The doBy package

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Contents

1	Intr	roduction	2
2	Dat	a used for illustration	2
3	Wo	rking with groupwise data	3
	3.1	The summaryBy function	3
		3.1.1 Basic usage	3
		3.1.2 Using predefined functions	3
		3.1.3 Copying variables out with the id argument	4
		3.1.4 Statistics on functions of data	4
		3.1.5 Using '.' on the left hand side of a formula	5
		3.1.6 Using '.' on the right hand side of a formula	5
		3.1.7 Using '1' on the right hand side of the formula	5
		3.1.8 Preserving names of variables using keep.names	6
	3.2	The orderBy function	6
	3.3	The splitBy function	7
	3.4	The sampleBy function	7
	3.5	The subsetBy function	7
	3.6	The transformBy function	8
	3.7	The lapplyBy function	8
4	Con	trasts, estimable functions, LSMEANS	8
	4.1	The esticon function	8
	4.2	LSMEANS	9
5	Mis	cellaneous	10
	5.1	The firstobs() / lastobs() function	10
	5.2	The which.maxn() and which.minn() functions	10
	5.3	Subsequences - subSeq()	10
	5.4	Recoding values of a vector - recodeVar()	11

6	\mathbf{Ack}	nowledgements	18
	5.7	Example: Using subSeq() and timeSinceEvent()	15
	5.6	Time since an event - timeSinceEvent()	12
	6.6	Renaming columns of a dataframe or matrix – renameCol()	12

1 Introduction

The doBy package contains a variety of utility functions. This working document describes some of these functions. The package originally grew out of a need to calculate groupwise summary statistics (much in the spirit of PROC SUMMARY of the SAS system), but today the package contains many different utilities.

The doBy package (and this document as a .pdf file) is available from

http://cran.r-project.org/web/packages/doBy/index.html

The package is loaded with:

```
library(doBy)
```

2 Data used for illustration

The description of the doBy package is based on the following datasets.

CO2 data The CO2 data frame comes from an experiment on the cold tolerance of the grass species *Echinochloa crus-galli*. To limit the amount of output we modify names and levels of variables as follows

```
data(CO2)

CO2 <- transform(CO2, Treat=Treatment, Treatment=NULL)

levels(CO2$Treat) <- c("nchil", "chil")

levels(CO2$Type) <- c("Que", "Mis")

CO2 <- subset(CO2, Plant %in% c("Qn1", "Qc1", "Mn1", "Mc1"))
```

Airquality data The airquality dataset contains air quality measurements in New York, May to September 1973. The months are coded as $5, \ldots, 9$. To limit the output we only consider data for two months:

```
airquality <- subset(airquality, Month %in% c(5,6))
```

Dietox data The dietox data are provided in the doBy package and result from a study of the effect of adding vitamin E and/or copper to the feed of slaughter pigs.

3 Working with groupwise data

3.1 The summaryBy function

The summaryBy function is used for calculating quantities like "the mean and variance of x and y for each combination of two factors A and B". Examples are based on the CO2 data.

3.1.1 Basic usage

For example, the mean and variance of uptake and conc for each value of Plant is obtained by:

```
myfun1 <- function(x){c(m=mean(x), v=var(x))}</pre>
summaryBy(conc+uptake~Plant, data=CO2,
FUN=myfun1)
Plant conc.m conc.v uptake.m uptake.v
  Qn1
        435 100950
                        33.23
                                 67.48
  Qc1
          435 100950
                        29.97
                                 69.47
  Mn1
          435 100950
                        26.40
                                 75.59
          435 100950
```

Defining the function to return named values as above is the recommended use of summaryBy. Note that the values returned by the function has been named as m and v.

If the result of the function(s) are not named, then the names in the output data in general become less intuitive:

```
myfun2 <- function(x){c(mean(x), var(x))}</pre>
 summaryBy(conc+uptake~Plant, data=CO2,FUN=myfun2)
  Plant conc.FUN1 conc.FUN2 uptake.FUN1 uptake.FUN2
    Qn1
              435
                     100950
                                   33.23
                                                67.48
              435
                      100950
                                   29.97
2
    Qc1
                                                69.47
   Mn1
              435
                      100950
                                   26.40
                                                75.59
              435
                      100950
                                   18.00
    Mc1
                                                16.96
```

3.1.2 Using predefined functions

It is possible use a vector of predefined functions. A typical usage will be by invoking a list of predefined functions:

```
summaryBy(uptake~Plant, data=CO2, FUN=c(mean,var,median))
  Plant uptake.mean uptake.var uptake.median
              33.23
                          67.48
                                         35.3
1
   Qn1
2
    Qc1
              29.97
                          69.47
                                         32.5
3
    Mn1
              26.40
                          75.59
                                         30.0
    Mc1
              18.00
                          16.96
                                          18.9
```

Slightly more elaborate is

```
mymed <- function(x)c(med=median(x))</pre>
 summaryBy(uptake~Plant, data=CO2, FUN=c(mean,var,mymed))
 Plant uptake.mean uptake.var uptake.mymed
            33.23
                        67.48
   Qn1
              29.97
                         69.47
   Qc1
              26.40
                         75.59
3
   Mn1
                                        30.0
              18.00
                         16.96
```

The naming of the output variables determined from what the functions returns. The names of the last two columns above are imposed by summaryBy because myfun2 does not return named values.

3.1.3 Copying variables out with the id argument

To get the value of the Type and Treat in the first row of the groups (defined by the values of Plant) copied to the output dataframe we use the id argument: as:

```
summaryBy(conc+uptake~Plant, data=CO2, FUN=myfun1, id=~Type+Treat)

Plant conc.m conc.v uptake.m uptake.v Type Treat
1 Qn1 435 100950 33.23 67.48 Que nchil
2 Qc1 435 100950 29.97 69.47 Que chil
3 Mn1 435 100950 26.40 75.59 Mis nchil
4 Mc1 435 100950 18.00 16.96 Mis chil
```

3.1.4 Statistics on functions of data

We may want to calculate the mean and variance for the logarithm of uptake, for uptake+conc (not likely to be a useful statistic) as well as for uptake and conc. This can be achieved as:

```
summaryBy(log(uptake)+I(conc+uptake)+ conc+uptake~Plant, data=CO2,
 FUN=myfun1)
 Plant log(uptake).m log(uptake).v conc + uptake.m conc + uptake.v conc.m
  0n1
               3.467
                           0.10168
                                            468.2
                                                           104747
                                                                     435
   Qc1
               3.356
                           0.11873
                                            465.0
                                                          105297
                                                                     435
  Mn1
               3.209
                           0.17928
                                            461.4
                                                          105642
                                                                     435
               2.864
                           0.06874
                                            453.0
                                                           103157
                                                                     435
4 Mc1
  conc.v uptake.m uptake.v
1 100950
                   67.48
        33.23
2 100950
           29.97
                    69.47
3 100950
           26.40
                    75.59
4 100950
           18.00
                    16.96
```

If one does not want output variables to contain parentheses then setting p2d=TRUE causes the parentheses to be replaced by dots (".").

```
summaryBy(log(uptake)+I(conc+uptake)~Plant, data=CO2, p2d=TRUE,
 FUN=myfun1)
 Plant log.uptake..m log.uptake..v conc + uptake.m conc + uptake.v
                3.467
                            0.10168
                                                              104747
   Qn1
                                               468.2
                3.356
                                                               105297
    Qc1
                             0.11873
                                               465.0
                3,209
                                               461.4
                                                               105642
3
   Mn1
                            0.17928
    Mc1
                             0.06874
                                                               103157
```

3.1.5 Using '.' on the left hand side of a formula

It is possible to use the dot (".") on the left hand side of the formula. The dot means "all numerical variables which do not appear elsewhere" (i.e. on the right hand side of the formula and in the id statement):

```
summaryBy(log(uptake)+I(conc+uptake)+. ~Plant, data=CO2,
  FUN=myfun1)
  Plant log(uptake).m log(uptake).v conc + uptake.m conc + uptake.v conc.m
   Qn1
                3.467
                             0.10168
                                                468.2
                                                               104747
                                                                          435
                 3.356
                             0.11873
                                                465.0
                                                               105297
                                                                          435
    Qc1
    Mn1
                3.209
                             0.17928
                                                461.4
                                                               105642
                                                                          435
   Mc1
                2.864
                             0.06874
                                                453.0
                                                               103157
                                                                          435
  conc.v uptake.m uptake.v
1 100950
            33.23
                      67.48
2 100950
            29.97
                      69.47
3 100950
            26.40
                      75.59
4 100950
            18.00
                      16.96
```

3.1.6 Using '.' on the right hand side of a formula

The dot (".") can also be used on the right hand side of the formula where it refers to "all non–numerical variables which are not specified elsewhere":

```
summaryBy(log(uptake) ~Plant+., data=CO2,
FUN=myfun1)
Plant Type Treat log(uptake).m log(uptake).v
 0n1
       Que nchil
                         3.467
                                     0.10168
  Qc1
       Que chil
                         3.356
                                     0.11873
  Mn1 Mis nchil
                         3.209
                                     0.17928
  Mc1
       Mis chil
                         2.864
                                     0.06874
```

3.1.7 Using '1' on the right hand side of the formula

Using 1 on the right hand side means no grouping:

```
summaryBy(log(uptake) ~ 1, data=CO2,
FUN=myfun1)

log(uptake).m log(uptake).v
1 3.224 0.1577
```

3.1.8 Preserving names of variables using keep.names

If the function applied to data only returns one value, it is possible to force that the summary variables retain the original names by setting keep.names=TRUE. A typical use of this could be

```
      summaryBy(conc+uptake+log(uptake)~Plant,

      data=CO2, FUN=mean, id=~Type+Treat, keep.names=TRUE)

      Plant conc uptake log(uptake) Type Treat

      1 Qn1 435 33.23 3.467 Que nchil

      2 Qc1 435 29.97 3.356 Que chil

      3 Mn1 435 26.40 3.209 Mis nchil

      4 Mc1 435 18.00 2.864 Mis chil
```

3.2 The orderBy function

Ordering (or sorting) a data frame is possible with the orderBy function. Suppose we want to order the rows of the the airquality data by Temp and by Month (within Temp). This can be achieved by:

```
x<-orderBy(~Temp+Month, data=airquality)
```

The first lines of the result are:

```
head(x)
  Ozone Solar.R Wind Temp Month Day
    NA NA 14.3 56
                         5 5
           78 18.4 57
18
     6
                          5 18
25
   NA
           66 16.6 57
                        5 25
27
    NA
           NA 8.0 57
                          5 27
15
     18
           65 13.2
                    58
                          5 15
           266 14.9
     NΑ
```

If we want the ordering to be by decreasing values of one of the variables, we change the sign, e.g.

```
x<-orderBy(~-Temp+Month, data=airquality)
head(x)
  Ozone Solar.R Wind Temp Month Day
42
    NA
           259 10.9 93
                         6 11
43
    NA
           250 9.2
                    92
                            6 12
40
   71
           291 13.8 90
                           6 9
39
    NA
           273 6.9
                     87
                           6
                              8
41
     39
           323 11.5
                     87
                            6
                              10
           220 8.6
36
     NA
                     85
                               5
```

3.3 The splitBy function

Suppose we want to split the airquality data into a list of dataframes, e.g. one dataframe for each month. This can be achieved by:

```
x<-splitBy(~Month, data=airquality)
x

listentry Month
1    5    5
2    6    6</pre>
```

Hence for month 5, the relevant entry-name in the list is '5' and this part of data can be extracted as

```
x[['5']]
```

Information about the grouping is stored as a dataframe in an attribute called **groupid** and can be retrieved with:

```
attr(x, "groupid")

Month
1 5
2 6
```

3.4 The sampleBy function

Suppose we want a random sample of 50 % of the observations from a dataframe. This can be achieved with:

```
sampleBy(~1, frac=0.5, data=airquality)
```

Suppose instead that we want a systematic sample of every fifth observation within each month. This is achieved with:

```
sampleBy(~Month, frac=0.2, data=airquality,systematic=T)
```

3.5 The subsetBy function

Suppose we want to select those rows within each month for which the wind speed is larger than the mean wind speed (within the month). This is achieved by:

```
subsetBy(~Month, subset=Wind>mean(Wind), data=airquality)
```

Note that the statement Wind>mean(Wind) is evaluated within each month.

3.6 The transformBy function

The transformBy function is analogous to the transform function except that it works within groups. For example:

```
transformBy(~Month, data=airquality, minW=min(Wind), maxW=max(Wind),
chg=sum(range(Wind)*c(-1,1)))
```

3.7 The lapplyBy function

This lapplyBy function is a wrapper for first splitting data into a list according to the formula (using splitBy) and then applying a function to each element of the list (using apply).

Suppose we want to calculate the weekwise feed efficiency of the pigs in the dietox data, i.e. weight gain divided by feed intake.

```
data(dietox)
dietox <- orderBy(~Pig+Time, data=dietox)
v<-lapplyBy(~Pig, data=dietox, function(d) c(NA, diff(d$Weight)/diff(d$Feed)))
dietox$FE <- unlist(v)</pre>
```

Technically, the above is the same as

```
dietox <- orderBy(~Pig+Time, data=dietox)
wdata <- splitBy(~Pig, data=dietox)
v <- lapply(wdata, function(d) c(NA, diff(d$Weight)/diff(d$Feed)))
dietox$FE <- unlist(v)</pre>
```

4 Contrasts, estimable functions, LSMEANS

4.1 The esticon function

Consider a linear model which explains Ozone as a linear function of Month and Wind:

```
data(airquality)
 airquality <- transform(airquality, Month=factor(Month))</pre>
m<-lm(Ozone~Month*Wind, data=airquality)</pre>
coefficients(m)
(Intercept)
                 Month6
                              Month7
                                           Month8
                                                       Month9
                                                                      Wind
     50.748
                 -41.793
                              68.296
                                           82.211
                                                        23.439
                                                                     -2.368
Month6:Wind Month7:Wind Month8:Wind Month9:Wind
                              -6.154
                                           -1.874
```

When a parameter vector β of (systematic) effects have been estimated, interest is often in a particular estimable function, i.e. linear combination $\lambda^{\top}\beta$ and/or testing the hypothesis $H_0: \lambda^{\top}\beta = \beta_0$ where λ is a specific vector defined by the user.

Suppose for example we want to calculate the expected difference in ozone between consequtive months at wind speed 10 mph (which is about the average wind speed over the whole period).

The esticon function provides a way of doing so. We can specify several λ vectors at the same time. For example

```
Lambda <- rbind(
    c(0,-1,0,0,0,0,-10,0,0,0),
    c(0,1,-1,0,0,0,10,-10,0,0),
    c(0,0,1,-1,0,0,0,10,-10,0),
    c(0,0,0,1,-1,0,0,0,10,-10))
)
```

In other cases, interest is in testing a hypothesis of a contrast $H_0: \Lambda \beta = \beta_0$ where Λ is a matrix. For example a test of no interaction between Month and Wind can be made by testing jointly that the last four parameters in m are zero (observe that the test is a Wald test):

```
Lambda <- rbind(
    c(0,0,0,0,0,1,0,0,0),
    c(0,0,0,0,0,1,0,0),
    c(0,0,0,0,0,0,0,1,0),
    c(0,0,0,0,0,0,0,0,1)
)
```

```
esticon(m, Lambda, joint.test=T)

X2.stat DF Pr(>|X^2|)
1 22.11 4 0.0001906
```

For a linear normal model, one would typically prefer to do a likelihood ratio test instead. However, for generalized estimating equations of glm-type (as dealt with in the packages geepack and gee) there is no likelihood. In this case esticon function provides an operational alternative.

Observe that another function for calculating contrasts as above is the contrast function in the Design package but it applies to a narrower range of models than esticon does.

4.2 LSMEANS

Marginal means (also called population means or LSMEANS) can be calculated with lsmeans(). See the documentation of lsmeans() for examples.

5 Miscellaneous

5.1 The firstobs() / lastobs() function

To obtain the indices of the first/last occurrences of an item in a vector do:

```
x <- c(1,1,1,2,2,2,1,1,1,3)
firstobs(x)

[1] 1 4 10

lastobs(x)

[1] 6 9 10</pre>
```

The same can be done on a data frame, e.g.

```
firstobs("Plant, data=CO2)

[1] 1 8 15 22

lastobs("Plant, data=CO2)

[1] 7 14 21 28
```

5.2 The which.maxn() and which.minn() functions

The location of the n largest / smallest entries in a numeric vector can be obtained with

```
x <- c(1:4,0:5,11,NA,NA)
which.maxn(x,3)

[1] 11 10 4

which.minn(x,5)

[1] 5 1 6 2 7
```

5.3 Subsequences - subSeq()

Find (sub) sequences in a vector:

```
x \leftarrow c(1,1,2,2,2,1,1,3,3,3,3,1,1,1)
subSeq(x)
 first last slength midpoint value
  1 2 2 2 1
3
  6
       7
              2
                         1
    8
       11
              4
                     10
   12 14
                     13
              3
                          1
subSeq(x, item=1)
 first last slength midpoint value
                   2
  1 2
6 7
           2
    6
        7
               2
                           1
3 12 14
                         1
              3
                    13
subSeq(letters[x])
 first last slength midpoint value
   1 2 2 2
       5
2
    3
               3
                          b
3
       7
                         a
   8 11
               4
                     10
  12 14
                     13
subSeq(letters[x],item="a")
 first last slength midpoint value
              2
                    2
        7
                     7
    6
               2
                           a
    12
       14
                     13
                           a
```

5.4 Recoding values of a vector - recodeVar()

```
x <- c("dec", "jan", "feb", "mar", "apr", "may")
src1 <- list(c("dec", "jan", "feb"), c("mar", "apr", "may"))
tgt1 <- list("winter", "spring")
recodeVar(x, src=src1, tgt=tgt1)

[1] "winter" "winter" "spring" "spring"</pre>
```

5.5 Renaming columns of a dataframe or matrix - renameCol()

```
head(renameCol(CO2, 1:2, c("kk","11")))
  kk 11 conc uptake Treat
1 Qn1 Que 95 16.0 nchil
2 Qn1 Que 175
                30.4 nchil
3 Qn1 Que 250
               34.8 nchil
4 Qn1 Que 350
               37.2 nchil
5 Qn1 Que 500
               35.3 nchil
6 Qn1 Que 675
               39.2 nchil
head(renameCol(CO2, c("Plant", "Type"), c("kk", "ll")))
  kk 11 conc uptake Treat
1 Qn1 Que 95 16.0 nchil
2 Qn1 Que 175
               30.4 nchil
3 Qn1 Que 250
                34.8 nchil
4 Qn1 Que 350
                37.2 nchil
5 Qn1 Que 500
                35.3 nchil
6 Qn1 Que 675
                39.2 nchil
```

5.6 Time since an event - timeSinceEvent()

Consider the vector

Imagine that "1" indicates an event of some kind which takes place at a certain time point. By default time points are assumed equidistant but for illustration we define time time variable

```
#tvar <- seq_along(yvar) + c(0.1,0.2,0.3)
tvar <- seq_along(yvar) + c(0.1,0.2)
```

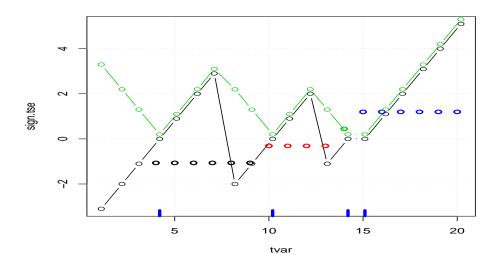
Now we find time since event as

```
tse<- timeSinceEvent(yvar,tvar)</pre>
  yvar tvar abs.tse sign.tse ewin run tae tbe
     0 1.1
                3.1
                       -3.1
                              1 NA NA -3.1
2
     0 2.2
                2.0
                       -2.0
                              1 NA NA -2.0
     0 3.1
                1.1
                       -1.1
                             1 NA NA -1.1
     1 4.2
                0.0
                        0.0
                              1 1 0.0 0.0
5
     0 5.1
                0.9
                        0.9
                               1
                                  1 0.9 -5.1
6
     0 6.2
                2.0
                        2.0
                              1
                                   1 2.0 -4.0
     0 7.1
                        2.9
                                  1 2.9 -3.1
                2.9
                              1
     0 8.2
                2.0
                       -2.0
                              2
                                  1 4.0 -2.0
     0 9.1
                       -1.1
                              2
9
                1.1
                                  1 4.9 -1.1
10
     1 10.2
                        0.0
                               2
                                   2 0.0 0.0
                0.0
     0 11.1
                        0.9
                               2
                                   2 0.9 -3.1
11
                0.9
12
     0 12.2
                2.0
                        2.0
                              2
                                   2 2.0 -2.0
13
     0 13.1
                1.1
                       -1.1
                               3
                                   2 2.9 -1.1
                        0.0
14
     1 14.2
                0.0
                              3
                                   3 0.0 0.0
15
     1 15.1
                0.0
                        0.0
                               4
                                   4 0.0
                                          0.0
                                   4 1.1
16
     0 16.2
                1.1
                        1.1
                               4
                                          NA
17
     0 17.1
                2.0
                        2.0
                               4
                                   4 2.0
                                          NA
18
     0 18.2
                3.1
                        3.1
                               4
                                   4 3.1
                                           NA
19
     0 19.1
                4.0
                        4.0
                               4
                                   4 4.0
                                           NA
20
     0 20.2
                                   4 5.1
```

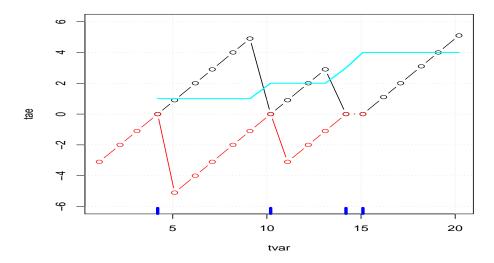
The output reads as follows:

- abs.tse: Absolute time since (nearest) event.
- sign.tse: Signed time since (nearest) event.
- ewin: Event window: Gives a symmetric window around each event.
- run: The value of run is set to 1 when the first event occurs and is increased by 1 at each subsequent event.
- tae: Time after event.
- tbe: Time before event.

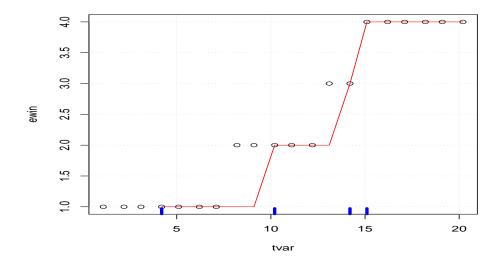
```
plot(sign.tse~tvar, data=tse, type="b")
grid()
rug(tse$tvar[tse$yvar==1], col='blue',lwd=4)
points(scale(tse$run), col=tse$run, lwd=2)
lines(abs.tse+.2~tvar, data=tse, type="b",col=3)
```



```
plot(tae~tvar, data=tse, ylim=c(-6,6),type="b")
grid()
lines(tbe~tvar, data=tse, type="b", col='red')
rug(tse$tvar[tse$yvar==1], col='blue',lwd=4)
lines(run~tvar, data=tse, col='cyan',lwd=2)
```



```
plot(ewin~tvar, data=tse,ylim=c(1,4))
rug(tse$tvar[tse$yvar==1], col='blue',lwd=4)
grid()
lines(run~tvar, data=tse,col='red')
```



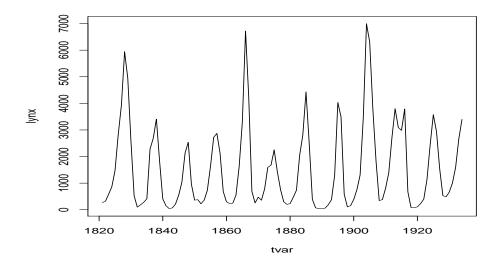
We may now find times for which time since an event is at most 1 as

```
tse$tvar[tse$abs<=1]
[1] 4.2 5.1 10.2 11.1 14.2 15.1
```

5.7 Example: Using subSeq() and timeSinceEvent()

Consider the lynx data:

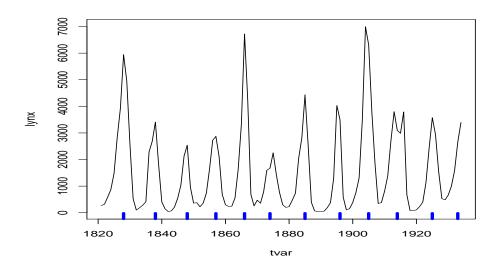
```
lynx <- as.numeric(lynx)
tvar <- 1821:1934
plot(tvar,lynx,type='l')</pre>
```



Suppose we want to estimate the cycle lengths. One way of doing this is as follows:

```
yyy <- lynx>mean(lynx)
 head(yyy)
[1] FALSE FALSE FALSE FALSE TRUE
 sss <- subSeq(yyy,TRUE)</pre>
 SSS
   first last slength midpoint value
       6
           10
                    5
                             8
                                TRUE
1
      16
           19
                                TRUE
      27
                    2
                                TRUE
3
           28
                            28
      35
           38
                    4
                            37
                                TRUE
5
      44
           47
                    4
                             46
                                TRUE
6
      53
           55
                    3
                                TRUE
                            54
      63
           66
                    4
                                TRUE
8
      75
           76
                    2
                            76
                                TRUE
9
      83
           87
                    5
                            85
                                TRUE
10
      92
           96
                    5
                                TRUE
                            94
     104
          106
                    3
                                TRUE
11
                            105
     112
                    3
                            113
                                TRUE
```

```
plot(tvar,lynx,type='1')
rug(tvar[sss$midpoint],col='blue',lwd=4)
```



Create the 'event vector'

```
yvar <- rep(0,length(lynx))
yvar[sss$midpoint] <- 1
str(yvar)
num [1:114] 0 0 0 0 0 0 0 1 0 0 ...</pre>
```

```
tse <- timeSinceEvent(yvar,tvar)</pre>
head(tse,20)
  yvar tvar abs.tse sign.tse ewin run tae tbe
                   -7 1 NA NA -7
    0 1821
            7
    0 1822
                     -6
                         1 NA NA -6
3
    0 1823
             5
                    -5 1 NA NA -5
4
    0 1824
              4
                     -4
                         1 NA NA -4
                         1 NA NA -3
    0 1825
                    -3
5
              3
    0 1826
               2
                    -2
                         1 NA NA -2
6
    0 1827
                    -1 1 NA NA -1
                    0
    1 1828
               0
                         1 1
8
                               0 0
    0 1829
               1
                          1
                            1
                                   -9
                    2
                         1 1
10
    0 1830
               2
                                2 -8
11
    0 1831
              3
                    3
                         1 1
                                3 -7
12
    0 1832
               4
                         1 1
                                4 -6
              5
13
    0 1833
                     5
                         1 1
2 1
                                5 -5
                     -4
14
    0 1834
               4
              3
                    -3 2 1
15
    0 1835
                                7 -3
    0 1836
16
               2
                     -2
                         2 1
                               8 -2
                     -1
                         2 1
17
    0 1837
               1
                               9 -1
                    0
                         2
18
    1 1838
               0
                            2
                                0
                                   0
19
    0 1839
                          2
                                1 -9
20
    0 1840
               2
```

We get two different (not that different) estimates of period lengths:

```
len1 <- tapply(tse$ewin, tse$ewin, length)

1 2 3 4 5 6 7 8 9 10 11 12
13 10 9 9 9 9 11 10 9 10 10 5

len2 <- tapply(tse$run, tse$run, length)

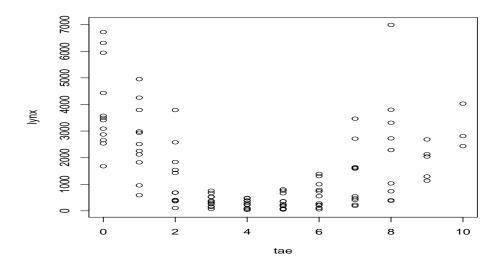
1 2 3 4 5 6 7 8 9 10 11 12
10 10 9 9 8 11 11 9 9 11 8 2

c(median(len1),median(len2),mean(len1),mean(len2))

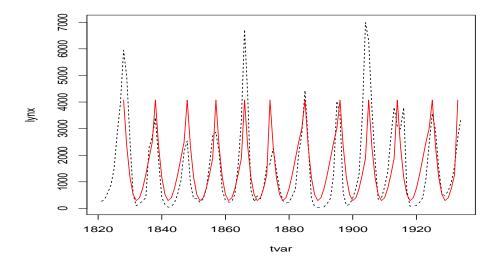
[1] 9.500 9.000 9.500 8.917</pre>
```

We can overlay the cycles as:

```
tse$lynx <- lynx
tse2 <- na.omit(tse)
plot(lynx~tae, data=tse2)
```



```
plot(tvar,lynx,type='1',lty=2)
mm <- lm(lynx~tae+I(tae^2)+I(tae^3), data=tse2)
lines(fitted(mm)~tvar, data=tse2, col='red')</pre>
```



6 Acknowledgements

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