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#!/usr/bin/env Rscript
#Chapter 8.8 Final Practical

rm(list = ls())
library(stats) # for plot.ts
library(ggplot2)
library(pracma) # for movavg

# Collect the data
MyData = as.data.frame(read.csv("../Data/KeyWest.CSV"))

#load("../Data/KeyWestAnnualMeanTemperature.RData")
#Years = ats[[1]]
#Temps = MyData[[3]]
#MyData = as.data.frame(cbind(Years, Temps))

#Examine = function(Data){
  # plot simple time seriesgraphics.off()

pdf("../Results/TAutocorrtimeseries1.pdf")

ggplot(MyData, aes(x = Year, y = Temp))+
  labs(title = "Time series of temperature data for KeyWest 1900 - 2000", x = "date", y =
"Temperature")+
  geom_line()

dev.off()

pdf("../Results/TAutocorrtimeseries2.pdf")
par(mfrow = c(2,2))
sapply(1:4, function(x) plot(MyData$Temp[-c(100:(100-x+1))], MyData$Temp[-c(1:x)], ylab =
"Year", xlab = "year"))
dev.off()

#autocorrelation coef is  $\frac{\sum(Y[i+1]-\text{AveY})(Y[i]-\text{AveY})}{\sum(\text{sqr}(Y[i]-\text{AveY}))}$ 

# calculate  $\sum[(Y_{i+1} - \text{ave})(Y_i - \text{ave})]$  -- 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){

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# calculate 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("autocorrelation 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 coefficient of lag 1 is ")
print(p)
message = "p value for autocorrelation coefficient of lag 1 is "
output = c(message,p)
write(output,'../Results/pvalue.txt' )

pdf("../Results/TAutocorrHist.pdf")
hist(acfs, main = paste("distribution of random acfs. acf for sequential data 0.309"))
#Since p value indicates correlation between points, lets look at moving average
#and plot a trend line

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dev.off()
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ma = movavg(MyData$Temp, 2, "s") # simple moving average with 2 points
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MyData = as.data.frame(cbind(MyData,ma)) # need a dataframe for ggplot
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lm = summary(lm(MyData$ma ~ MyData$Year, MyData)) #a linear model of moving averages
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pdf("../Results/TAutocorrmovingavg.pdf")
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ggplot(MyData, aes(y = MyData$ma, x = MyData$Year , colour = abs(lm$residuals)))+
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geom_point()+
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labs(x = "Years", title = "Scatterplot of 2 point moving average and linear fit", y = "Moving  
Average")+
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geom_abline(intercept = lm$coefficients[1][1],
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            slope = lm$coefficients[2][1],
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            colour = "red")
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dev.off()
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