Package 'standaRdized'

April 2, 2019

Type Package

Version 1.0

Title Standardized Index Calculation

Date 2019-04-02
Author Willem Maetens
Maintainer Willem Maetens <w.maetens@vmm.be></w.maetens@vmm.be>
Depends xts
Imports stats, FAdist, glogis, fitdistrplus, lmomco, goftest
Suggests grDevices, graphics
Description This package provides functions and methods for the calculation of Standardized Indices such as the Standardized Precipitation Index (SPI), Standardized Precipitation Evapotranspiration Index (SPEI) or Standardized Streamflow Index (SSI).
License MIT + file LICENSE
RoxygenNote 6.1.1
R topics documented:
standaRdized-package
fit.distribution
fitplot
fprint
get.aggregated.value
get.reference.values
glo
Ukkel_RR
ORREI_NX
Index 12

2 fit.distribution

standaRdized-package Standardized Index Calculation

Description

Functions and methods for the calculation of Standardized Indices

Details

This package provides functions and methods for the calculation of Standardized Indices such as the Standardized Precipitation Index (SPI), Standardized Precipitation Evapotranspiration Index (SPEI) or Standardized Streamflow Index (SSI).

Author(s)

Willem Maetens

Maintainer: Willem Maetens <w.maetens@vmm.be>

fit.distribution

Calculate distribution parameters and statistics

Description

This function calculates the distribution parameters and a number of statistics for a numeric vector and returns them as a named vector. This function is used internally by the standardized.index function or can be used to provide input to it.

Usage

```
fit.distribution(data, distr, method = c("mle", "lmom"), na.thres = 10)
```

Arguments

data vector of data

distr character string specifying the distribution, see details

method distribution fitting method, see details

na. thres maximum percentage of NA values allowed in data, default = 10%

Details

Supported distributions are: gamma ('gamma'), 3-parameter gamma ('gamma3'), Weibull ('weibull'), 3-parameter Weibull ('weibull3'), Generalized Extreme Value ('gev'), and Generalized Logistic ('glogis'). Supported distribution fitting methods are: Maximum Likelihood Estimation ('mle', default for 'gamma', 'weibull', 'gev' and 'glogis') and L-Moments ('lmom', default for 'gamma3' and 'weibull3'). 'mle' is not supported for distributions 'gamma3' and 'weibull3'. For distr = 'glogis' and method = 'lmom', the 'glo' distribution from package 'lmomco' is used, and its parameters are returned.

fitplot 3

Value

a named vector containing:

- fitted distribution parameters, parameters are distribution-specific
- prob.zeroempirical probability of zeros in data, used in SI calculation with with distributions not including zero such as gamma and Weibull
- n.obsthe total number of observations in data (including NA values)
- n.nathe number of NA values in data
- ks.pvalp-value for a two-sided Kolmogorov-Smirnov test that data comes form the fitted distribution
- ad.pvalp-value for a two-sided Anderson-Darling test that data comes form the fitted distribution The data (without NA values) and distr, method and na.thres settings are added to the result as addditional attributes.

See Also

```
standardized.index, fitplot
```

Examples

```
data(Ukkel_RR)
# calculate the total rainfall for all months June
monthly.precipitation <- apply.monthly(x=Ukkel_RR,FUN=sum)
data <- c(coredata(monthly.precipitation[format(index(monthly.precipitation),'%m')=='06']))
# fit gamma distribution to the data
fit <- fit.distribution(data=data,distr='gamma',method='mle')
fitplot(x=fit,main='June precipitation',xlab='precipitation (mm)')</pre>
```

fitplot

Goodness-of-fit Plot

Description

Function to generate a goodness-of-fit plot for output of the fit.distribution function.

Usage

```
fitplot(x, date = NULL, main = NULL, xlab = 'data', filename = NULL)
```

Arguments

X	output object of the fit.distribution function
date	reference date for the distribution parameters (optional)
main	plot title (optional)
xlab	X-axis label for plot (optional)
filename	if provided, the plot is written to a .png file with this filename, otherwise console output is used

4 fprint

Value

A figure displaying goodness-of-fit information.

See Also

```
standardized.index, fitplot
```

Examples

```
data(Ukkel_RR)
# calculate the total rainfall for all months June
monthly.precipitation <- apply.monthly(x=Ukkel_RR,FUN=sum)
data <- c(coredata(monthly.precipitation[format(index(monthly.precipitation),'%m')=='06']))
# fit gamma distribution to the data?pn
fit <- fit.distribution(data=data,distr='gamma',method='mle')
# goodness of fit plot
fitplot(x=fit,main='June precipitation',xlab='precipitation (mm)')</pre>
```

fprint

Formatted xts Printing

Description

Print the xts attributes, data head and data tail of xts objects or xts objects in lists in a formatted manner.

Usage

```
fprint(x, nlines = 10, ...)
```

Arguments

x an xts object to be printed

nlines approximate number of object rows to print (divided over head and tail of object) with a minimum of 4, if negative, the entire object is printed

... additional attributes to be added

See Also

xts

Examples

```
data(Ukkel_RR)
fprint(Ukkel_RR)
```

get.aggregated.value 5

```
get.aggregated.value Get Aggregated Value
```

Description

Function to get the aggregated value for a single aggregation period

Usage

```
get.aggregated.value(date, data, agg.length, agg.fun = "sum",
  agg.na.thres = 10, agg.interpolation = c("none", "linear", "mean",
  "zeros"), period.warn = TRUE)
```

Arguments

date	date for which the aggregated value is determined	
data	an xts object containing daily data	
agg.length	length of the aggregation period in days	
agg.fun	function on x to apply to the aggregation data, default is 'sum'	
agg.na.thres	threshold for the percentage of na values allowed in the aggregation period data, $default = 10$	
agg.interpolation		
	interpolation type for missing values in individual aggregation period data before applying agg.fun: 'none' (default, NA's are removed), 'linear', 'mean', or 'zeros'	
period.warn	if TRUE, a warning is when the requested aggregation period contains dates not	

Details

This function determines the dates in an aggregation period for standardized index calculation, extracts the corresponding data and applies an aggregation function to the data (default is 'sum', but any function on x can be passed).

Value

A numeric value giving the aggregated value for the aggregation period

See Also

```
standardized.index, get.reference.values
```

included in data

6 get.reference.values

Examples

```
data(Ukkel_RR)
date <- as.Date('2018-07-01')
# get the aggregated value values for the 30 day-period preceding date
get.aggregated.value(date = date, data = Ukkel_RR, agg.length=30)</pre>
```

get.reference.values Get Reference Values for Aggregation Periods

Description

Function to get the reference values for aggregation periods

Usage

```
get.reference.values(date, ref.data, agg.length, agg.fun = "sum",
  ref.years = NULL, ref.length = 30, agg.na.thres = 10,
  agg.interpolation = c("none", "linear", "mean", "zeros"))
```

Arguments

date	date for which the reference values from other years are determined	
ref.data	an xts object containing daily reference data	
agg.length	length of the aggregation period in days	
agg.fun	function on x to apply to the aggregation data, default is 'sum'	
ref.years	years to be used as reference period, default (NULL) is to use all years in ref.data. If ref.years is set to NA, ref.length is used to determine the reference period.	
ref.length	if ref.years is null, the ref.length number of years (default = 30) preceding (but not including) the index.out timestamp are used as reference period	
agg.na.thres	threshold for the percentage of na values allowed in the aggregation period data, $default = 10$	
agg.interpolation		
	interpolation type for missing values in individual aggregation period data be-	
	fore applying agg.fun: 'none' (default, NA's are removed), 'linear', 'mean', or 'zeros'	

Details

This function determines the dates in each of the aggregation periods for standardized index calculation, extracts the corresponding data from ref.data and applies an aggregation function to the data of each individual aggregation period (default is 'sum', but any function on x can be passed). Reference periods are set by using the ref.years argument to pass specific years to be used as reference period (e.g. for 1981 to 2010, pass seq(1981,2010)). When ref.years is set to NULL, all possible

glo 7

years in ref.data are used. Alternatively, ref.years can be set to NA, in which case ref.length (default = 30) will determine the length of the reference period preceding, but not including, the date for which the reference values are being determined. Warnings will be generated when the requested reference period falls outside ref.data, or when expected aggregation period dates are not present in ref.data.

Value

A named vector with reference period data.

See Also

```
standardized.index, codefit.distribution
```

Examples

```
data(Ukkel_RR)
date <- as.Date('2018-07-01')
# get all reference values for the 30 day-period preceding date
get.reference.values(date = date, ref.data = Ukkel_RR, agg.length=30)
# get 1981-2010 reference values for the 30 day-period preceding date
get.reference.values(date = date, ref.data = Ukkel_RR, agg.length=30, ref.years=seq(1981,2010))
# get the previos 30 years' reference values for the 30 day-period preceding date
get.reference.values(date = date, ref.data = Ukkel_RR, agg.length=30, ref.years=NA, ref.length=30)</pre>
```

glo

Generalized Logistic Distribution

Description

Generalized Logistic Distribution

Usage

```
pglo(q, xi, alpha, kappa)
rglo(n, xi, alpha, kappa)
```

Arguments

q	vector of quantiles
xi	distribution location parameter
alpha	distribution scale parameter
kappa	distribution shape parameter
n	number of observatins

8 standardized.index

Details

Generalized Logistic Distribution CDF definition as a wrapper for cdfglo analogous to other pdistr functions.

Value

pglo gives the distribution function and rglo generates random deviates.

See Also

```
cdfglo, fit.distribution
```

Examples

```
data(Ukkel_RR)
# calculate the total rainfall for all months June
monthly.precipitation <- xts::apply.monthly(x=Ukkel_RR,FUN=sum)
data <- c(coredata(monthly.precipitation[format(index(monthly.precipitation),'\%m')=='06']))
# fit generalized logistic distribution to the data
fit <- fit.distribution(data=data,distr='glo',method='lmom')
fit</pre>
```

standardized.index

Standardized Index Calculation

Description

Function to calculate a Standardized Index (SPI, SPEI, SSI,...) for a time series.

Usage

```
standardized.index(data, index.out, agg.length, agg.fun = "sum",
  ref.data = data, distr = c("gamma", "gamma3", "weibull", "weibull3",
  "gev", "glogis"), method = c("mle", "lmom"), params = NULL,
  ks.thres = NULL, ad.thres = NULL, ref.years = NULL,
  ref.length = 30, ref.na.thres = 10, agg.na.thres = ref.na.thres,
  agg.interpolation = c("none", "linear", "mean", "zeros"), digits = 2,
  output.attrs = c("some", "all"))
```

Arguments

data	an xts object containing observed daily data
index.out	vector of dates for which the standardized index is to be calculated
agg.length	length of the aggregation period in days
agg.fun	function on x to apply to the aggregation data, default is 'sum'
ref.data	an xts object containing daily reference data, default is data itself

standardized.index 9

	distr	name of the distribution to be fitted, see details
	method	distribution fitting method, 'mle' (default) for maximum likelihood estimation, 'lmom' for L-moments
	params	xts containing the reference distribution parameters for each index.out, if not specified (NULL) or missing for specific dates, they are calculated, in which case ref.data should be specified
	ks.thres	threshold p-value for the Kolmogrov-Smirnov test, if rejected, the value is set to NA, default= NULL (test not applied)
	ad.thres	threshold p-value for the Anderson-Darling test, if rejected, the value is set to NA, default= NULL (test not applied)
	ref.years	years to be used as reference period, default is to use all years in ref.data. If $NULL$, ref.length is used
	ref.length	if ref.years is null, the ref.length number of years (default = 30) preceding (but not including) the index.out timestamp are used as reference period
	ref.na.thres	threshold for the percentage of NA values allowed in reference period data, default = 10%
	agg.na.thres	threshold for the percentage of na values allowed in the aggregation period data, default = ref.na.thres
agg.interpolation		
		interpolation type for missing values in aggregation data for an individual reference period element: 'none' (default, NA's are removed), 'linear', 'mean', or 'zeros'
	digits	number of digits for rounding the resulting standardized index values, default = 2
	output.attrs	determines what is attached as xtsAttributes: 'some' (default) adds function settings, and 'all' adds function settings, data and ref.data attributes and the reference values for index.out, aggregation values for index.out, and an xts object containing the fitted parameters

Details

The argument distr can be either: 'gamma' for the gamma distribution, 'gamma3' for the 3-parameter gamma distribution, 'weibull' for the 'weibull distribution, 'gev' for the Generalized Extreme Value distribution, or 'glo' for the shifted log-logistic distribution. The fit.distribution function is used internally to calculate distribution fits, alternatively the parameters for the reference distribution can be supplied via the params argument.

Value

An xts object containing the standardized index values.

See Also

fit.distribution, get.reference.values, fprint

10 Ukkel_RR

Examples

```
data(Ukkel_RR)
# since this is rainfall data, we are calculating the SPI
# calculate SPI-1 for July 2011, which is approximated by setting agg.length to 30 days
SPI_1 <- standardized.index(data=Ukkel_RR,agg.length=30,index.out=index(Ukkel_RR['2011-07']))
fprint(SPI_1)
# calculate SPI-3 for July 2011, which is approximated by setting agg.length to 90 days
SPI_3 <- standardized.index(data=Ukkel_RR,agg.length=90,index.out=index(Ukkel_RR['2011-07']))
fprint(SPI_3)</pre>
```

Ukkel_RR

Ukkel Daily Precipitation

Description

Daily precipitation (mm/day) for Ukkel from 1898 to 2002.

Format

An xts object on 1880-01-01/2019-02-28 containing:

```
[,'value'] num Precipitation (mm/day)
```

With xts attributes:

\$ name: chr "Ukkel" \$ country: chr "Belgium" "RR" \$ element : chr \$ unit: chr "mm" \$ longitude: 4.36638889 num \$ latitude : 50.8 num \$ elevation: 100 num

\$ source : chr "ECA\&D (ecad.eu)"

Details

xts object containing daily rainfall at the Ukkel station in Belgium

Source

Royal Meteorological Institute of Belgium (RMI) via https://www.ecad.eu/

Examples

```
data(Ukkel_RR)
```

Ukkel_RR 11

str(Ukkel_RR)
fprint(Ukkel_RR)

Index

```
*Topic SPEI
    standaRdized-package, 2
*Topic SPI
    standaRdized-package, 2
*Topic SSI
    standaRdized-package, 2
*Topic datasets
    Ukkel_RR, 10
*Topic standardized_index
    standaRdized-package, 2
*Topic xts
    standaRdized-package, 2
cdfglo, 8
fit.distribution, 2, 7-9
fitplot, 3, 3, 4
fprint, 4, 9
get.aggregated.value, 5
get.reference.values, 5, 6, 9
glo, 7
pglo (glo), 7
rglo (glo), 7
standaRdized(standaRdized-package), 2
standaRdized-package, 2
standardized.index, 3-5, 7, 8
Ukkel_RR, 10
xts, 4
```