

R Package Development by Means of Literate Programming (**noweb**)

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1 Introduction

2 Detecting Peaks/Troughs

2.1 Notation

A uniformly sampled time series $\mathbf{y} = \{y_1, \dots, y_i, \dots, y_T\}$ with T data points is considered. The detection of peak/trough points is achieved by a function $S(i, y_i, T)$ that returns for data point y_i a score value.¹ If this score value surpasses a user-provided threshold value θ , /i.e./, $S(i, y_i, T) \geq \theta$ then the point is considered as a local peak/trough.

Furthermore, in case local peak/trough points appear closely together with respect to time (clustered), then these points can be classified as a burst or bust, respectively.

2.2 Algorithms

In [Palshikar \(2009\)](#) five different score functions S have been suggested. All have in common, that a centred window of size $2*k+1$ around y_i is considered. That is, for a positive integer k the k right neighbours $N^+(i, k, T) = \{y_{i+1}, \dots, y_{i+k}\}$ and the k left neighbours $N^-(i, k, T) = \{y_{i-k}, \dots, y_{i-1}\}$ are employed for assessing y_i as a local peak/trough. The union of $N^-(i, k, T)$ and $N^+(i, k, T)$ is defined as $N(i, k, T) = N^-(i, k, T) \cup N^+(i, k, T)$ and if the centre point is included as $N'(i, k, T) = N^-(i, k, T) \cup y_i \cup N^+(i, k, T)$.

The first function, S_1 , computes the score value as the average of the maximum differences between y_i with its left and right neighbours. The function is defined as:

$$S_1 = \frac{\max(y_i - y_{i-1}, \dots, y_i - y_{i-k}) + \max(y_i - y_{i+1}, \dots, y_i - y_{i+k})}{2} \quad (1)$$

The equation (1) can be casted in R as:

```
1 <score-maxdiff 1>≡  
  scmaxdiff <- function(x, k){
```

¹It suffices to provide a score function for peaks only. Trough points can be detected by using the negative values of the series \mathbf{y} .

```

    cp <- k + 1L
    lmax <- max(x[cp] - head(x, k))
    rmax <- max(x[cp] - tail(x, k))
    (lmax + rmax) / 2.0
}

```

Defines:

`scmaxdiff`, used in chunks 4–6.

Instead of using the maximum differences of y_i with its k left and right neighbours as in (1), an alternative is to compute the mean differences and evaluate the average thereof:

$$S_2 = \frac{\frac{(y_i - y_{i-1}, \dots, y_i - y_{i-k})}{k} + \frac{(y_i - y_{i+1}, \dots, y_i - y_{i+k})}{k}}{2} \quad (2)$$

This equation can be casted in R as:

```

2a  <score-diffmean 2a>≡
    scdiffmean <- function(x, k){
      cp <- k + 1L
      ldmean <- x[cp] - mean(head(x, k))
      rdmean <- x[cp] - mean(tail(x, k))
      (ldmean + rdmean) / 2.0
    }

```

Defines:

`scdiffmean`, used in chunks 4–6.

Another variation of score computation that has been proposed by [Palshikar \(2009\)](#) is to consider the differences to the mean of the k left and right neighbours, that is:

$$S_3 = \frac{(y_i - \frac{(y_{i-1}, \dots, y_{i-k})}{k}) + (y_i - \frac{(y_{i+1}, \dots, y_{i+k})}{k})}{2} \quad (3)$$

The equation (3) can be casted as R function `scavgdiff` for instance as follows:

```

2b  <score-avgdiff 2b>≡
    scavgdiff <- function(x, k){
      cp <- k + 1L
      lmean <- mean(x[cp] - head(x, k))
      rmean <- mean(x[cp] - tail(x, k))
      (lmean + rmean) / 2.0
    }

```

Defines:

`scavgdiff`, used in chunks 4–6.

The fourth proposed score function differs from the previous three in the sense that it does take explicitly the differences between y_i and its neighbours explicitly into account, but tries to capture its information content by means of relative entropy. The entropy of a vector A with elements $A = \{a_1, \dots, a_m\}$ is given as:

$$H_w(A) = \sum_{i=1}^M (-p_w(a_i) \log(p_w(a_i))) \quad (4)$$

where $p_w(a_i)$ is an estimate of the density value at a_i . The score function is now based on computing the entropies of $H(N((k, i, T)))$ and $H(N'(k, i, T))$. Hereby, the densities can be determined by means of a kernel density estimator. The score function is then defined as the difference of the entropies:

$$S_4 = H(N((k, i, T))) - H(N'(k, i, T)) \quad (5)$$

This concept is implemented in the function `scentropy()`. The empirical density is computed by calling `density()`. The ellipsis argument of `scentropy()` is passed down to this function and hereby allowing the user to employ other than the default arguments of `density()`.

3 *<score-entropy 3>*≡
`scentropy <- function(x, k, ...){`
`cp <- k + 1L`
`dfull <- density(x, ...)$y`
`hfull <- sum(-dfull * log(dfull))`
`dexct <- density(x[-cp], ...)$y`
`hexct <- sum(-dexct * log(dexct))`
`hfull - hexct`
`}`

Defines:

`scentropy`, used in chunks 4–6.

Finally, a moment-based score function has been put forward in the article by Palshikar. Hereby, the first and second moment of $N((k, i, T))$ are computed and a t-type statistic can be computed as $(y_i - m)/s$. If this statistic surpasses a provided threshold h , then the data point is considered as a local peak/trough.

$$S_5 = \begin{cases} 1 & (y_i - m)/s \geq h \\ 0 & \text{else} \end{cases} \quad (6)$$

This type of scoring algorithm is implemented as function `scttype()` below:

```
4a  <score-ttype 4a>≡
    scttype <- function(x, k, tval){
      cp <- k + 1L
      m <- mean(x[-cp])
      s <- sd(x[-cp])
      tstat <- (x[cp] - m) / s
      if ( abs(tstat) < tval ){
        tstat <- 0
      }
      tstat
    }
```

Defines:

`scttype`, used in chunks 4-6.

Incidentally, an ensemble forecast of these five algorithms can be utilized for local peak/trough classification can be employed. Hereby, one could either use a hybrid approach, whereby only those data points are considered as peak/trough points, if all five methods coincide. This concept is casted in the function `schybrid()`. Hereby, the signs of all five scoring algorithm are tested for equality.

```
4b  <score-hybrid 4b>≡
    schybrid <- function(x, k, tval, ...){
      s <- c(sign(scmxdiff(x, k)),
             sign(scvdiff(x, k)),
             sign(scdiffmean(x, k)),
             sign(scentropy(x, k, ...)),
             sign(scttype(x, k, tval)))
      val <- unique(s)
      if ( length(val) < 2 ){
        return(s[1])
      } else {
        return(0)
      }
    }
```

Defines:

`schybrid`, used in chunk 6a.

Uses `scavdiff` 2b, `scdiffmean` 2a, `scentropy` 3, `scmxdiff` 1, and `scttype` 4a.

It is also conceivable to base the classification on a majority vote. For instance, if three out of the five algorithm classify a data point as a local peak/trough, then this is taken as sufficient evidence. This approach is defined in the function `scvote()` below. The count of same 'votes' is set by the argument `confby`. Its default value is 3, *i.e.* a simple majority. For `confby = 5` the function would return the same classification as `schybrid()` does.

```
5  <score-vote 5>≡
    scvote <- function(x, k, tval, confby = 3, ...){
      s <- c(sign(scmaydiff(x, k)),
             sign(scavgdifff(x, k)),
             sign(scdiffmean(x, k)),
             sign(scentropy(x, k, ...)),
             sign(scttype(x, k, tval)))
      pos <- rep(1, 5)
      zer <- rep(0, 5)
      neg <- rep(-1, 5)
      spos <- sum(s == pos)
      szer <- sum(s == zer)
      sneg <- sum(s == neg)
      v <- c(spos, szer, sneg)
      idx <- which(v >= confby)
      vals <- c(1, 0, -1)
      if ( length(idx) > 0 ){
        return(vals[idx])
      } else {
        return(0)
      }
    }
  }
```

Defines:

`scvote`, used in chunk 6a.

Uses `scavgdifff` 2b, `scdiffmean` 2a, `scentropy` 3, `scmaydiff` 1, and `scttype` 4a.

2.3 Combining score methods

6a $\langle \text{score-wrapper 6a} \rangle \equiv$

```

score <- function(x, k,
                  scoreby = c("vote", "avg", "diff", "max", "ent",
                              "ttype", "hybrid"),
                  tval = 1.0, confby = 3, ...){
  scoreby <- match.arg(scoreby)
  ans <- switch(scoreby,
                vote = scvote(x, k, tval, confby, ...),
                avg = scavgdifff(x, k),
                diff = scdiffmean(x, k),
                max = scmaxdiff(x, k),
                ent = scentropy(x, k, ...),
                ttype = scttype(x, k, tval),
                hybrid = schybrid(x, k, tval, ...)
                )
  ans
}

```

Defines:

`score`, never used.

Uses `scavgdifff` 2b, `scdiffmean` 2a, `scentropy` 3, `schybrid` 4b, `scmaxdiff` 1, `scttype` 4a, and `scvote` 5.

The content/structure of the file `score.R` is given as:

6b $\langle \text{score.R 6b} \rangle \equiv$

```

<man-func-score 9a>
<score-wrapper 6a>
#' @rdname score
<score-maxdiff 1>
#' @rdname score
<score-diffmean 2a>
#' @rdname score
<score-avgdiff 2b>
#' @rdname score
<score-entropy 3>
#' @rdname score
<score-ttype 4a>
#' @rdname score
<score-hybrid 4b>
#' @rdname score
<score-vote 5>

```

This code is written to file `score.R`.

@

Within this file, all score-related methods and the wrapper-function `score()` is included. The function definitions are interspersed with the roxygen tags, which will be parsed to the Rd-file `score.Rd`.

3 Package structure

3.1 Preliminaries

First, a skeleton of the package

```
7 <DESCRIPTION.R 7>≡
  Package: hiker
  Title: Local Peak and Trough of a Time Series
  Version: 0.0.0.9000
  Authors@R: person("Bernhard", "Pfaff", email = "bernhard@pfaffikus.de",
                    role = c("aut", "cre"))
  Description: Methods for detecting local peaks and troughs of a time series.
  Depends: R (>= 3.3.1), zoo, methods
  License: GPL-3
  Encoding: UTF-8
  LazyData: true
```

This code is written to file `DESCRIPTION.R`.

@

3.2 Import directives and S4-classes

```
8 <Allclasses.R 8>≡
  #' @import methods
  NULL
  #' @import zoo
  NULL
  #' @importFrom stats density sd na.omit start end smooth
  NULL
  #' @importFrom utils head tail
  NULL

  # Setting old (aka S3) classes
  setOldClass("zoo")

  <man-class-HikeR 9b>
  setClass("HikeR", slots = list(ys = "zoo",
                                k = "integer",
                                scoreby = "character",
                                yname = "character"))

  <man-class-PTBB 10>
  setClass("PTBB", slots = list(pt = "zoo",
                                type = "character",
                                h = "numeric"))
```

This code is written to file `Allclasses.R`.

@

4 Appendix

4.1 Roxygen Documentation

4.2 Documentation of functions

9a $\langle \text{man-func-score } 9a \rangle \equiv$

```
#' Basic scoring methods for local minima and maxima
#'
```

#' These are basic functions for evaluating the centre point of a time series as local minimum or maximum.

#' Hereby, a score value is computed according to various methods.

#' If the score is positive, the centre point is tentatively classified as a local peak.

#' Incidentally, negative scores indicate a local minima.

#'

#' @param x `\code{numeric}`, vector of length `\code{2 * k + 1}`.

#' @param k `\code{integer}`, the count of left/right neighbours.

#' @param scoreby `\code{character}`, the scoring method to be used.

#' @param tval `\code{numeric}`, factor for standard deviation band

#' if `\code{scoreby = 'ttype'}`.

#' @param confby `\code{integer}`, count of minimum vote, values in the set `\code{3:5}`.

#' @param ... ellipsis argument.

#'

#' @name score

#' @family scores

#' @return `\code{numeric}`, the score value.

NULL

#' @rdname score

#' @export

@

4.3 Documentation of S4-classes

9b $\langle \text{man-class-HikeR } 9b \rangle \equiv$

```
#' S4 class \code{HikeR}
#'
```

#' Formal class for classifying local minima and maxima of a time series.

#'

#' @slot ys `\code{zoo}`, time series with associated scores.

#' @slot k `\code{integer}`, count of left/right neighbours around centre point.

#' @slot scoreby `\code{character}`, scoring method.

#' @slot yname `\code{character}`, name of the series.

#' @exportClass HikeR

```

@
10  <man-class-PTBB 10>≡
    #' S4 class \code{PTBB}
    #'
    #' Formal class for peaks, troughs, burst, busts and
    #' intermittent phase of a time series.
    #'
    #' @slot pt \code{zoo}, logical: indicating peak/trough points.
    #' @slot type \code{character}, type of point/phase.
    #' @slot h \code{numeric}, the threshold for score evaluation.
    #' @exportClass PTBB
@

```

4.4 Makefile

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References

- Palshikar, G. (2009). Simple algorithms for peak detection in time-series. In *First Int. Conf. Advanced Data Analysis, Business Analytics and Intelligence*, Ahmedabad, India.