Temps, 2, "s") # simple moving average with 2 points
  MyData = as.data.frame(cbind(MyData, ma)) # need a dataframe for ggplot
  lm = summary(lm(MyData$ma ~ MyData$Years, MyData)) #a linear model of moving
averages
  pdf("../Results/TAutocorrmovingavg.pdf")
  ggplot(MyData, aes(y = MyData$ma, x = MyData$Years , colour =
abs(lm$residuals)))+
  geom_point()+
  geom_abline(intercept = lm$coefficients[1][1],
               slope = lm$coefficients[2][1],
                colour = "red")
  dev.off()
#######################
```