```
@Manual{casnet-package,
title = {casnet: A toolbox for studying Complex Adaptive Systems and NETworks},
author = {Fred Hasselman},
year = {2017},
note = {R package version 0.1.3},
url = {https://github.com/FredHasselman/casnet},
```

Package 'casnet'

July 17, 2017

Type Package

Title A Toolbox for Studying Complex Adaptive Systems and NETworks

Version 0.1.3

Maintainer Fred Hasselman < f. hasselman@pwo.ru.nl>

Description A collection of analytic tools for studying signals recorded from complex adaptive systems or networks:

- Recurrence Quantification Analyses (CrossRQA, Categorical RQA, Chromatic RQA, Anisotropic RQA).
- Fluctuation Analyses (DFA varieties, PSD slope, SDA, Multifractal DFA, Wavelet Singularity Spectrum).
- Coupling Analyses (Cross Conformal Mapping, Detection of Coupling Direction, CRQA).
- Network based time series analyses (Recurrence Networks, Multifractal Spectrum Networks, Multiplex Networks).

```
YEAR 2017
License GPL-3 + file LICENSE
Depends R (>= 2.10)
Encoding UTF-8
LazyData true
RoxygenNote 6.1.1
Roxygen list(markdown = TRUE)
Imports dplyr,
     fractal,
     ggplot2,
     gridExtra,
     ifultools,
     igraph,
     lattice,
     latticeExtra,
     Matrix,
     nonlinearTseries,
     plyr,
     pracma,
     proxy,
     scales,
```

xts, zoo, 2 R topics documented:

```
tidyr,
     rio,
     gtable,
     reshape2,
     sapa,
     signal,
     lubridate,
     magrittr,
     tseries,
     parallel,
     DescTools,
     pROC,
     purrr,
     rpart,
     rlang (>= 0.1.2),
     infotheo,
     methods,
     RColorBrewer,
     tibble,
     broom,
     callr,
     readr,
     paletteer,
     ggraph,
     boot,
     invctr,
     cowplot,
     raster,
     mice,
     imputeTS
Suggests knitr,
     rmarkdown,
     graphics,
     grDevices,
     stats,
     utils,
     devtools,
     tidyverse,
     testthat,
     roxygen2
VignetteBuilder knitr
Language en-US
URL https://github.com/FredHasselman/casnet
BugReports https://github.com/FredHasselman/casnet/issues
R topics documented:
```

 5

R topics documented: dc f2 plotDC lvl

plotNET_groupWeight

4 R topics documented:

olotNET_prep	. 56
olotNET_SW	. 57
olotRED_acf	. 58
- blotRED_mif	
olotSUR_hist	
 blotTS_multi	
repmat	
n	
RNG	
n plot	
n_recSpec	
n_scaleoGram	
p	
p_copy_attributes	
p_lineDist	
<u>-</u>	
rp_nzdiags	
p_plot	
rp_size	
sa2fd_dfa	
sa2fd_psd	
sa2fd_sda	
set_command_line_rp	
ssg_gwf2long	
ssg_winnowing	
SWtestE	
s_center	
s_changeindex	
s_checkfix \dots	. 77
$s_detrend$. 79
s_diff	. 79
s_discrete	. 81
s_duration	. 82
s_embed	. 83
s_integrate	. 84
s_levels	. 84
s_peaks	. 86
s_permtest_block	
s_permtest_transmat	. 87
s rasterize	. 88
 s_sd	. 89
s slice	
s standardise	
s sumorder	
s_symbolic	
s_transmat	
s trimfill	
s_uninin	
s_windowor	. 30

96

Index

add_alpha 5

add_alpha

Add transparency to a colour

Description

Add transparency to a colour

Usage

```
add_alpha(col, alpha = 1)
```

Arguments

col A colour name, hexadecimal string or positive integer i, such that palette()[i]

alpha Alpha transparency value

Value

An rgb colour with transparency

as.numeric_character

Character vector to named numeric vector

Description

Converts a character vector to a named numeric vector, with the character elements as names.

Usage

```
as.numeric_character(x, sortUnique = FALSE, keepNA = FALSE)
```

Arguments

x A character vector

sortUnique Should the unique character values be sorted? (default = FALSE) keepNA Keep NA values (TRUE), or remove them (default = FALSE)

Value

A named numeric vector

Examples

```
f <- letters
as.numeric_character(f)</pre>
```

6 as.numeric_factor

Description

Converts a factor with numeric levels, or, a character vector with numeric values to a numeric vector using as.numeric_factor, or, as.numeric_character respectively. If an unnamed numeric vector is passed, it will be returned as a named numeric vector.

Usage

```
as.numeric_discrete(x, keepNA = FALSE)
```

Arguments

x A factor with levels that are numeric, or, a character vector representing num-

bers.

keepNA Keep NA values (TRUE), or remove them (default = FALSE)

Value

A numeric vector with factor levels / numeric character values as names.

Examples

```
f <- factor(round(runif(10,0,9)))
as.numeric_factor(f)

# Add NAs
f <- factor(c(round(runif(9,0,9)),NA))
as.numeric_factor(f)
as.numeric_factor(f, keepNA = TRUE)</pre>
```

as.numeric_factor

Numeric factor to numeric vector

Description

Converts a factor with numeric levels to a numeric vector, using the values of the levels.

Usage

```
as.numeric_factor(x, keepNA = FALSE)
```

bandReplace 7

Arguments

x A factor based on numeric values.

keepNA Keep NA values (TRUE), or remove them (default = FALSE)

Value

A numeric vector with factor levels as names.

Examples

```
f <- factor(round(runif(10,0,9)))
as.numeric_factor(f)

# Add NAs
f <- factor(c(round(runif(9,0,9)),NA))
as.numeric_factor(f)
as.numeric_factor(f, keepNA = TRUE)</pre>
```

bandReplace

Replace matrix diagonals

Description

Sets a band of matrix diagonals to any given value

Usage

```
bandReplace(mat, lower, upper, value = NA, silent = TRUE)
```

Arguments

mat	A Matrix
lower	Lower diagonal to be included in the band (should be ≤ 0)
upper	Upper diagonal to be included in the band (should be ≥ 0)
value	A single value to replace all values in the selected band (default = NA)
silent	Operate in silence, only (some) warnings will be shown (default = TRUE)

Value

A matrix in which the values in the selected diagonals have been replaced

Author(s)

Fred Hasselman

See Also

```
Other Distance matrix operations (recurrence plot): di2bi, di2we, dist_hamming, rp_lineDist, rp_nzdiags, rp_plot, rp_size, rp
```

8 crqa_cl

Examples

```
# Create a 10 by 10 matrix
library(Matrix)
m <- Matrix(rnorm(10),10,10)
bandReplace(m,-1,1,0) # Replace diagonal and adjacent bands with 0 (Theiler window of 1)</pre>
```

crqa_cl

Fast (C)RQA (command line crp)

Description

This function will run the commandline Recurrence Plots executable provided by Norbert Marwan.

Usage

```
crqa_cl(y1, y2 = NULL, emDim = 1, emLag = 1, emRad = NA,
  DLmin = 2, VLmin = 2, theiler = 0, win = min(length(y1),
  ifelse(is.null(y2), (length(y1) + 1), length(y2)), na.rm = TRUE),
  step = win, JRP = FALSE, distNorm = c("EUCLIDEAN", "MAX", "MIN",
  "OP")[[1]], standardise = c("none", "mean.sd", "median.mad")[1],
  returnMeasures = TRUE, returnRPvector = FALSE,
  returnLineDist = FALSE, doPlot = c("noplot", "rp", "distmat")[[1]],
  path_to_rp = getOption("casnet.path_to_rp"), saveOut = FALSE,
  path_out = NULL, file_ID = NULL, silent = TRUE,
  surrogateTest = FALSE, targetValue = 0.05, useParallel = FALSE,
  ...)
```

Arguments

y1	Time series 1
y2	Time series 2 for Cross Recurrence Analysis (default = NULL)
emDim	Embedding dimensions (default = 1)
emLag	Embedding lag (default = 1)
emRad	Radius on distance matrix (default = 1)
DLmin	Minimum length of diagonal structure to be considered a line (default = 2)
VLmin	Minimum length of vertical structure to be considered a line (default = 2)
theiler	Theiler window (default = \emptyset)
win	Window to calculate the (C)RQA (default = minimum of length of y1 or y2)
step	Stepsize for sliding windows (default = size of win, so no sliding window)
JRP	Wether to calculate a Joint Recurrence Plot (default = FALSE)
distNorm	One of "EUCLIDEAN" (default), "MAX", "MIN", or "OP" for an Order Pattern recurrence matrix
standardise	Standardise data: "none" (default), "mean.sd", or "median.mad"
returnMeasures	Return the (C)RQA measures? (default = $TRUE$)
${\tt returnRPvector}$	Return the recurrent points in a dataframe? (default = FALSE)

returnLineDist	Return the distribution of diagonal and horizontal line length distances (default = FALSE)
doPlot	Produce a plot of the recurrence matrix by calling rp_plot(), values can be "rp" (the thresholded recurrence matrix), "distmat" (the unthresholded recurrence matrix) or "noplot" (default = "noplot")
path_to_rp	Path to the command line executable (default = path set during installation, use getOption("casnet.path_to_rp") to see)
saveOut	Save the output to files? If TRUE and path_out = NA, the current working directory will be used (default = FALSE)
path_out	Path to save output if saveOut = TRUE (default = NULL)
file_ID	A file ID which will be a prefix to to the filename if saveOut = TRUE (default = NULL, an integer will be added to the file name to ensure unique files)
silent	Do not display any messages (default = TRUE)
surrogateTest	Perform surrogate tests. If TRUE, will run surrogate tests using default settings for a two-sided test of H_0 : $The datagenerating process is a rescaled linear Gaussian process$ at $\alpha=.05$ (arguments ns = 39, fft = TRUE, amplitude = TRUE)
targetValue	A value passed to crqa_radius(,type="fixed",targetMeasure="RR") if is.na(emRad)==TRUE. This is useful for windowed analysis, it will estimate a new radius for each window.
useParallel	Speed up calculations by using the parallel processing options provided by parallel to assign a seperate process/core for each window in windowed (C)RQA analysis using purrr::map2() to assign data and parallel::detectCores() with

9

Details

crqa_cl

The rp executable is installed when the function is called for the first time and is renamed to rp, from a platform specific filename downloaded from http://tocsy.pik-potsdam.de/commandline-rp. php or extracted from an archive located in the directory: ...\casnet\commandline_rp\. The file is copied to the directory: ...\casnet\exec\ The latter location is stored as an option and can be read by calling getOption("casnet.path_to_rp").

logical = TRUE to decide on the available cores (default = FALSE)

Value

A list object containing 1-3 elements, depending on arguments requesting output.

Additional parameters (currently not used)

- 1. rqa_measures A list of the (C)RQA measures returned if returnMeasures = TRUE:
 - RR = 'Recurrence rate'
 - DET = 'Determinism'
 - DET_RR = 'Ratio DET/RR'
 - LAM = 'Laminarity'
 - LAM_DET = 'Ratio LAM/DET'
 - L_max = 'maximal diagonal line length'
 - L_mean = 'mean diagonal line length'
 - L_entr = 'Entropy of diagonal line length distribution'
 - DIV = 'Divergence (1/L_max)'
 - V_max = 'maximal vertical line length'

10 crqa_cl

- TT = 'Trapping time'
- V_entr = 'Entropy of vertical line length distribution'
- T1 = 'Recurrence times 1st type'
- T2 = 'Recurrence times 2nd type'
- W max = 'Max interval length'
- W_mean = 'Mean of interval lengths'
- W_entr = 'Entropy of interval length distribution'
- W prob = 'Probability of interval'
- F_min = 'F min'
- 2. rqa_rpvector The radius thresholded distance matrix (recurrence matrix), which can be visualised as a recurrence plot by calling rp_plot(). If a sliding window analysis is conducted this will be a list of matrices and could potentially grow too large to handle. It is recommended you save the output to disk by setting saveOut = TRUE.
- 3. rqa_diagdist The distribution of diagonal line lengths

Troubleshooting

Some notes on resolving errors with rp.The script will first try to download the correct executable, if that fails it will try to extract the file from a .zip archive in . . . \casnet\commandline_rp\crp_cl.zip. If that fails, the copy will have failed. It should be relatively easy to get crqa_cl() working using custom settings:

- Copy failed Every time the function crqa_cl() is called it will check whether a log file rp_instal_log.txt is present in the . . . \casnet\exec\ directory. If you delete the rp_instal_log.txt file, and call the function, another attempt will be madxe to download a copy of the executable.
- Copy still fails and/or no permission to copy If you cannot acces the directory . . . \casnet\commandline_rp\, download the appropriate executable from the commandline Recurrence Plots page and copy to a directory you do have the rights to: execute commands, write and read files. Make sure you rename the file to rp (rp.exe on Windows OS). Then, either pass the path to rp as the argument path_to_rp in the crqa_cl(..., path_to_rp = "YOUR_PATH") function call, or, as a more permanent solution, set the path_to_rp option by calling options(casnet.path_to_rp="YOUR_PATH").
- Error in execution of rp This can have a variety of causes, the rp executable is called using system2() and makes use of the normalizePath() function with argument mustWork = FALSE. Problems caused by specific OS, machine, or, locale problems (e.g. the winslash can be reported as an issue on Github). One execution error that occurs when the OS is not recognised properly can be resolved by chekcing getOption("casnet.rp_prefix"). On Windows OS this should return an empty character vector, on Linux or macOS it should return "./". You can manually set the correct prefix by calling options(casnet.rp_prefix="CORRECT OS PREFIX") and fill in the prefix that is correct for your OS

Note

The platform specific rp command line executables were created by Norbert Marwan and obtained under a Creative Commons License from the website of the Potsdam Institute for Climate Impact Research at http://tocsy.pik-potsdam.de/.

The full copyright statement on the website is as follows:

(C) 2004-2017 SOME RIGHTS RESERVED

University of Potsdam, Interdisciplinary Center for Dynamics of Complex Systems, Germany Potsdam Institute for Climate Impact Research, Transdisciplinary Concepts and Methods, Germany crqa_diagProfile 11

This work is licensed under a Creative Commons Attribution-NonCommercial-NoDerivs 2.0 Germany License.

More information about recurrence analysis can be found on the Recurrence Plot website.

See Also

Other Recurrence Quantification Analysis: crqa_parameters, crqa_radius, crqa_rp_measures, crqa_rp

crqa_diagProfile

Diagonal Recurrence Profile

Description

Diagonal Recurrence Profile

Usage

```
crqa_diagProfile(RM, diagWin = NULL, xname = "X-axis",
  yname = "Y-axis", DLmin = 2, VLmin = 2, HLmin = 2,
  DLmax = length(Matrix::diag(RM)) - 1,
  VLmax = length(Matrix::diag(RM)) - 1,
  HLmax = length(Matrix::diag(RM)) - 1, doShuffle = FALSE, y1 = NA,
  y2 = NA, Nshuffle = 19, AUTO = NULL, chromatic = FALSE,
  matrices = FALSE, doPlot = TRUE)
```

Arguments

RM	A binary recurrence matrix
diagWin	Window around the line of synchrony
xname	Label for x-axis
yname	Label for y-axis
DLmin	Minimal diagonal line length (default = 2)
VLmin	Minimal vertical line length (default = 2)
HLmin	Minimal horizontal line length (default = 2)
DLmax	Maximal diagonal line length (default = length of diagonal -1)
VLmax	Maximal vertical line length (default = length of diagonal -1)
HLmax	Maximal horizontal line length (default = length of diagonal -1)
doShuffle	Should a shuffled baseline be calculated (default = FALSE)
y1	The original y1 time series
y2	The original y2 time series
Nshuffle	How many shuffled versions to make up the baseline? The default is 19, which is the minimum for a one-sided surrogate test.
AUTO	Auto-recurrence? (default = FALSE)
chromatic	Force chromatic RQA? (default = FALSE)
matrices	Return matrices? (default = FALSE)
doPlot	Plot

12 crqa_parameters

Value

A plot and/or the data for the plot

crqa_parameters

Find optimal (C)RQA parameters

Description

A wrapper for various algorithms used to find optimal value pair for the embedding delay and the number of embedding dimensions

Usage

```
crqa_parameters(y, lagMethods = c("first.minimum", "global.minimum",
   "max.lag"), estimateDimensions = "preferSmallestInLargestHood",
   maxDim = 10, emLag = NULL, maxLag = floor(length(y)/(maxDim + 1)),
   nnSizes = 2, nnRadius = 5, nnThres = 10, theiler = 0,
   doPlot = TRUE, silent = TRUE, ...)
```

Arguments

У

A numeric vector or time series

lagMethods

A character vector with one or more of the following strings: "first.minimum", "global.minimum" If emLag represents a valid lag this value will be reported as "user.lag" (default = c("first.minimum", "global.minimum", "max.lag"))

estimateDimensions

Decide on an optimal embedding dimension relative to the values in maxDim and lagMethods, according to a number of preferences passed as a character vector. The order in which the preferences appear in the vector affects the selection procedure, with index 1 being most important preference. The following options are available:

- preferNone No optimal number will be picked all other preferences will be ignored
- preferSmallestDim Pick smallest number of dimensions associated with a percentage NN below nnThres
- preferSmallestNN Pick the number of dimensions that is associated with the smallest percentage NN below nnThres
- preferSmallestLag If the value of nnThres does not lead to a unique preference for a pair of dimension and lag values, use the pair with the smallest lag
- preferSmallestInLargestHood The default option: If no unique pair can be found, prefer pairs with smallest values for lag, dimensions, percentage NN for the largest NN size

maxDim

Maximum number of embedding dimensions to consider (default = 10)

emLag

Optimal embedding lag (delay), e.g., provided by an optimising algorithm. If NULL the lags based on the mutual information in lagMethods will be reported. If a numeric value representing a valid lag is passed, this value will be used to estimate the number of dimensions (default = NULL)

maxLag	Maximum embedding lag to consider. Default value is: floor(length(y)/(maxDim+1))
nnSizes	Points whose distance is nnSize times further apart than the estimated size of the attractor will be declared false neighbours. See the argument atol in fractal::FNN() (default = 2)
nnRadius	If the ratio of the distance between two points in successive dimensions is larger than nnRadius, the points are declared false neighbours. See the argument rtol in fractal::FNN() (default = 5)
nnThres	Threshold value representing the percentage of Nearest Neighbours that would be acceptable when using N surrogate dimensions. The smallest number of surrogate dimensions that yield a value below the threshold will be considered optimal (default = 10)
theiler	Theiler window on distance matrix (default = θ)
doPlot	Produce a diagnostic plot the results (default = TRUE)
silent	Silent-ish mode
	Other parameters passed to nonlinearTseries::timeLag()

13

Details

crqa_radius

A number of functions are called to determie optimal parameters for delay embedding a time series:

- Embedding lag (τ , emLag): The default is to call casnet::est_emLag(), which is a wrapper around nonlinearTseries::timeLag() with technique="ami" to get lags based on the mutual information function.
- Embedding dimension (m, emDim): The default is to call casnet::est_emDim(), which is a wrapper around fractal::FNN()

Value

A list object containing the optimal values (as indicated by the user) and iteration history.

See Also

Other Recurrence Quantification Analysis: crqa_cl, crqa_radius, crqa_rp_measures, crqa_rp

or optimal radius

Description

Find fixed or optimal radius

Usage

```
crqa_radius(RM = NULL, y1 = NULL, y2 = NULL, emLag = 1,
  emDim = 1, type = c("fixed", "optimal")[1], startRadius = NULL,
  eachRadius = 1, targetMeasure = c("RR", "DET", "LAM", "T1",
  "all")[1], targetValue = 0.05, tol = 0.1, maxIter = 100,
  theiler = -1, histIter = FALSE, noiseLevel = 0.75,
  noiseType = c("normal", "uniform")[1], plotROC = FALSE,
  standardise = c("mean.sd", "median.mad", "none")[3],
  radiusOnFail = c("tiny", "huge", "percentile")[1], silent = FALSE)
```

14 crqa_radius

Arguments

RM Unthresholded Recurrence Matrix
y1 A numeric vector or time series
y2 A numeric vector or time series
emLag Delay to use for embedding
emDim Number of embedding dimensions

type Either "fixed" (default) or "optimal", "fixed" will search for a radius that

is close to the value for the targetMeasure in targetValue, "optimal" will

optimise the radius for the targetMeasure, targetValue is ignored.

startRadius If type = "fixed" this is the starting value for the radius (default = percentile

of unique distances in RM given by targetValue). If type = "optimal" this will be a range of radius values (in normalised SD units) that will be considered

(default = seq(0, 2, by=.01))

eachRadius If type = "optimal" this is the number of signal and noise series that will be

generated for each level in startRadius (default = 1)

targetMeasure If type = "optimal", it must be a character vector indicating which recurrence

measure to optimise the radius for, options are "RR" (default), "DET", "LAM", "T1", and "all". The option targetMeasure = "all" will report all the optimal values obtained from one realisation of startRadius * eachRadius signal and

noise series.

targetValue When argument type is set to "fixed", the value represents the target value for

the measure in targetMeasure (default = RR = .05).

tol Tolerance for achieving targetValue for targetMeasure (default = 0.1)

maxIter If type = "fixed": Maximum number of iterations to reach targetValue.

theiler Size of theiler window (default 0)

histIter Return iteration history? (default = FALSE)

noiseLevel Noise level to construct the signal + noiseLevel * $N(\mu = 0, \sigma = 1)$ (default

= 0.75)

noiseType Type

plotROC Generates an ROC plot if type = "optimal"

standardise Standardise

radiusOnFail Radius to return when search fails "tiny" = 0 + ,Machine.double.eps, this

will likely cause a matrix full of zeros. "huge" = 1 + max. distance in RM, which will give a matrix full of ones, "percentile" = quantile(RM,prob =

targetValue) of distances greater than 0.

silent Silent-ish

Value

A dataframe listing settings ussed to search for the radius, the radius found given the settings and the recurrence rate produced by the radius (either 1 row or the entire iteration history)

See Also

Other Recurrence Quantification Analysis: crqa_cl, crqa_parameters, crqa_rp_measures, crqa_rp

crqa_rp	15
---------	----

crqa_rp	Get bootsrapped (C)RQA measures based on a recurrence matrix

Description

A zoo of measures based on singular recurrent points, diagonal, vertical and horizontal line structures will be caluclated.

Usage

```
crqa_rp(RM, emRad = NA, DLmin = 2, VLmin = 2, HLmin = 2,
  DLmax = length(Matrix::diag(RM)) - 1,
  VLmax = length(Matrix::diag(RM)) - 1,
  HLmax = length(Matrix::diag(RM)) - 1, AUTO = NULL, theiler = NULL,
  chromatic = FALSE, matrices = FALSE, doHalf = FALSE,
  Nboot = NULL, CL = 0.95, targetValue = 0.05, doParallel = FALSE,
  silent = TRUE)
```

Arguments

RM	A distance matrix, or a matrix of zeroes and ones (you must set emRad = NA)
emRad	Threshold for distance value that counts as a recurrence
DLmin	Minimal diagonal line length (default = 2)
VLmin	Minimal vertical line length (default = 2)
HLmin	Minimal horizontal line length (default = 2)
DLmax	Maximal diagonal line length (default = length of diagonal -1)
VLmax	Maximal vertical line length (default = length of diagonal -1)
HLmax	Maximal horizontal line length (default = length of diagonal -1)
AUTO	Auto-recurrence? (default = FALSE)
theiler	= Use a theiler window around the line of identity / synchronisation to remove high auto-correlation at short time-lags (default = θ)
chromatic	Force chromatic RQA? (default = FALSE)
matrices	Return matrices? (default = FALSE)
doHalf	Analyse half of the matrix? (default = FALSE)
Nboot	How many bootstrap replications? (default = NULL)
CL	Confidence limit for bootstrap results (default = .95)
targetValue	A value passed to crqa_radius(,type="fixed",targetMeasure="RR",tol = .2) if is.na(emRad)==TRUE, it will estimate a radius (default = .05).
doParallel	Speed up calculations by using the parallel processing options provided by parallel to assign a seperate process/core for each window in windowed (C)RQA analysis using purrr::map2() to assign data and parallel::detectCores() with logical = TRUE to decide on the available cores (default = FALSE)
silent	Do not display any messages (default = TRUE)

Value

A list object containing (C)RQA measures (and matrices if requested)

 dc_ccp

See Also

Other Recurrence Quantification Analysis: crqa_cl, crqa_parameters, crqa_radius, crqa_rp_measures

dc_ccp Cumulative Complexity Peaks (CCP)

Description

Computes significant peaks in the dynamic complexity time series. Example: Schiepek, Tominschek & Heinzel, 2014.

Usage

```
dc_ccp(df_win, alpha_item = 0.05, alpha_time = 0.05, doPlot = FALSE,
  useVarNames = TRUE, colOrder = TRUE, useTimeVector = NA,
  timeStamp = "01-01-1999")
```

Arguments

df_win	A data frame containing series of Dynamic Complexity values obtained by running function dc_win()
alpha_item	The significance level of the one-sided Z-test used to determine which peaks are > 0 .
alpha_time	The significance level of the one-sided Z-test used to determine if the number of significant peaks (as determined by alpha_item) at a specific time stamp are > 0.
doPlot	If TRUE shows a Complexity Resonance Diagram of the Dynamic Complexity and returns an invisible ggplot2::ggplot() object. (default = FALSE)
useVarNames	Use the column names of df as variable names in the Complexity Resonance Diagram (default = TRUE)
colOrder	If TRUE, the order of the columns in df determines the of variables on the y-axis. Use FALSE for alphabetic/numeric order. Use NA to sort by by mean value of Dynamic Complexity (default = TRUE)
useTimeVector	Parameter used for plotting. A vector of length NROW(df), containing date/time information (default = NA)
timeStamp	If useTimeVector is not NA, a character string that can be passed to <pre>lubridate::stamp()</pre> to format the the dates/times passed in useTimeVector (default = "01-01-1999")

Value

A list with a dataframe of binary complexity peak indices and a cumulative complexity peak index, a CCP diagram.

Author(s)

Merlijn Olthof

Fred Hasselman

 $dc_{-}d$ 17

References

Schiepek, G., & Strunk, G. (2010). The identification of critical fluctuations and phase transitions in short term and coarse-grained time series-a method for the real-time monitoring of human change processes. Biological cybernetics, 102(3), 197-207.

Schiepek, G. (2003). A Dynamic Systems Approach to Clinical Case Formulation. European Journal of Psychological Assessment, 19, 175-184.

Haken, H. & Schiepek, G. (2006, 2. Aufl. 2010). Synergetik in der Psychologie. Selbstorganisation verstehen und gestalten. G?ttingen: Hogrefe.

Schiepek, G. K., Tominschek, I., & Heinzel, S. (2014). Self-organization in psychotherapy: testing the synergetic model of change processes. Frontiers in psychology, 5, 1089.

See Also

Other Dynamic Complexity functions: dc_d, dc_f, dc_win, plotDC_ccp, plotDC_lvl, plotDC_res

dc_d

Distribution Uniformity

Description

Distribution Uniformity is one of two components of which the product is the Dynamic Complexity measure.

Usage

```
dc_d(df, win = NROW(df), scale_min, scale_max, doPlot = FALSE,
  useVarNames = TRUE, colOrder = TRUE, useTimeVector = NA,
  timeStamp = "01-01-1999")
```

Arguments

df	A dataframe containing multivariate time series data from 1 person. Rows should indicate time, columns should indicate the time series variables. All time series in df should be on the same scale, an error will be thrown if the range of the time series indf is not [scale_min,scale_max].
win	Size of window in which to calculate Dynamic Complexity. If win < NROW(df) the window will move along the time series with a stepsize of 1 (default = NROW(df))
scale_min	The theoretical minimum value of the scale. Used to calculate expected values, so it is important to set this to the correct value.
scale_max	The theoretical maximum value of the scale. Used to calculate expected values, so it is important to set this to rhe correct value.
doPlot	If TRUE shows a Complexity Resonance Diagram of the Dynamic Complexity and returns an invisible ggplot2::ggplot() object. (default = FALSE)
useVarNames	Use the column names of df as variable names in the Complexity Resonance Diagram (default = TRUE)
colOrder	If TRUE, the order of the columns in df determines the of variables on the y-axis. Use FALSE for alphabetic/numeric order. Use NA to sort by mean value of Dynamic Complexity (default = TRUE)

 $dc_{-}f$

useTimeVector Parameter used for plotting. A vector of length NROW(df), containing date/time

information (default = NA)

timeStamp If useTimeVector is not NA, a character string that can be passed to lubridate::stamp()

to format the the dates/times passed in useTimeVector (default = "01-01-1999")

Value

a dataframe

See Also

Use dc_win() to get the Dynamic Complexity measure.

Other Dynamic Complexity functions: dc_ccp, dc_f, dc_win, plotDC_ccp, plotDC_lvl, plotDC_res

dc_f

Fluctuation Intensity

Description

Fluctuation intensity is one of two components of which the product is the Dynamic Complexity measure.

Usage

```
dc_f(df, win = NROW(df), scale_min, scale_max, doPlot = FALSE,
  useVarNames = TRUE, colOrder = TRUE, useTimeVector = NA,
  timeStamp = "01-01-1999")
```

Arguments

df	A dataframe containing multivariate time series data from 1 person. Rows should indicate time, columns should indicate the time series variables. All time series in df should be on the same scale, an error will be thrown if the range of the time series indf is not [scale_min,scale_max].
win	Size of window in which to calculate Dynamic Complexity. If win < NROW(df) the window will move along the time series with a stepsize of 1 (default = NROW(df))
scale_min	The theoretical minimum value of the scale. Used to calculate expected values, so it is important to set this to the correct value.
scale_max	The theoretical maximum value of the scale. Used to calculate expected values, so it is important to set this to rhe correct value.
doPlot	If TRUE shows a Complexity Resonance Diagram of the Dynamic Complexity and returns an invisible ggplot2::ggplot() object. (default = FALSE)
useVarNames	Use the column names of df as variable names in the Complexity Resonance Diagram (default = TRUE)
colOrder	If TRUE, the order of the columns in df determines the of variables on the y-axis. Use FALSE for alphabetic/numeric order. Use NA to sort by by mean value of Dynamic Complexity (default = TRUE)

 $dc_{-}f2$

useTimeVector Parameter used for plotting. A vector of length NROW(df), containing date/time

information (default = NA)

timeStamp If useTimeVector is not NA, a character string that can be passed to lubridate::stamp()

to format the the dates/times passed in useTimeVector (default = "01-01-1999")

Value

dataframe

See Also

Use dc_win() to get the dynamic complexity measure.

Other Dynamic Complexity functions: dc_ccp, dc_d, dc_win, plotDC_ccp, plotDC_lvl, plotDC_res

dc_f2 Title

Description

Title

Usage

```
dc_f2(df, win = NROW(df), scale_min, scale_max, doPlot = FALSE,
  useVarNames = TRUE, colOrder = TRUE, useTimeVector = NA,
  timeStamp = "01-01-1999")
```

dc_win

Dynamic Complexity

Description

Calculates Dynamic Complexity, a complexity index for short and coarse-grained time series (Schiepek & Strunk, 2010; Schiepek, 2003; Haken & Schiepek 2006).

Usage

```
dc_win(df, win = NROW(df), scale_min, scale_max, doPlot = FALSE,
  doPlotF = FALSE, doPlotD = FALSE, returnFandD = FALSE,
  useVarNames = TRUE, colOrder = TRUE, useTimeVector = NA,
  timeStamp = "01-01-1999")
```

 dc_win

Arguments

df A dataframe containing multivariate time series data from 1 person. Rows should indicate time, columns should indicate the time series variables. All time series in df should be on the same scale, an error will be thrown if the range of the time series indf is not [scale_min, scale_max]. Size of window in which to calculate Dynamic Complexity. If win < NROW(df) win the window will move along the time series with a stepsize of 1 (default = NROW(df)) scale min The theoretical minimum value of the scale. Used to calculate expected values, so it is important to set this to the correct value. scale_max The theoretical maximum value of the scale. Used to calculate expected values, so it is important to set this to rhe correct value. doPlot If TRUE shows a Complexity Resonance Diagram of the Dynamic Complexity and returns an invisible ggplot2::ggplot() object. (default = FALSE) doPlotF If TRUE shows a Complexity Resonance Diagram of the Fluctuation Intensity and returns an invisible ggplot2::ggplot() object. (default = FALSE) #' @param doPlotD If TRUE shows a Complexity Resonance Diagram of the Distribution Uniformity and returns an invisible ggplot2::ggplot() object. (default = returnFandD Returns a list object containing the dynamic complexity series as well as the F and D series. (default = FALSE) Use the column names of df as variable names in the Complexity Resonance useVarNames Diagram (default = TRUE)col0rder If TRUE, the order of the columns in df determines the of variables on the y-axis. Use FALSE for alphabetic/numeric order. Use NA to sort by by mean value of Dynamic Complexity (default = TRUE) Parameter used for plotting. A vector of length NROW(df), containing date/time useTimeVector information (default = NA) timeStamp If useTimeVector is not NA, a character string that can be passed to lubridate::stamp() to format the dates/times passed in useTimeVector (default = "01-01-1999")

Value

If doPlot = TRUE, a list object containing a data frame of Dynamic Complexity values and a ggplot2 object of the dynamic complexity resonance diagram (e.g. Schiepek et al., 2016). If doPlot = FALSE the data frame with Dynamic Complexity series is returned.

Author(s)

Merlijn Olthof Fred Hasselman

References

Schiepek, G., & Strunk, G. (2010). The identification of critical fluctuations and phase transitions in short term and coarse-grained time series-a method for the real-time monitoring of human change processes. Biological cybernetics, 102(3), 197-207.

Schiepek, G. (2003). A Dynamic Systems Approach to Clinical Case Formulation. European Journal of Psychological Assessment, 19, 175-184.

di2bi 21

Haken, H. & Schiepek, G. (2006, 2. Aufl. 2010). Synergetik in der Psychologie. Selbstorganisation verstehen und gestalten. G?ttingen: Hogrefe.

Schiepek, G. K., St?ger-Schmidinger, B., Aichhorn, W., Sch?ller, H., & Aas, B. (2016). Systemic case formulation, individualized process monitoring, and state dynamics in a case of dissociative identity disorder. Frontiers in psychology, 7, 1545.

See Also

Other Dynamic Complexity functions: dc_ccp, dc_d, dc_f, plotDC_ccp, plotDC_lvl, plotDC_res

di2bi

Distance to binary matrix

Description

Distance matrix to binary matrix based on threshold value

Usage

```
di2bi(distmat, emRad, theiler = 0, convMat = FALSE)
```

Arguments

distmat	Distance matrix
emRad	The radius or threshold value
theiler	= Use a theiler window around the line of identity / synchronisation to remove high auto-correlation at short time-lags (default = 0)
convMat	Should the matrix be converted from a distmat obkect of class Matrix::Matrix() to base::matrix() (or vice versa)

Value

A (sparse) matrix with only 0s and 1s

See Also

Other Distance matrix operations (recurrence plot): bandReplace, di2we, dist_hamming, rp_lineDist, rp_nzdiags, rp_plot, rp_size, rp

Other Distance matrix operations (recurrence network): di2we, rn_plot, rn_recSpec, rn_scaleoGram, rn

22 dist_hamming

di2we

Distance 2 weighted matrix

Description

Distance matrix to weighted matrix based on threshold value

Usage

```
di2we(distmat, emRad, convMat = FALSE)
```

Arguments

distmat Distance matrix

emRad The radius or threshold value

convMat Should the matrix be converted from a distmat object of class Matrix::Matrix()

to base::matrix() (or vice versa)

Value

A matrix with 0s and leaves the values < threshold distance value

See Also

```
Other Distance matrix operations (recurrence plot): bandReplace, di2bi, dist_hamming, rp_lineDist, rp_nzdiags, rp_plot, rp_size, rp
```

Other Distance matrix operations (recurrence network): di2bi, rn_plot, rn_recSpec, rn_scaleoGram, rn

dist_hamming

Calculate Hamming distance

Description

Calculate Hamming distance

Usage

```
dist_hamming(X, Y = NULL, embedded = TRUE)
```

Arguments

X A matrix (of coordinates)
Y A matrix (of coordinates)

embedded Do X and/or Y represent surrogate dimensions of an embedded time series?

Value

A hamming-distance matrix of X, or X and Y. Useful for ordered and unordered categorical data.

elascer 23

Author(s)

Fred Hasselman

See Also

Other Distance matrix operations (recurrence plot): bandReplace, di2bi, di2we, rp_lineDist, rp_nzdiags, rp_plot, rp_size, rp

elascer

Elastic Scaler - A Flexible Rescale Function

Description

The 'elastic scaler'will rescale numeric vectors (1D, or columns in a matrix or data.frame) to a user defined minimum and maximum, either based on the extrema in the data, or, a minimum and maximum defined by the user.

Usage

```
elascer(x, mn = NA, mx = NA, lo = 0, hi = 1, groupwise = FALSE,
  keepNA = TRUE, boundaryPrecision = NA,
  tol = .Machine$double.eps^0.5)
```

Arguments

X	Input vector or data frame.
mn	Minimum value of original, defaults to $min(x,na.rm = TRUE)$ if set to NA.
mx	Maximum value of original, defaults to $max(x,na.rm = TRUE)$ if set to NA.
lo	Minimum value to rescale to, defaults to 0.
hi	Maximum value to rescale to, defaults to 1.
groupwise	If x is a data frame with 2+ columns, $mn = NA$ and/or $mx = NA$ and groupwise = TRUE, scaling will occur
keepNA	Keep NA values?

boundaryPrecision

If set to NA the precision of the input will be the same as the precision of the output. This can cause problems when detecting values that lie just outside of, or, exactly on boundaries given by lo and hi, e.g. after saving the data using a default precision. Setting boundaryPrecision to an integer value will ensure that the boundaries of the new scale are given by round(...,digits = boundaryPrecision). Alternatively one could just round all the output after rescaling to a desired precision (default = NA)

The tolerance for deciding wether a value is on the boundary lo or hi (default = .Machine\$double.eps^0.5))

Details

Three uses:

- 1. elascer(x) Scale x to data range: min(x.out)==0; max(x.out)==1
- 2. elascer(x,mn,mx) Scale x to arg. range: min(x.out)==mn==0; max(x.out)==mx==1
- 3. elascer(x,mn,mx,lo,hi) Scale x to arg. range: min(x.out)==mn==lo; max(x.out)==mx==hi

24 est_emDim

Value

scaled inout

Examples

```
# Works on numeric objects
somenumbers <- cbind(c(-5,100, sqrt(2)), c(exp(1), 0, -pi))
# Using the defaults:
# 1. mn and mx are derived globally (groupWise = FALSE)
# 2. values rescaled to hi and lo are integers, 0 and 1 respectively
elascer(somenumbers)
\# If the data contain values < mn they will return as < lo
elascer(somenumbers,mn=-100)
# If the data contain values > mx they will return > hi
elascer(somenumbers,mx=99)
# Effect of setting groupWise
elascer(somenumbers,lo=-1,hi=1)
elascer(somenumbers,lo=-1,hi=1, groupwise = TRUE)
elascer(somenumbers,mn=-10,mx=100,lo=-1,hi=4)
elascer(somenumbers,mn= NA,mx=100,lo=-1,hi=4, groupwise = TRUE)
# Effect of setting boundaryPrecision
x <- rbind(1/3, 1/7)
re1 <- elascer(x, lo = 0, hi = 1/13, boundaryPrecision = NA)
max(re1)==0.07692308 # FALSE
max(re1) = 1/13
                    # TRUE
re2 <- elascer(x, lo = 0, hi = 1/13, boundaryPrecision = 8)
max(re2)==0.07692308 # TRUE
\max(re2) = 1/13
                # FALSE
```

est_emDim

Estimate number of embedding dimensions

Description

 $A\ wrapper\ for\ nonlinear Tseries:: estimate Embedding Dim$

Usage

```
est_emDim(y, delay = est_emLag(y), maxDim = 15, threshold = 0.95,
max.relative.change = 0.1, doPlot = FALSE, ...)
```

Arguments

y Time series or numeric vector

delay Embedding lag

est_emLag 25

maxDim Maximum number of embedding dimensions

threshold See nonlinearTseries::estimateEmbeddingDim()

max.relative.change

See nonlinearTseries::estimateEmbeddingDim()

doPlot Plot

Other arguments (not in use)

Value

Embedding dimensions

est_emLag

Estimate embedding lag (tau)

Description

A wrapper for nonlinearTseries::timemLag

Usage

```
est_emLag(y, selection.methods = "first.minimum", maxLag = length(y)/4,
  ...)
```

Arguments

Time series or numeric vector У selection.methods Selecting an optimal embedding lag (default: Return "first.e.decay", "first.zero",

"first.minimum", "first.value", where value is 1/exp(1))

Maximal lag to consider (default: 1/4 of timeseries length) maxLag

Additional parameters

Value

The ami function with requested minima

26 fd_allan

factor_obs_exp

Add expected factor labels to observed values

Description

Add expected factor labels to observed values

Usage

```
factor_obs_exp(observed_Ncat, observed_labels, expected_Ncat = 0,
   expected_labels = "", varname = "")
```

Arguments

```
\begin{array}{ccc} observed\_Ncat & obsN \\ observed\_labels & obsL \\ expected\_Ncat & expN \\ expected\_labels & expL \\ varname & varname \end{array}
```

Value

character vector

See Also

Other State Space Grid functions: ssg_gwf2long, ssg_winnowing

fd_allan

Allan Variance Analysis

Description

Allan Variance Analysis

Usage

```
fd_allan(y, fs = stats::tsp(stats::hasTsp(y))[3], useSD = FALSE,
  doPlot = FALSE, returnPlot = FALSE, returnPLAW = FALSE,
  returnInfo = FALSE, silent = FALSE, noTitle = FALSE,
  tsName = "y")
```

fd_boxcount2D 27

Arguments

У	A numeric vector or time series object
fs	Sample frequency in Hz
useSD	Use the standarddeviation instead of variance?
doPlot	Return the log-log scale versus fluctuation plot with linear fit (default = TRUE).
returnPlot	Return ggplot2 object (default = FALSE)
returnPLAW	Return the power law data (default = FALSE)
returnInfo	Return all the data used in DFA (default = FALSE)
silent	Silent-ish mode
noTitle	Do not generate a title (only the subtitle)

Value

tsName

A dataframe with the Allan Factor (variance), Alan standard deviation and error due to bin size

See Also

Other Fluctuation Analyses: fd_RR, fd_dfa, fd_mfdfa, fd_psd, fd_sda, fd_sev

Name of y added as a subtitle to the plot

fd_boxcount2D 2D Boxcount for 1D signal	d_boxcount2D
---	--------------

Description

2D Boxcount for 1D signal

Usage

```
fd_boxcount2D(y = NA, unitSquare = TRUE, image2D = NA,
  resolution = 1, removeTrend = FALSE, polyOrder = 1,
  standardise = c("none", "mean.sd", "median.mad")[1],
  adjustSumOrder = FALSE, scaleMin = 0, scaleMax = floor(log2(NROW(y)
  * resolution)), scaleS = NA, minData = 2^(scaleMin + 1),
  maxData = 2^(scaleMax - 1), doPlot = FALSE, returnPlot = FALSE,
  returnPLAW = FALSE, returnInfo = FALSE, returnLocalScaling = FALSE,
  silent = FALSE, noTitle = FALSE, tsName = "y")
```

Arguments

У	A numeric vector or time series object.
unitSquare	Create unit square image of y? This is required for estimating FD of time series (default = TRUE)
image2D	A matrix representing a 2D image, argument y and unit Square will be ignored (default = NA) $$
resolution	The resolution used to embed the timeseries in 2D, a factor by which the dimensions the matrix will be multiplied (default $= 1$)

28 fd_boxcount2D

removeTrend If TRUE, will call ts detrend on y (default = FALSE)

polyOrder Order of polynomial trend to remove if removeTrend = TRUE"

standardise Standardise y using casnet::ts_standardise() with adjustN = FALSE (de-

fault = none

adjustSumOrder Adjust the order of the time series (by summation or differencing), based on

the global scaling exponent, see e.g. https://www.frontiersin.org/files/

 $Articles/23948/fphys-03-00141-r2/image_m/fphys-03-00141-t001.jpgIhlen$

(2012) (default = 'FALSE")

scaleMin Minimium scale value (as 2^s cale) to use (default = 0)

scaleMax Maximum scale value (as 2^scale) to use (default = max of log2(nrows) and

log2(ncols))

scaleS If not NA, pass a numeric vector listing the scales (as a power of 2) on which to

 $evaluate\ the\ box count.\ Arguments\ scale {\tt Max},\ scale {\tt Min},\ and\ scale {\tt Resolution}$

will be ignored (default = NA)

minData Minimum number of time/data points inside a box for it to be included in the

slope estimation (default = 2^scaleMin)

maxData Maximum number of time/data points inside a box for it to be included in the

slope estimation (default = 2^scaleMax)

doPlot Return the log-log scale versus bulk plot with linear fit (default = TRUE).

returnPlot Return ggplot2 object (default = FALSE)

returnPLAW Return the power law data (default = FALSE)

returnInfo Return all the data used in DFA (default = FALSE)

returnLocalScaling

Return estimates of FD for each scale

silent Silent-ish mode (default = TRUE)

noTitle Do not generate a title (only the subtitle)

tsName Name of y added as a subtitle to the plot (default = y)

Value

The boxcount fractal dimension and the 'local' boscount fractal dimension

Note

This function was inspired by the Matlab function boxcount.m written by F. Moisy. Fred Hasselman adapted the function for R for the purpose of the unit square boxcount analysis for 1D time series. The original Matlab toolbox has more options and contains more functions (e.g. 1D and 3D boxcount).

Examples

 $fd_boxcount2D(y = rnorm(100))$

fd_dfa 29

fd_dfa	Detrended Fluctuation Analysis (DFA)	

Description

fd_dfa

Usage

```
fd_dfa(y, fs = NULL, removeTrend = c("no", "poly", "adaptive",
   "bridge")[2], polyOrder = 1, standardise = c("none", "mean.sd",
   "median.mad")[2], adjustSumOrder = FALSE, scaleMin = 2,
   scaleMax = floor(log2(NROW(y)/2)), scaleResolution = (scaleMax -
   scaleMin), scaleS = NA, overlap = 0, minData = 4, doPlot = FALSE,
   returnPlot = FALSE, returnPLAW = FALSE, returnInfo = FALSE,
   silent = FALSE, noTitle = FALSE, tsName = "y")
```

Arguments

returnPlot

returnPLAW

8	
у	A numeric vector or time series object.
fs	Sample rate
removeTrend	Method to use for detrending, see fractal::DFA() (default = "poly")
polyOrder	Order of polynomial trend to remove if removeTrend = "poly"
standardise	Standardise by the series using casnet::ts_standardise() with adjustN = FALSE (default = "mean.sd")
adjustSumOrder	Adjust the time series (summation or differencing), based on the global scaling exponent, see e.g. https://www.frontiersin.org/files/Articles/23948/fphys-03-00141-r2/image_m/fphys-03-00141-t001.jpgIhlen (2012) (default = FALSE)
scaleMin	Minimium scale (as a power of 2) to use
scaleMax	Maximum scale (as a power of 2) to use
scaleResolution	
	The scales at which detrended fluctuation will be evaluated are calculated as: (scaleMax-scaleMin)/scaleResolution. The default value yields no resolution of scales: (scaleMax-scaleMin). Common values
scaleS	If not NA, it should be a numeric vector listing the scales on which to evaluate the detrended fluctuations. Arguments scaleMax, scaleMin, scaleResolution will be ignored.
overlap	Turn DFA into a sliding window analysis. A number in $[0 1]$ representing the amount of 'bin overlap'. If length(y) = 1024 and overlap is .5, a scale of 4 will be considered a sliding window of size 4 with stepsize floor(.5 * 4) = 2. The detrended fluctuation in For scale 128 this will be (default = 0)
minData	Minimum number of data points in a bin needed to calculate detrended fluctuation
doPlot	Return the log-log scale versus fluctuation plot with linear fit (default = TRUE).

Return ggplot2 object (default = FALSE)

Return the power law data (default = FALSE)

30 fd_mfdfa

returnInfo Return all the data used in DFA (default = FALSE)

silent Silent-ish mode

noTitle Do not generate a title (only the subtitle) tsName Name of y added as a subtitle to the plot

Value

Estimate of Hurst exponent (slope of log(bin) vs. log(RMSE)) and an FD estimate based on Hasselman(2013) A list object containing:

- A data matrix PLAW with columns freq.norm, size and bulk.
- Estimate of scaling exponent sap based on a fit over the standard range (fullRange), or on a user defined range fitRange.
- Estimate of the Fractal Dimension (FD) using conversion formula's reported in Hasselman(2013).
- Information output by various functions.

Author(s)

Fred Hasselman

References

Hasselman, F. (2013). When the blind curve is finite: dimension estimation and model inference based on empirical waveforms. Frontiers in Physiology, 4, 75. http://doi.org/10.3389/fphys. 2013.00075

See Also

Other Fluctuation Analyses: fd_RR, fd_allan, fd_mfdfa, fd_psd, fd_sda, fd_sev

 fd_mfdfa

Multi-fractal Detrended Fluctuation Analysis

Description

Multi-fractal Detrended Fluctuation Analysis

m

Usage

```
fd_mfdfa(signal, qq = c(-10, -5:5, 10), mins = 6, maxs = 12, ressc = 30, m = 1)
```

Arguments

m

signal	An input signal.
qq	A vector containing a range of values for the order of fluctuation q.
mins	Minimum scale to consider.
maxs	Maximum scale to consider.
ressc	rescc

fd_psd 31

Value

output

See Also

Other Fluctuation Analyses: fd_RR, fd_allan, fd_dfa, fd_psd, fd_sda, fd_sev

fd_psd

Power Spectral Density Slope (PSD).

Description

Estimate Alpha, Hurst Exponent and Fractal Dimension through log-log slope.

Usage

```
fd_psd(y, fs = NULL, standardise = TRUE, detrend = TRUE,
  fitMethod = c("lowest25", "Wijnants", "Hurvich-Deo")[3],
  doPlot = FALSE, returnPlot = FALSE, returnPLAW = FALSE,
  returnInfo = FALSE, silent = FALSE, noTitle = FALSE,
  tsName = "y")
```

Arguments

y A numeric vector or time series object.

fs Sample rate (default = NULL)

standardise standardise the series (default = TRUE).

detrend Subtract linear trend from the series (default = TRUE).

fitMethod Method to decide on a frequency range for log-log fit. Can be one of: "lowest25", "Wijnants", "Hurvich

Deo" (default). See details for more info.

doPlot Return the log-log spectrum with linear fit (default = TRUE).

returnPlot Return ggplot2 object (default = FALSE)
returnPLAW Return the power law data (default = FALSE)
returnInfo Return all the data used in SDA (default = FALSE)
silent Run in silent-ish mode (default = TRUE)

silent Run in silent-ish mode (default = TRUE)

noTitle Do not generate a title (only the subtitle)

tsName Name of y added as a subtitle to the plot

Details

Calls function sapa::SDF() to estimate the scaling exponent of a timeseries based on the periodogram frequency spectrum. After detrending and normalizing the signal (if requested), SDF is called using a Tukey window (raised cosine taper).

A line is fitted on the periodogram in log-log coordinates. The full ramge is fitted as well as one of three fit-ranges:

- lowest25 The 25% lowest frequencies
- Wijnants The 50 lowest frequencies (Wijnants et al., 2012)
- HurvichDeo The Hurvich-Deo estimate, see (fractal::HDEst())

32 fd_RR

Value

A list object containing:

- A data matrix PLAW with columns freq.norm, size and bulk.
- Estimate of scaling exponent alpha based on a fit over the lowest 25% frequencies (low25), or using the HD estimate HD.
- Estimate of the Fractal Dimension (FD) using conversion formula's reported in Hasselman(2013).
- Information output by various functions.

Author(s)

Fred Hasselman

References

Hasselman, F. (2013). When the blind curve is finite: dimension estimation and model inference based on empirical waveforms. Frontiers in Physiology, 4, 75. http://doi.org/10.3389/fphys. 2013.00075

See Also

Other Fluctuation Analyses: fd_RR, fd_allan, fd_dfa, fd_mfdfa, fd_sda, fd_sev

fd_RR

Relative Roughness

Description

Relative Rougness is a ratio of local variance (autocovariance at lag-1) to global variance (autocovariance at lag-0) that can be used to classify different 'noises'.

Usage

 $fd_RR(y)$

Arguments

У

A numeric vector.

Details

$$RR = 2 * \left[1 - \frac{\gamma(y)}{Var(y)}\right]$$

Value

The Relative Roughness of y, the values of local and global variance are returned as attributes

fd_sda 33

References

• Marmelat, V., Torre, K., & Delignieres, D. (2012). Relative roughness: an index for testing the suitability of the monofractal model. *Frontiers in Physiology*, *3*, 208.

See Also

Other Fluctuation Analyses: fd_allan, fd_dfa, fd_mfdfa, fd_psd, fd_sda, fd_sev

fd_sda

Standardised Dispersion Analysis (SDA).

Description

fd_sda

Usage

```
fd_sda(y, fs = NULL, standardise = c("mean.sd", "median.mad")[1],
  detrend = FALSE, polyOrder = 1, adjustSumOrder = FALSE,
  scaleMin = 2, scaleMax = floor(log2(NROW(y)/2)),
  scaleResolution = 30, scaleS = NA, overlap = 0, minData = 4,
  doPlot = FALSE, returnPlot = FALSE, returnPLAW = FALSE,
  returnInfo = FALSE, silent = FALSE, noTitle = FALSE,
  tsName = "y")
```

Arguments

y A numeric vector or time series object.

fs Sample rate (default = NULL)

standardise standardise the series (default = "mean.sd")

detrend Subtract linear trend from the series (default = FALSE)

polyOrder Order of detrending polynomial

adjustSumOrder Adjust the time series (summation or differencing), based on the global scaling

exponent, see e.g. https://www.frontiersin.org/files/Articles/23948/fphys-03-00141-r2/image_m/fphys-03-00141-t001.jpgIhlen (2012) (de-phys-03-00141-t001.jpgIhlen (2012))

fault = FALSE)

scaleMin Minimium scale to use scaleMax Maximum scale to use

scaleResolution

The scales at which the standardised fluctuations are calculated as: (scaleMax-scaleMin)/scaleRes

scaleS If not NA, it should be a numeric vector listing the scales on which to evaluate

the fluctuations. Arguments scaleMax, scaleMin, scaleResolution will be

ignored.

overlap Turn SDA into a sliding window analysis. A number in [0 . . . 1] representing

the amount of 'bin overlap'. If length(y) = 1024 and overlap is .5, a scale of 4 will be considered a sliding window of size 4 with stepsize floor(.5 * 4) =

2 (default = 0)

34	$fd_{-}s$	sev

minData	Minimum number of data points in a bin needed to calculate standardised dispersion
doPlot	Output the log-log scale versus fluctuation plot with linear fit by calling function $plotFD_loglog()$ (default = TRUE)
returnPlot	Return ggplot2 object (default = FALSE)
returnPLAW	Return the power law data (default = FALSE)
returnInfo	Return all the data used in SDA (default = FALSE)
silent	Silent-ish mode
noTitle	Do not generate a title (only the subtitle)
tsName	Name of v added as a subtitle to the plot

Value

A list object containing:

- A data matrix PLAW with columns freq.norm, size and bulk.
- Estimate of scaling exponent sap based on a fit over the standard range (fullRange), or on a user defined range fitRange.
- Estimate of the Fractal Dimension (FD) using conversion formula's reported in Hasselman(2013).
- Information output by various functions.

Author(s)

Fred Hasselman

References

Hasselman, F. (2013). When the blind curve is finite: dimension estimation and model inference based on empirical waveforms. Frontiers in Physiology, 4, 75. http://doi.org/10.3389/fphys. 2013.00075

See Also

Other Fluctuation Analyses: fd_RR, fd_allan, fd_dfa, fd_mfdfa, fd_psd, fd_sev

fd_sev

Calculate FD using Sevcik's method

Description

Calculate FD using Sevcik's method

Usage

```
fd_sev(y, detrend = FALSE, adjustSumOrder = FALSE,
  smallNapprox = FALSE, doPlot = FALSE, returnPlot = FALSE,
  returnPLAW = FALSE, returnInfo = FALSE, silent = FALSE,
  noTitle = FALSE, tsName = "y")
```

flight_Cauchy 35

Arguments

y A time series or numeric vector

detrend Subtract linear trend from the series (default = TRUE).

adjustSumOrder Adjust the time series (summation or differencing), based on the global scaling

exponent, see e.g. https://www.frontiersin.org/files/Articles/23948/fphys-03-00141-r2/image_m/fphys-03-00141-t001.jpgIhlen (2012) (de-

fault = TRUE

smallNapprox Force use of small sample approximation (default for N < 128)

doPlot Return the log-log scale versus fluctuation plot with linear fit (default = TRUE).

returnPlot Return ggplot2 object (default = FALSE)
returnPLAW Return the power law data (default = FALSE)
returnInfo Return all the data used in DFA (default = FALSE)

silent Silent-ish mode

noTitle Do not generate a title (only the subtitle) tsName Name of y added as a subtitle to the plot

Value

An FD estimate

Author(s)

Fred Hasselman

References

Sevcik, C. (1998). A procedure to Estimate the Fractal Dimension of Waveforms. Paper available at http://arxiv.org/pdf/1003.5266.pdf

See Also

Other Fluctuation Analyses: fd_RR, fd_allan, fd_dfa, fd_mfdfa, fd_psd, fd_sda

flight_Cauchy Create Cauchy Flight

Description

Creates a Cauchy flight by taking increments from the Cauchy distributions implemented as the stable distribution (stabledist::rstable()) with index paramter alpha = 1 and skewness parameter beta = 0.

Usage

```
flight_Cauchy(N = 1000, ndims = 2, alpha = 1, beta = 0,
    scale = 1, location = 0)
```

36 flight_LevyPareto

Arguments

N	Length of time series (default = 1000)
ndims	Number of dimensions (default = 2)
alpha	Index of stability parameter in (0,2]
beta	Skewness parameter in [-1,1]
scale	Scale parameterin (0, Inf)

location Location (shift) parameter in [-Inf,Inf]

Value

A data frame with ndims columns and N rows.

Examples

```
df <- flight_Cauchy()
plot(density(diff(df$dim1)))
plot(df$dim1, df$dim2, type = "1")</pre>
```

flight_LevyPareto Cre

Create a Levy-Pareto flight

Description

Creates a Rayleigh flight by taking increments from the Normal distributions implemented as the stable distribution (stabledist::rstable()) with index parameter alpha = 1.5 and skewness parameter beta = 0.

Usage

```
flight_LevyPareto(N = 1000, ndims = 2, alpha = 1.5, beta = 0,
    scale = 1, location = 0)
```

Arguments

N	Length of time series (default = 1000)
ndims	Number of dimensions (default = 2)
alpha	Index of stability parameter in (0,2]
beta	Skewness parameter in [-1,1]
scale	Scale parameterin (0, Inf)
location	Location (shift) parameter in [-Inf,Inf]

Details

Note that the increments are not strictly from the distribution called **the** Levy distribution, but rather **a** a Levy-with-Pareto-tail-type distribution (i.e. when 1 < alpha < 2). Use alpha = 1/2 and beta = 1 if **the** Levy distribution is required.

flight_Rayleigh 37

Value

A data frame with ndims columns and N rows.

Examples

```
# Levy-Pareto
df <- flight_LevyPareto()
plot(density(diff(df$dim1)))
plot(df$dim1, df$dim2, type = "1")

# "The" Levy distribution
df <- flight_LevyPareto(alpha = 1/2, beta = 1)
plot(density(diff(df$dim1)))
plot(df$dim1, df$dim2, type = "1")</pre>
```

flight_Rayleigh

Create Rayleigh Flight (Brownian Motion)

Description

Creates a Rayleigh flight by taking increments from the Normal distributions implemented as the stable distribution (stabledist::rstable()) with index paramter alpha = 2 and skewness parameter beta = 0.

Usage

```
flight_Rayleigh(N = 1000, ndims = 2, alpha = 2, beta = 0,
    scale = 1, location = 0)
```

Arguments

N	Length of time series (default = 1000)
ndims	Number of dimensions (default = 2)
alpha	Index of stability parameter in (0,2]
beta	Skewness parameter in [-1,1]
scale	Scale parameterin (0, Inf)
location	Location (shift) parameter in [-Inf, Inf]

Value

A data frame with ndims columns and N rows.

Examples

```
df <- flight_Rayleigh()
plot(density(diff(df$dim1)))
plot(df$dim1, df$dim2, type = "1")</pre>
```

38 get_os

getColours

Get some nice colours

Description

Get some nice colours

Usage

```
getColours(pal = c("pe", "mm", "le", "an")[1], Ncols = 20)
```

Arguments

pal The colour pallette, one of "pe", "mm", "le" `` "an" (default = "pe")

Ncols Number of colours

Value

A list of colours

Examples

```
getColours(Ncol=5)
```

get_os

Which OS is running?

Description

Some systems not tested, but based on the cran page: check flavors

Usage

get_os()

Value

A string, "osx", "windows", "linux"

gg_plotHolder 39

 $gg_plotHolder$

 $gg_plotHolder$

Description

gg_plotHolder

Usage

```
gg_plotHolder()
```

Value

A blank ggplot2 object that can be used in concordance with grid.arrange.

Examples

```
# Create a plot with marginal distributions.
library(ggplot2)
library(scales)
df \leftarrow data.frame(x = rnorm(n = 100),
                 y = rnorm(n = 100),
                 group = factor(sample(x=c(0,1),
                 size = 100, replace = TRUE)))
scatterP \leftarrow ggplot(df, aes(x = x, y = y, colour = group)) +
                   geom_point() +
                   gg_theme()
xDense <- ggplot(df, aes(x = x, fill = group)) +
                  geom_density(aes(y= ..count..),trim=FALSE, alpha=.5) +
                  gg_theme("noax") +
                  theme(legend.position = "none")
yDense <- ggplot(df, aes(x = y, fill = group)) +
                  geom_density(aes(y= ..count..),trim=FALSE, alpha=.5) +
                 coord_flip() +
                  gg\_theme("noax") +
                  theme(legend.position = "none")
library(gridExtra)
grid.arrange(xDense,
             gg_plotHolder(),
             scatterP,
             yDense,
             ncol=2, nrow=2,
             widths=c(4, 1.4),
             heights=c(1.4, 4))
```

40 growth_ac

gg_theme gg_theme

Description

gg_theme

Usage

```
gg_theme(type = c("clean", "noax"))
```

Arguments

type One of "clean", or "noax"

Details

Will generate a "clean" ggplot theme, or a theme without any axes ("noax").

Some scientific journals explicitly request the Arial font should be used in figures. This can be achieved by using .afm font format (see, e.g. http://www.pure-mac.com/font.html).

Value

A theme for ggplot2.

Examples

```
library(ggplot2)
g <- ggplot(data.frame(x = rnorm(n = 100), y = rnorm(n = 100)), aes(x = x, y = y)) + geom_point()
g + gg_theme()
g + gg_theme("noax")</pre>
```

growth_ac

Examples of dynamical growth models (maps)

Description

Autocatlytic Growth: Iterating differential equations (maps)

Usage

```
growth_ac(Y0 = 0.01, r = 1, k = 1, N = 100, type = c("driving", "damping", "logistic", "vanGeert")[1])
```

Arguments

Y0 Initial value.

r Growth rate parameter.k Carrying capacity.

N Length of the time series.

type One of: "driving" (default), "damping", "logistic", "vanGeert1991".

growth_ac_cond 41

Value

A timeseries object of length N.

Author(s)

Fred Hasselman

See Also

Other autocatalytic growth functions: growth_ac_cond

Examples

```
# The logistic map in the chaotic regime
growth_ac(Y0 = 0.01, r = 4, type = "logistic")
```

growth_ac_cond

Examples of conditional dynamical growth models (maps)

Description

Conditional Autocatlytic Growth: Iterating differential equations (maps)

Usage

```
growth_ac_cond(Y0 = 0.01, r = 0.1, k = 2, cond = cbind.data.frame(Y = 0.2, par = "r", val = 2), N = 100)
```

Arguments

Y0	Initial value
r	Growth rate parameter
k	Carrying capacity
cond	Conditional rules passed as a data.frame of the form: cbind.data.frame(Y =, par =, val =)
N	Length of the time series

Author(s)

Fred Hasselman

See Also

Other autocatalytic growth functions: growth_ac

42 layout_as_spiral

Examples

```
# Plot with the default settings
library(lattice)
xyplot(growth_ac_cond())
# The function can take a set of conditional rules
# and apply them sequentially during the iterations.
# The conditional rules are passed as a `data.frame`
(cond \leftarrow cbind.data.frame(Y = c(0.2, 0.6), par = c("r", "r"), val = c(0.5, 0.1)))
xyplot(growth_ac_cond(cond=cond))
# Combine a change of `r` and a change of `k`
(cond \leftarrow cbind.data.frame(Y = c(0.2, 1.99), par = c("r", "k"), val = c(0.5, 3)))
xyplot(growth_ac_cond(cond=cond))
# A fantasy growth process
cond <- cbind.data.frame(Y = c(0.1, 1.99, 1.999, 2.5, 2.9),
par = c("r", "k", "r", "r", "k"),
val = c(0.3, 3, 0.9, 0.1, 1.3))
xyplot(growth_ac_cond(cond=cond))
```

layout_as_spiral

Layout a graph on a spiral

Description

Layout a graph on a spiral

Usage

```
layout_as_spiral(g, type = c("Archimedean", "Bernoulli", "Fermat",
    "Euler"), arcs = 6, a = 1, b = NULL, rev = FALSE)
```

Arguments

g	An igraph object. If (rev = FALSE) the vertex with the lowest index will be placed in the centre of the spiral, the highest index will be most outer vertex,
type	Spiral type, one of "Archimedean", "Bernoulli", "Fermat", or, "Euler" (default = "Archimedean")
arcs	The number of arcs (half circles/ovals) that make up the spiral (default = 10)
a	Parameter controlling the distance between spiral arms, however, the effect will vary for different spiral types (default = 0.5)
b	Parameter controlling where the spiral originates. A value of 1 will generally place the origin in the center. The default NULL will choose a value based on the different spiral types (default = NULL)
rev	If TRUE the vertex with the highest index will be placed in the centre of the spiral (default = FALSE)

make_spiral_focus 43

Value

An igraph layout

Examples

```
library(igraph)
g <- igraph::sample_gnp(100, 1/100)
# Equiangular spiral: Any line from the origin cuts at the same angle.
plot(g, layout = layout_as_spiral(g, type = "Bernoulli", arcs = 5))
# The arms of Fermat's spiral diverge quadratically.
plot(g, layout = layout_as_spiral(g, type = "Fermat", arcs = 5))
# Equidistance of intersection points along a line through the origin.
plot(g, layout = layout_as_spiral(g, type = "Archimedean", arcs = 5))</pre>
```

make_spiral_focus

Spiral Graph with Epoch Focus

Description

Turn an igraph object into a spiral graph returning a ggplot2 object.

Usage

```
make_spiral_focus(g, arcs = 6, a = 1, b = NULL, rev = FALSE,
  curvature = -0.6, angle = 90, markTimeBy = NULL, alphaV = 1,
  alphaE = 0.6, title = "", subtitle = "", showEpochLegend = TRUE,
  markEpochsBy = NULL, epochColours = NULL, epochLabel = "Epoch",
  showSizeLegend = FALSE, sizeLabel = "Size", scaleVertexSize = c(1,
  6), vertexBorderColour = "black", scaleEdgeSize = 1/5,
  defaultEdgeColour = "grey70", doPlot = TRUE)
```

Arguments

g	An igraph object. If (rev = FALSE) the vertex with the lowest index will be placed in the centre of the spiral, the highest index will be most outer vertex,
arcs	The number of arcs (half circles/ovals) that make up the spiral (default = 10)
a	Parameter controlling the distance between spiral arms, however, the effect will vary for different spiral types (default = 0.5)
b	Parameter controlling where the spiral originates. A value of 1 will generally place the origin in the center. The default NULL will choose a value based on the different spiral types (default = NULL)
rev	If TRUE the vertex with the highest index will be placed in the centre of the spiral (default = $FALSE$)
curvature	The curvature parameter for edges see $geom_curve()$ (default = -0.7)

44 make_spiral_focus

angle The angle parameter for edges see geom_curve() (default = 90)

markTimeBy Include a vector that indicates time. The time will be displayed on the plot. Pass

TRUE to generate auto labels (experimental)

title A title for the plot

subtitle A subtitle for the plot

showEpochLegend

Should a legend be shown for the epoch colours? (default = TRUE)

markEpochsBy A vector of length vcount(g) indicating epochs or groups (default = NULL)

epochLabel A title for the epoch legend (default = "Epoch")

showSizeLegend Should a legend be shown for the size of the nodes? (default = FALSE)

sizeLabel Use to indicate if V(g)\$size represents some measure, e.g. igraph::degree(),

or, igraph::hubscore() (default = "Size")

scaleVertexSize

Scale the size of the vertices by setting a range for ggplot2::scale_size().

This will not affect the numbers on the size legend (default = c(1,6))

vertexBorderColour

Draw a border around the vertices. Pass NULL to use the same colour as the fill

colour (default = "black")

scaleEdgeSize Scale the size of the edges by a constant: E(g)\$width * scaleEdgeSize (de-

fault = 1/5

defaultEdgeColour

Colour of edges that do not connect to the same epoch (default = "grey70")

doPlot Produce a plot? (default = TRUE)

Value

A ggplot object.

Note

To keep the igraph object, use the layout function layout_as_spiral(g) when plotting the graph.

Examples

```
library(igraph)
g <- sample_gnp(200, 1/20)
V(g)$size <- degree(g)
make_spiral_graph(g, markTimeBy = TRUE, showSizeLegend = TRUE, sizeLabel = "Node degree")</pre>
```

make_spiral_graph 45

Description

Turn an igraph object into a spiral graph returning a ggplot2 object.

Usage

```
make_spiral_graph(g, type = "Archimedean", arcs = 6, a = 1,
b = NULL, rev = FALSE, curvature = -0.6, angle = 90,
markTimeBy = NULL, alphaV = 1, alphaE = 0.6, title = "",
subtitle = "", showEpochLegend = TRUE, markEpochsBy = NULL,
epochColours = NULL, epochLabel = "Epoch", showSizeLegend = FALSE,
sizeLabel = "Size", scaleVertexSize = c(1, 6),
vertexBorderColour = "black", scaleEdgeSize = 1/5,
defaultEdgeColour = "grey70", doPlot = TRUE)
```

Arguments

g	An igraph object. If (rev = FALSE) the vertex with the lowest index will be placed in the centre of the spiral, the highest index will be most outer vertex,	
type	Spiral type, one of "Archimedean", "Bernoulli", "Fermat", or, "Euler" (default = "Archimedean")	
arcs	The number of arcs (half circles/ovals) that make up the spiral (default = 10)	
a	Parameter controlling the distance between spiral arms, however, the effect will vary for different spiral types (default = 0.5)	
b	Parameter controlling where the spiral originates. A value of 1 will generally place the origin in the center. The default NULL will choose a value based on the different spiral types (default = NULL)	
rev	If TRUE the vertex with the highest index will be placed in the centre of the spiral (default = FALSE)	
curvature	The curvature parameter for edges see $geom_curve()$ (default = -0.7)	
angle	The angle parameter for edges see geom_curve() (default = 90)	
markTimeBy	Include a vector that indicates time. The time will be displayed on the plot. Pass TRUE to generate auto labels (experimental)	
title	A title for the plot	
subtitle	A subtitle for the plot	
showEpochLegend		
	Should a legend be shown for the epoch colours? (default = TRUE)	
markEpochsBy	A vector of length vcount(g) indicating epochs or groups (default = NULL)	
epochColours	A vector of length vcount(g) with colour codes (default = NULL)	
epochLabel	A title for the epoch legend (default = "Epoch")	
showSizeLegend	Should a legend be shown for the size of the nodes? (default = FALSE)	
sizeLabel	Use to indicate if V(g)\$size represents some measure, e.g. igraph::degree(), or, igraph::hubscore() (default = "Size")	

46 mif

scaleVertexSize

Scale the size of the vertices by setting a range for $ggplot2::scale_size()$. This will not affect the numbers on the size legend (default = c(1,6))

vertexBorderColour

Draw a border around the vertices. Pass NULL to use the same colour as the fill colour (default = "black")

scaleEdgeSize Scale the size of the edges by a constant: E(g)\$width * scaleEdgeSize (default = 1/5)

defaultEdgeColour

Colour of edges that do not connect to the same epoch (default = "grey70")

doPlot Produce a plot? (default = TRUE)

Value

A ggplot object.

Note

To keep the igraph object, use the layout function layout_as_spiral(g) when plotting the graph.

Examples

```
library(igraph)

g <- igraph::sample_gnp(200, 1/20)

V(g)$size <- degree(g)
make_spiral_graph(g, markTimeBy = TRUE, showSizeLegend = TRUE, sizeLabel = "Node degree")</pre>
```

mif

Mutual Information Function

Description

Calculate the lagged mutual information function within (auto-mif) or between (cross-mif) time series, or, conditional on another time series (conditional-cross-mif). Alternatively, calculate the total information of a multivariate dataset for different lags.

Usage

```
mif(y, lags = -10:10, nbins = ceiling(2 * NROW(y)^(1/3)),
doPlot = FALSE, surTest = FALSE, alpha = 0.05)
```

Arguments

У

A Nx1 matrix for auto-mif, a Nx2 matrix or data frame for cross-mif, a Nx3 matrix or data frame for mif between col 1 and 2 conditional on col 3; or a NxM matrix or data frame for the multi-information function. Mutual information for each lag will be calculated using functions in package infotheo::infotheo() for lags lagged versions of the time series.

mif_interlayer	47
lags	The lags to evaluate mutual information.
nbins	The number of bins passed to infotheo::discretize() if y is a matrix or casnet::ts_discrete()
doPlot	Produce a plot of the symbolic time series by calling plotRED_mif() (default = FALSE)
surTest	If TRUE, a surrogate will be conducted using simple surrogates. The surrogates will be created from the transition probabilities of the discretised time series, i.e. the probability of observing bin j when the current value is in bin j. The number of surrogates needed will be computed based on the value of the alpha parameter, conceived as a one-sided test: mi > 0.
alpha	The alpha level for the surrogate test (default = 0.05)

Value

The auto- or cross-mi function

See Also

Other Redundancy measures (mutual information): mi_mat, mif_interlayer

Examples

```
# Lags to evaluate mututal information
lags <- -10:30

# Auto-mutual information
y1 <- sin(seq(0, 100, by = 1/8)*pi)

(mif(data.frame(y1),lags = lags))

# Cross-mututal information, y2 is a lagged version y1
y2 <- y1[10:801]

y <- data.frame(ts_trimfill(y1, y2, action = "trim.cut"))
(mif(y,lags = lags))

# Conditional mutual information, add some noise to y2 and add it as a 3rd column
y$s <- y2+rnorm(NROW(y2))
(mif(y,lags = lags))

# Multi-information, the information of the entire multivariate series at each lag
y$y3 <- cumsum(rnorm(NROW(y)))
(mif(y,lags = lags))</pre>
```

mif_interlayer

Inter-layer mutual information

Description

Inter-layer mutual information

48 mi_mat

Usage

```
mif_interlayer(g0, g1, probTable = FALSE)
```

Arguments

g0 An igraph object representing a layer in a multiplex graphg1 An igraph object representing a layer in a multiplex graph

probTable Option to return the table with marginal and joint degree distribution probabili-

ties (default = TRUE)

Value

The inter-layer mutual information between g1 and g2. If probTable=TRUE, a list object with two fields, the inter-layer mutual information and the table with marginal and joint degree distributions

See Also

Other Redundancy measures (mutual information): mi_mat, mif

mi_mat

Mutual Information variations

Description

Mutual Information variations

Usage

```
mi_mat(y, ID1, ID2, discreteBins = ceiling(2 * NROW(ID1)^(1/3)))
```

Arguments

y A matrix with time series in columns

ID1 ids ID2 ids

discreteBins Number of bins to use when discretizing the time series

Value

mi in nats

See Also

Other Redundancy measures (mutual information): mif_interlayer, mif

noise_fBm 49

noise_fBm

Generate fractional Brownian motion

Description

Generate fractional Brownian motion

Usage

```
noise_fBm(H = 1.5, N = 100, mu = NULL, sigma = NULL)
```

Arguments

H Hurst exponent

N Length of noise series

mu Mean sigma SD

Value

fBm

noise_fGn

Generate fractional Gaussian noise

Description

Generate fractional Gaussian noise

Usage

```
noise_fGn(H = 0.5, N = 100, mu = NULL, sigma = NULL)
```

Arguments

H Hurst exponent

N Length of noise series

mu Mean sigma SD

Value

fGn

50 plotDC_ccp

noise_powerlaw Generate noise series with power law scaling exponent	
--	--

Description

Generate noise series with power law scaling exponent

Usage

```
noise_powerlaw(y = NULL, alpha = -1, N = 100, standardise = FALSE,
randomPower = FALSE, seed = NA)
```

Arguments

У	Time series to use as a 'model'. If specified, N will be $N = length(y)$, and the series will be constructed based on stats::fft(y).
alpha	The log-log spectral slope, the scaling exponent. Use 0 for white noise, negative numbers for anti-persistant noises: -1 for $\frac{1}{f}$ noise, positive numbers for persistent noises, e.g. 1 for blue noise.
N	Length of the time series
standardise	Forces scaling of the output to the range [-1,1], consequently the power law will not necessarily extend right down to 0Hz.
randomPower	If TRUE phases will be deterministic, uniformly distributed in [-pi,pi]. If FALSE, the spectrum will be stochastic with a Chi-square distribution. If y is not NULL this argument will be ignored.
seed	Provide an integer number to set the seed for the random number generator in order to get reproducible results. If NA (default) no user defined seed will be set,

Value

Time series with a power law of alpha.

Note

Adapted from a Matlab script called powernoise.m by Max Little. The script contained the following commented text:

With no option strings specified, the power spectrum is

plotDC_ccp	Plot Cumulative Complexity Peaks	

Description

Plot Cumulative Complexity Peaks

plotDC_lvl 51

Usage

```
plotDC_ccp(df_ccp, win, useVarNames = TRUE, colOrder = TRUE,
  useTimeVector = NA, timeStamp = "31-01-1999", doPlot = TRUE,
  title = "Critical Instability Plot", subtitle = "",
  xlabel = "Time", ylabel = "")
```

Arguments

df_ccp A dataframe generated by dc_ccp() useVarNames Use the column names of df as variable names in the Complexity Resonance Diagram (default = TRUE) colOrder If TRUE, the order of the columns in df determines the of variables on the y-axis. Use FALSE for alphabetic/numeric order. Use NA to sort by by mean value of Dynamic Complexity (default = TRUE) Parameter used for plotting. A vector of length NROW(df), containing date/time useTimeVector information (default = NA) timeStamp If useTimeVector is not NA, a character string that can be passed to lubridate::stamp() to format the dates/times passed in useTimeVector (default = "01-01-1999") doPlot If TRUE shows a Complexity Resonance Diagram of the Dynamic Complexity and returns an invisible ggplot2::ggplot() object. (default = FALSE) title A title for the plot. subtitle A subtitle for the plot. xlabel A label for the x-axis. ylabel A label for the y-axis.

Value

An invisible ggplot2 object.

See Also

Other Dynamic Complexity functions: dc_ccp, dc_d, dc_f, dc_win, plotDC_lvl, plotDC_res

plotDC_lvl Plot Peaks versus Levels

Description

Produce a plot in which the output of dc_win() and dc_ccp() on the same multivariate timeseries data is combined with the output of ts_level() on a state variable of the same length as the multivariate data.

Usage

```
plotDC_lvl(df_win, df_ccp, df_lvl, win, useVarNames = TRUE,
  colOrder = TRUE, useTimeVector = NA, timeStamp = "31-01-1999",
  doPlot = TRUE, title = "Peaks versus Levels Plot", subtitle = "",
  xlabel = "Time", ylabel = "", levelName = "State variable")
```

52 plotDC_res

Arguments

df_win	A data frame containing series of Dynamic Complexity values obtained by running function dc_win()
df_ccp	A dataframe generated by dc_ccp()
df_lvl	A dataframe generated by ts_level() of a variable that is considered a state variable.
useVarNames	Use the column names of df as variable names in the Complexity Resonance Diagram (default = TRUE)
colOrder	If TRUE, the order of the columns in df determines the of variables on the y-axis. Use FALSE for alphabetic/numeric order. Use NA to sort by by mean value of Dynamic Complexity (default = TRUE)
useTimeVector	Parameter used for plotting. A vector of length NROW(df), containing date/time information (default = NA)
timeStamp	If useTimeVector is not NA, a character string that can be passed to <pre>lubridate::stamp()</pre> to format the dates/times passed in useTimeVector (default = "01-01-1999")
doPlot	If TRUE shows a Complexity Resonance Diagram of the Dynamic Complexity and returns an invisible ggplot2::ggplot() object. (default = FALSE)
title	A title for the plot.
subtitle	A subtitle for the plot.
xlabel	A label for the x-axis.
ylabel	A label for the y-axis.
levelName	A name for the state variable.

Value

An invisible ggplot2 object.

See Also

Other Dynamic Complexity functions: dc_ccp, dc_d, dc_f, dc_win, plotDC_ccp, plotDC_res

plotDC_res	Plot Complexity Resonance Diagram	
------------	-----------------------------------	--

Description

Plot Complexity Resonance Diagram

Usage

```
plotDC_res(df_win, win, useVarNames = TRUE, colOrder = TRUE,
  useTimeVector = NA, timeStamp = "01-01-1999", doPlot = TRUE,
  title = "Complexity Resonance Diagram", subtitle = "",
  xlabel = "Time", ylabel = "")
```

plotFD_loglog 53

Arguments

df_win	A data frame containing series of Dynamic Complexity values obtained by run-
	ning function dc win()

useVarNames Use the column names of df as variable names in the Complexity Resonance

Diagram (default = TRUE)

colOrder If TRUE, the order of the columns in df determines the of variables on the y-axis.

Use FALSE for alphabetic/numeric order. Use NA to sort by by mean value of

Dynamic Complexity (default = TRUE)

useTimeVector Parameter used for plotting. A vector of length NROW(df), containing date/time

information (default = NA)

timeStamp If useTimeVector is not NA, a character string that can be passed to lubridate::stamp()

to format the the dates/times passed in useTimeVector (default = "01-01-1999")

doPlot If TRUE shows a Complexity Resonance Diagram of the Dynamic Complexity

and returns an invisible ggplot2::ggplot() object. (default = FALSE)

title A title for the plot.
subtitle A subtitle for the plot.
xlabel A label for the x-axis.
ylabel A label for the y-axis.

Value

An invisible ggplot2 object.

See Also

Other Dynamic Complexity functions: dc_ccp, dc_d, dc_f, dc_win, plotDC_ccp, plotDC_lvl

plotFD_loglog	Plot output from fluctuation analyses based on log-log regression

Description

Plot output from fluctuation analyses based on log-log regression

Usage

```
plotFD_loglog(fd.OUT, title = "", subtitle = "", xlabel = "Bin size",
  ylabel = "Fluctuation", logBase = NA)
```

Arguments

fd.OUT	Output from one of the fd_ functions that use log-log regression to get scaling
	exponents.

title Plot title
subtitle Plot subtitle
xlabel x label
ylabel y label

logBase base of the log used

54 plotNET_groupColour

Value

A ggplot object

plotNET_BA

Example of Barabasi scale-free network

Description

```
A wrapper around igraph::sample_pa()
```

Usage

```
plotNET_BA(n = 100, pwr = 1, out.dist = NULL, doPlot = TRUE)
```

Arguments

n Number of vertices

pwr Power of preferential attachment

out.dist Degree distribution
doPlot Plot the igraph object

Value

A Barabasi scale-free igraph object

See Also

```
igraph::sample_pa()
Other tools for plotting networks: plotNET_SW, plotNET_groupColour, plotNET_groupWeight,
plotNET_prep
```

plotNET_groupColour Vertex Group Colours

Description

Identify Vertex and/or Edge groups by colour.

Usage

```
plotNET_groupColour(g, groups, colourV = TRUE, alphaV = 1,
  colourE = FALSE, alphaE = 0.8, groupColours = NULL,
  defaultEdgeColour = "grey70", doPlot = TRUE)
```

plotNET_groupWeight 55

Arguments

g	An igraph object
groups	A named numeric vector with length(V(g)) integers representing each group, or, a named character vector describing each group. If names(groups)==NULL then the names of the vector will be set as names(groups) == $V(g)$ name. If $V(g)$ name==NULL, the names of the vector will be set by the Vertex index
colourV	Colour Vertices based on groups (default = TRUE)
alphaV	Set transparency for Vertices (default = 1)
colourE	Colour Edges based on groups. Edges connecting to vertices of the same group will be coloured as the group (default = FALSE)
alphaE	Set transparency for Edges. A single numeric, or a vector of length ecount(g) (default = 0.8)
groupColours	A list of length groups with valid colour codes
defaultEdgeColour	
	Default edge colour
doPlot	Plot the igraph object

Value

An igraph object with vertices and/or edges coloured by groups listed in groups

See Also

Other tools for plotting networks: plotNET_BA, plotNET_SW, plotNET_groupWeight, plotNET_prep

```
plotNET_groupWeight Set Edge weights by group
```

Description

Use a layout which takes a weights

Usage

```
plotNET_groupWeight(g, groups, weight.within = 100, weight.between = 1,
    preserve.weight.within = FALSE, preserve.weight.between = FALSE,
    doPlot = FALSE, returnOnlyWeights = TRUE)
```

Arguments

g	An igraph object whose edges ($get.edgelist(g)$) will be re-weighted according to the membership argument.
groups	A named numeric vector with length(V(g)) integers representing each group, or, a named character vector describing each group. If names(groups)==NULL then the names of the vector will be set as names(groups) == $V(g)$ name. If $V(g)$ name==NULL, the names of the vector will be set by the Vertex index
weigth.within	The weight within a group (default = 100)
weight.between	The weight within a group (default = 1)

56 plotNET_prep

```
preserve.weight.within

If E(g)$weights is not NULL, try to preserve edge weigths within a group

preserve.weight.between

If E(g)$weights is not NULL, try to preserve edge weigths between a groups

doPlot

Plot the igraph object

returnOnlyWeights

Do not return the graph, just the weights. If FALSE this will return the graph object, otherwis it returns E(g)$weights
```

Value

A numeric vector with length(get.edgelist(g)) edge weights that will cluster groups defined in membership if a layout is used that can handle edge weights as a parameter (see examples).

See Also

Other tools for plotting networks: plotNET_BA, plotNET_SW, plotNET_groupColour, plotNET_prep

Examples

```
# Make a star graph and let the odd numbers cluster together
library(igraph)
g <-make_full_graph(10, directed=FALSE)</pre>
E(g)$width <- 3
V(g)name <- paste(1:10)
membership \leftarrow rep(c(1,2),5)
names(membership) \leftarrow V(g)$name
E(g)$weight <- plotNET_groupWeight(g,membership,1000,10)</pre>
g$layout=layout.fruchterman.reingold(g,weights=E(g)$weight)
plot(g)
# Make 3 groups by changing the 'membership' vector
membership[3:6] <- 3</pre>
names(membership) <- V(g)$name</pre>
E(g)$weight <- plotNET_groupWeight(g,membership,1000,10)</pre>
g$layout=layout.fruchterman.reingold(g,weights=E(g)$weight)
plot(g)
# Use plotNET_groupColour for Vertex and Edge group colours
g <- plotNET_groupColour(g, membership, colourE=TRUE)</pre>
plot(g)
```

plotNET_prep

Plot Network Based on RQA

Description

Plot Network Based on RQA

```
plotNET_SW 57
```

Usage

```
plotNET_prep(g, labels = NA, nodesize = c("degree", "hubscore",
    "strength", "eccentricity", "coreness")[1], labelsize = "asnodesize",
    edgeweight = "weight", removeZeroDegree = TRUE,
    removeSelfLoops = TRUE, doPlot = TRUE)
```

Arguments

g An igraph object labels Vertex labels

nodesize Set nodesizes by degree(g, normalised = TRUE) (default), hubscore(g)\$vector,

or, strength(g), eccentricity(g), coreness(g). If a numeric value is passed

all vertex sizes will be set to that value.

labelsize Set labelsize: "asnodesize" sets the cex for the labels to coincide with nodesize

(with min of .4 and max of 1.1). A single numeric value sets the cex of all labels to that value. A numeric vector of length two, c(min, max) wil scale the node

sizes to min and max which

edgeweight Set size of edges to "E(g)\$weight" by passing "weight". If a single numeric

value is provided all edges will be set to that value.

removeZeroDegree

Remove vertices with degree(g) == 0 (default = TRUE)

removeSelfLoops

Calls simplify(g) (default = TRUE)

doPlot Plot the igraph object.

Value

an igraph object

See Also

Other tools for plotting networks: plotNET_BA, plotNET_SW, plotNET_groupColour, plotNET_groupWeight

plotNET_SW

Example of Strogatz-Watts small-world network

Description

A wrapper around igraph::sample_smallworld() with dim=1

Usage

```
plotNET_SW(n = 100, k = 5, p = 0.05, doPlot = TRUE)
```

Arguments

n Size of the lattice (integer)k Neighbourhood size (integer)

p Rewiring probability (between 0 and 1)

doPlot PLot the igraph object

58 plotRED_acf

Value

A Strogatz-Watts small-world igraph object

See Also

```
igraph::sample_smallworld()
Other tools for plotting networks: plotNET_BA, plotNET_groupColour, plotNET_groupWeight,
plotNET_prep
```

plotRED_acf

Plot ACF and PACF

Description

Plot ACF and PACF

Usage

```
plotRED_acf(y, Lmax = max(round(NROW(y)/4), 10), alpha = 0.05,
  doPlot = TRUE, returnCorFun = FALSE)
```

Arguments

y A time series or numeric vector

Lmax Maximum number of lags

alpha Significance level

doPlot Plot output

returnCorFun Return the data

Value

Either an invisible ggplot2 object r a list containing the plot and the data

See Also

Other Plot redundancy functions: plotRED_mif

plotRED_mif 59

Description

Plot various MI functions

Usage

```
plotRED_mif(mif.OUT = NULL, lags = 0:max(round(NROW(y)/4), 10),
  nbins = ceiling(2 * NROW(y)^(1/3)), surTest = FALSE, alpha = 0.05,
  doPlot = TRUE, returnMIFun = TRUE)
```

Arguments

mif.OUT	Output from function mif()
lags	The lags to evaluate mutual information.
nbins	The number of bins passed to infotheo::discretize() if y is a matrix or casnet::ts_discrete()
surTest	If TRUE, a surrogate will be conducted using simple surrogates. The surrogates will be created from the transition probabilities of the discretised time series, i.e. the probability of observing bin j when the current value is in bin j. The number of surrogates needed will be computed based on the value of the alpha parameter, conceived as a one-sided test: $mi > 0$.
alpha	The alpha level for the surrogate test (default = 0.05)
doPlot	Produce a plot of the symbolic time series by calling plotRED_mif() (default = FALSE)
returnMIFun	Return the data

Value

Either an invisible ggplot2 object r a list containing the plot and the data

See Also

Other Plot redundancy functions: plotRED_acf

Description

Surrogate Test

Usage

```
plotSUR_hist(surrogateValues, observedValue, sides = c("two.sided",
    "greater", "less")[1], binWidth = NULL, measureName = "",
    title = "", doPlot = TRUE, returnOnlyPvalue = FALSE)
```

60 plotTS_multi

Arguments

surrogateValues

Vector of measures based on surrogate time series

observedValue The measure obtained from the observed value

sides Is this a 1 or 2-sided test (default = 1)

binWidth The size of the histogram bins. The default is to look for the max. number of

digits and set the width to 1/10^(Ndigits-1). If integers are detected width

will be set to 1.

measureName Label for x-axis title A title for the plot

doPlot Plot a histogram of the distribution (default = TRUE)

returnOnlyPvalue

Do not return the graph, just the point p-value (default = FALSE)

alpha Significance threshold for the test. This value is currently calculated from

the data as $\frac{1}{rank} * Nsides$, setting it will not have an effect.

Value

A point p-value for the observed value, and/or a histogram of the distribution (ggplot2 object).

plotTS_multi

Plot Multivariate Time Series Data

Description

Plot Multivariate Time Series Data

Usage

```
plotTS_multi(df, timeVec = NA, groupVec = NA, useVarNames = TRUE,
  colOrder = TRUE, doPlot = TRUE, title = "", subtitle = "",
  xlabel = "Time", ylabel = "", returnPlotData = FALSE,
  useRibbon = FALSE, overlap = 1)
```

Arguments

df A data frame with time series in columns.

timeVec If numeric, the number of the column in df which contains a time=keeping

variable. If NA, the time vector will be 1:NROW(df) (default = NA)

groupVec A vector indicating the names of the time series in the columns of df. If NA, the

column names of df will be used, excluding the timeVec, if present. (default =

NA)

useVarNames Use the column names of df as variable names in the Complexity Resonance

Diagram (default = TRUE)

colorder If TRUE, the order of the columns in df determines the of variables on the y-axis.

Use FALSE for alphabetic/numeric order. Use NA to sort by by mean value of

Dynamic Complexity (default = TRUE)

repmat 61

doPlot If TRUE shows a Complexity Resonance Diagram of the Dynamic Complexity

and returns an invisible ggplot2::ggplot() object. (default = FALSE)

title A title for the plot.
subtitle A subtitle for the plot.
xlabel A label for the x-axis.
ylabel A label for the y-axis.

returnPlotData Return the restructered data frame used to create the plot (default = FALSE)

useRibbon Neat for distributions

overlap Multiplier for scaling the series around the y-offset. Default is offset + elascer(y,lo

= -.45*overlap, hi = .45*overlap) and if useRibbon = TRUE it is offset +

elascer(y,lo = 0*overlap,hi = .95*overlap). (default = 1)

Value

A ggplot object.

Examples

```
# Generate some coloured noise
N <- 512
noises <- seq(-3,3,by=.5)
y <- data.frame(matrix(rep(NA,length(noises)*N), ncol=length(noises)))

for(c in seq_along(noises)){
   y[,c] <- noise_powerlaw(N=N, alpha = noises[c])
   }
   colnames(y) <- paste0(noises)

plotTS_multi(y)</pre>
```

repmat

Repeat Copies of a Matrix

Description

Repeat Copies of a Matrix

Usage

```
repmat(X, m, n)
```

Arguments

X A matrix

m Multiply dim(X)[1] m times n Multiply dim(X)[2] n times

Value

A repeated matrix

62 rn

rn Create a Recurrence Network Matrix

Description

This function serves as a wrapper for function rp(), it will add some attributes to the matrix related to network representation. These attributes will be used to decide which network type to generate (e.g. undirected, directed, weighted, etc.)

Usage

```
rn(y1, y2 = NULL, emDim = 1, emLag = 1, emRad = NULL,
  directed = FALSE, weighted = FALSE, includeDiagonal = FALSE,
  to.ts = NULL, order.by = NULL, to.sparse = FALSE,
  method = "Euclidean", targetValue = 0.05, returnGraph = TRUE,
  doPlot = FALSE, silent = TRUE, ...)
```

Arguments

y1	A numeric vector or time series
y2	A numeric vector or time series for cross recurrence
emDim	The embedding dimensions
emLag	The embedding lag
emRad	The threshold (emRad) to apply to the distance matrix to create a binary or weighted matrix. If NULL, an unthresholded matrix will be created (default = NULL)
directed	Should the matrix be considered to represent a directed network? (default = FALSE)
weighted	Should the matrix be considered to represent a weighted network? (default = FALSE)
includeDiagona	l
	Should the diagonal of the matrix be included when creating the network (default = FALSE)
to.ts	Should y1 and y2 be converted to time series objects?
order.by	If to.ts = TRUE, pass a vector of the same length as y1 and y2. It will be used as the time index, if NA the vector indices will be used to represent time.
to.sparse	Should sparse matrices be used?
method	Distance measure to use. Any option that is valid for argument method of proxy::dist(). Type proxy::pr_DB\$get_entries() to se a list of all the options. Common methods are: "Euclidean", "Manhattan", "Minkowski", "Chebysev" (or the same but shorter: "L2","L1","Lp" and "max" distance) (default = "Euclidean")
targetValue	A value passed to $crqa_radius(,type="fixed",targetMeasure="RR")$ if is.na(emRad)==TRUE.
returnGraph	Return an igraph::igraph() object (default = TRUE)
doPlot	Plot the matrix by calling rp_plot() with defult settings
silent	Silent-ish mode

Any paramters to pass to $rn_plot()$ if doPlot = TRUE

RNG 63

Value

A (Coss-) Recurrence matrix that can be interpreted as an adjacency (or incidence) matrix.

See Also

Other Distance matrix operations (recurrence network): di2bi, di2we, rn_plot, rn_recSpec, rn_scaleoGram

RNG

Random Number Sequences

Description

A dataset containing sequences of 100 numbers generated bij 242 participants who were instruted to generate random sequences.

Usage

RNG

Format

A data frame with 24200 rows and 3 variables:

ID Participant ID

time Temporal order

number A number between 1 and 9

Source

https://www.frontiersin.org/articles/10.3389/fnhum.2015.00319/full

References

Oomens, W., Maes, J. H., Hasselman, F., & Egger, J. I. (2015). A time series approach to random number generation: using recurrence quantification analysis to capture executive behavior. Frontiers in human neuroscience, 9

64 rn_plot

rn_plot

Plot (thresholded) distance matrix as a network

Description

Plot (thresholded) distance matrix as a network

Usage

```
rn_plot(RN, plotDimensions = FALSE, plotMeasures = FALSE,
  drawGrid = FALSE, markEpochsLOI = NULL, Chromatic = NULL,
  radiusValue = NA, title = "", xlab = "", ylab = "",
  plotSurrogate = NA, returnOnlyObject = FALSE)
```

Arguments

RN A distance matrix or recurrence matrix

plotDimensions Should the state vectors be plotted if they are available as attributes of RM (de-

fault = TRUE

plotMeasures Print common (C)RQA measures in the plot if the matrix is binary

drawGrid Draw a grid on the recurrence plot (default = FALSE)

markEpochsLOI Pass a factor whose levels indicate different epochs or phases in the time series

and use the line of identity to represent the levels by different colours (default

= NULL)

Chromatic If TRUE and there are more than two discrete values in RM, give recurrent points a

distinct colour. If RM was returned by $crqa_rp(...,chromatic = TRUE)$, the recurrence plot will colour-code recurrent points according to the category values

in attributes(RM)\$chromaticRP(default = FALSE)

radiusValue If plotMeasures = TRUE and RM is an unthresholded matrix, this value will

be used to calculate recurrence measures. If plotMeasures = TRUE and RM is already a binary recurence matrix, pass the radius that was used as a threshold to create the matrix for display purposes. If plotMeasures = TRUE and radiusValue = NA, function crqa_radius() will be called with default settings (find a radius that yields .05 recurrence rate). If plotMeasures = FALSE this set-

ting will be ignored.

title A title for the plot

plotSurrogate Should a 2-panel comparison plot based on surrogate time series be added? If

RM has attributes y1 and y2 containing the time series data (i.e. it was created by a call to rp()), the following options are available: "RS" (random shuffle), "RP" (randomised phases), "AAFT" (amplitude adjusted fourier transform). If no timeseries data is included, the columns will be shuffled. NOTE: This is not

a surrogate test, just 1 surrogate is created from y1.

returnOnlyObject

Return the ggplot object only, do not draw the plot (default = TRUE)

Value

A nice plot of the recurrence network

rn_recSpec 65

See Also

Other Distance matrix operations (recurrence network): di2bi, di2we, rn_recSpec, rn_scaleoGram, rn

rn_recSpec Recurrence Time Spectrum

Description

Get the recurrence time distribution from a recurrence network.

Usage

```
rn_recSpec(RN, fitRange = NULL, fs = 1, doPlot = TRUE,
  returnPlot = FALSE, returnPLAW = FALSE, returnInfo = FALSE,
  silent = TRUE, noTitle = FALSE, tsName = "y")
```

Arguments

RN	A thresholded recurrence matrix generated by function rn()
fitRange	If NULL the entire range will be used for log-log slope. If a 2-element vector of integers, this will represent the range of recurrence times to use for fitting the log=log slope (e.g. c(1,50) would fit the first 50 recurrence times).
fs	Sample rate (default = 1)
doPlot	Should a plot of the recurrence time spectrum be produced?
returnPlot	Return ggplot2 object (default = FALSE)
returnPLAW	Return the power law data (default = FALSE)
returnInfo	Return all the data used in SDA (default = FALSE)
silent	Silent-ish mode
noTitle	Do not generate a title (only the subtitle)
tsName	Name of y added as a subtitle to the plot

Value

A vector of frequencies of recurrence times and a plot (if requested)

See Also

Other Distance matrix operations (recurrence network): di2bi, di2we, rn_plot , $rn_scaleoGram$, rn

66 rp

rn_scaleoGram

Recurrence Time Scaleogram

Description

Display a recurrence network in a space representing Time (x-axis) x Scale (y-axis). The scale axis will be determined by the latency between the occurrence of a value in the (embedded) time series vector and its recurrences in the future (i.e. only the upper triangle of the recurrence matrix will be displayed, excluding the diagonal).

Usage

```
rn_scaleoGram(RN, returnOnlyObject = FALSE)
```

Arguments

RN A thresholded recurrence matrix generated by function rn() returnOnlyObject

Return the ggplot / ggraph object only, do not draw the plot (default = FALSE)

Value

A ggraph graph object

See Also

Other Distance matrix operations (recurrence network): di2bi, di2we, rn_plot, rn_recSpec, rn

rp

Create a Distance Matrix

Description

Create a Distance Matrix

Usage

```
rp(y1, y2 = NULL, emDim = 1, emLag = 1, emRad = NULL,
to.ts = NULL, order.by = NULL, to.sparse = FALSE,
weighted = FALSE, method = "Euclidean", targetValue = 0.05,
doPlot = FALSE, silent = TRUE, ...)
```

rp 67

Arguments

y1	A numeric vector or time series
y2	A numeric vector or time series for cross recurrence
emDim	The embedding dimensions
emLag	The embedding lag
emRad	The threshold (emRad) to apply to the distance matrix to create a binary or weighted matrix. If NULL, an unthresholded matrix will be created (default = NULL)
to.ts	Should y1 and y2 be converted to time series objects?
order.by	If to.ts = TRUE, pass a vector of the same length as y1 and y2. It will be used as the time index, if NA the vector indices will be used to represent time.
to.sparse	Should sparse matrices be used?
weighted	If FALSE a binary matrix will be returned. If TRUE every value larger than emRad will be 0, but values smaller than emRad will be retained (default = FALSE)
method	Distance measure to use. Any option that is valid for argument method of proxy::dist(). Type proxy::pr_DB\$get_entries() to se a list of all the options. Common methods are: "Euclidean", "Manhattan", "Minkowski", "Chebysev" (or the same but shorter: "L2","L1","Lp" and "max" distance) (default = "Euclidean")
targetValue	A value passed to $crqa_radius(,type="fixed",targetMeasure="RR")$ if is.na(emRad)==TRUE.
doPlot	Plot the matrix by calling rp_plot() with defult settings
silent	Silent-ish mode
• • •	Any paramters to pass to rp_plot() if doPlot = TRUE

Value

A (Coss-) Recurrence matrix with attributes:

- 1. emdims1 and emdims2 A matrix of surrogate dimensions
- 2. emdims1.name and emdims2.name Names of surrogate dimensions
- 3. method and call The distance method used by proxy::dist()
- 4. weighetd Whether a weighted matrix is returned
- 5. emDim , emLag and emRad The embedding parameters
- 6. AUTO Whether the matrix represents AUTO recurrence

See Also

Other Distance matrix operations (recurrence plot): bandReplace, di2bi, di2we, dist_hamming, rp_lineDist, rp_nzdiags, rp_plot, rp_size

68 rp_lineDist

Description

Simple attribute copy used in casnet to convert between matrix and Matrix classes and back.

Usage

```
rp_copy_attributes(source, target, source_remove = c("names",
   "row.names", "class", "dim", "dimnames", "x"))
```

Arguments

source Source matrix
target Target matrix
source_remove Remove these attribute fields from the source before copying.

Value

The target matrix with attributes copied deom the source matrix.

rp_lineDist Line length distributions

Description

Extract lengths of diagonal, vertical and horizontal line segments from a recurrence matrix.

Usage

```
rp_lineDist(RM, DLmin = 2, VLmin = 2, HLmin = 2,
   DLmax = length(Matrix::diag(RM)) - 1,
   VLmax = length(Matrix::diag(RM)) - 1,
   HLmax = length(Matrix::diag(RM)) - 1, d = NULL, theiler = NULL,
   invert = FALSE, AUTO = NULL, chromatic = FALSE, matrices = FALSE)
```

Arguments

RM	A thresholded recurrence matrix (binary: 0 - 1)
DLmin	Minimal diagonal line length (default = 2)
VLmin	Minimal vertical line length (default = 2)
HLmin	Minimal horizontal line length (default = 2)
DLmax	Maximal diagonal line length (default = length of diagonal -1)
VLmax	Maximal vertical line length (default = length of diagonal -1)
HLmax	Maximal horizontal line length (default = length of diagonal -1)

rp_nzdiags	69
d	Vector of diagonals to be extracted from matrix RP before line length distributions are calculated. A one element vector will be interpreted as a windowsize, e.g., $d = 50$ will extract the diagonal band $-50:50$. A two element vector will be interpreted as a band, e.g. $d = c(-50,100)$ will extract diagonals $-50:100$. If length(d) > 2, the numbers will be interpreted to refer to individual diagonals, $d = c(-50,50,100)$ will extract diagonals $-50,50,100$.
theiler	Size of the theiler window, e.g. theiler = 1 removes diagonal bands -1,0,1 from the matrix. If length(d) is NULL, 1 or 2, the theiler window is applied before diagonals are extracted. The theiler window is ignored if length(d)>2, or if it is larger than the matrix or band indicated by parameter d.
invert	Relevant for Recurrence Time analysis: Return the distribution of 0 valued segments in nonzero diagonals/verticals/horizontals. This indicates the time between subsequent line structures.
AUTO	Is this an AUTO RQA?
chromatic	Chromatic RQA?

Details

matrices

Based on the Matlab function linedists by Stefan Schinkel, Copyright (C) 2009 Stefan Schinkel, University of Potsdam, http://www.agnld.uni-potsdam.de

Return the matrices?

References: S. Schinkel, N. Marwan, O. Dimigen & J. Kurths (2009): "Confidence Bounds of recurrence-based complexity measures Physics Letters A, 373(26), pp. 2245-2250

Copyright (C) 2009 Stefan Schinkel, University of Potsdam http://www.agnld.uni-potsdam.de

Value

A list object with distributions of line lengths. If matrices = TRUE datafr are returned whose columns represent the nonzero diagonals, verticals, or, horizontals.

Author(s)

Fred Hasselman

See Also

Other Distance matrix operations (recurrence plot): bandReplace, di2bi, di2we, dist_hamming, rp_nzdiags, rp_plot, rp_size, rp

rp_nzdiags	rp_nzdiags	

Description

Get all nonzero diagonals of a binary matrix, or, diagonals specified as a vector by argument d.

Usage

```
rp_nzdiags(RM = NULL, d = NULL, returnVectorList = TRUE,
  returnNZtriplets = FALSE, removeNZ = TRUE, silent = TRUE)
```

70 rp_plot

Arguments

RM A binary (0,1) matrix.

d An optional vector of diagonals to extract.

returnVectorList

Return list

returnNZtriplets

Return a dataframe with coordinates of only nonzero elements in diagonals (de-

fault = FALSE)

removeNZ Remove nonzero diagonals if TRUE. If FALSE returns the full diagonals matrix.

Use e.g. to plot diagonal recurrence profiles (default = TRUE)

silent Silent-ish mode

Value

A matrix object with nonzero diagonals as columns and/or a dataframe with coordinates of nonzero diagonal elements

Author(s)

Fred Hasselman

See Also

Other Distance matrix operations (recurrence plot): bandReplace, di2bi, di2we, dist_hamming, rp_lineDist, rp_plot, rp_size, rp

rp_plot

Plot (thresholded) distance matrix as a recurrence plot

Description

Plot (thresholded) distance matrix as a recurrence plot

Usage

```
rp_plot(RM, plotDimensions = FALSE, plotMeasures = FALSE,
  plotRadiusRRbar = TRUE, drawGrid = FALSE, markEpochsLOI = NULL,
  Chromatic = NULL, radiusValue = NA, title = "", xlabel = "",
  ylabel = "", plotSurrogate = NA, returnOnlyObject = FALSE)
```

Arguments

RM A distance matrix or recurrence matrix

plotDimensions Should the state vectors be plotted if they are available as attributes of RM (de-

fault = TRUE)

plotMeasures Print common (C)RQA measures in the plot if the matrix is binary

plotRadiusRRbar

The Radius-RR-bar is a colour-bar guide plotted with an unthresholded distance matrix indicating a number of RR values one would get if a certain distance threshold were chosen (default = TRUE)

rp_size 71

drawGrid Draw a grid on the recurrence plot (default = FALSE)

markEpochsLOI Pass a factor whose levels indicate different epochs or phases in the time series

and use the line of identity to represent the levels by different colours (default

= NULL)

Chromatic If TRUE and there are more than two discrete values in RM, give recurrent points a

distinct colour. If RM was returned by crqa_rp(...,chromatic = TRUE), the recurrence plot will colour-code recurrent points according to the category values

in attributes(RM)\$chromaticRP(default = FALSE)

radiusValue If plotMeasures = TRUE and RM is an unthresholded matrix, this value will

be used to calculate recurrence measures. If plotMeasures = TRUE and RM is already a binary recurence matrix, pass the radius that was used as a threshold to create the matrix for display purposes. If plotMeasures = TRUE and radiusValue = NA, function crqa_radius() will be called with default settings (find a radius that yields .05 recurrence rate). If plotMeasures = FALSE this set-

ting will be ignored.

title A title for the plot xlabel An x-axis label ylabel An y-axis label

plotSurrogate Should a 2-panel comparison plot based on surrogate time series be added? If

RM has attributes y1 and y2 containing the time series data (i.e. it was created by a call to rp()), the following options are available: "RS" (random shuffle), "RP" (randomised phases), "AAFT" (amplitude adjusted fourier transform). If no timeseries data is included, the columns will be shuffled. NOTE: This is not

a surrogate test, just 1 surrogate is created from y1.

returnOnlyObject

Return the ggplot object only, do not draw the plot (default = TRUE)

Value

A nice plot of the recurrence matrix.

See Also

Other Distance matrix operations (recurrence plot): bandReplace, di2bi, di2we, dist_hamming, rp_lineDist, rp_nzdiags, rp_size, rp

rp_size rp_size

Description

rp_size

Usage

```
rp_size(mat, AUTO = NULL, theiler = NULL)
```

72 sa2fd_dfa

Arguments

mat A Matrix object

AUTO Is the Matrix an Auto Recurrence Matrix? If so, the length of the diagonal will

be subtracted from the matrix size, pass FALSE to prevent this behaviour. If NULL

(default) AUTO will take on the value of isSymmetric(mat).

theiler Should a Theiler window be applied?

Value

Matrix size for computation of recurrence measures.

See Also

```
Other Distance matrix operations (recurrence plot): bandReplace, di2bi, di2we, dist_hamming, rp_lineDist, rp_nzdiags, rp_plot, rp
```

Examples

```
# Create a 10 by 10 matrix
library(Matrix)
m <- Matrix(rnorm(10),10,10)

rp_size(m,TRUE,0)  # Subtract diagonal
rp_size(m,FALSE,0)  # Do not subtract diagonal
rp_size(m,NULL,0)  # Matrix is symmetrical, AUTO is set to TRUE
rp_size(m,NULL,1)  # Subtract a Theiler window of 1 around and including the diagonal</pre>
```

sa2fd_dfa

Informed Dimension estimate from DFA slope (H)

Description

Conversion formula: Detrended Fluctuation Analysis (DFA) estimate of the Hurst exponent (a self-affinity parameter sa) to an informed estimate of the (fractal) dimension (FD).

Usage

```
sa2fd_dfa(sa, ...)
```

Arguments

sa Self-Afinity parameter estimate based on DFA slope (e.g., fd_sda())).
... Other arguments

Details

The DFA slope (H) will be converted to a dimension estimate using:

$$D_{DFA} \approx 2 - (\tanh(\log(3) * sa))$$

Value

An informed estimate of the Fractal Dimension, see Hasselman(2013) for details.

Author(s)

Fred Hasselman

References

Hasselman, F. (2013). When the blind curve is finite: dimension estimation and model inference based on empirical waveforms. Frontiers in Physiology, 4, 75. http://doi.org/10.3389/fphys. 2013.00075

sa2fd_psd

Informed Dimension estimate from Spectral Slope (aplha)

Description

Conversion formula: From periodogram based self-affinity parameter estimate (sa) to an informed estimate of the (fractal) dimension (FD).

Usage

```
sa2fd_psd(sa, ...)
```

Arguments

sa Self-Affinity parameter estimate based on PSD slope (e.g., fd_psd()))

... Other arguments

Details

The spectral slope will be converted to a dimension estimate using:

$$D_{PSD} \approx \frac{3}{2} + \frac{14}{33} * \tanh\left(Slope * \ln(1 + \sqrt{2})\right)$$

Value

An informed estimate of the Fractal Dimension, see Hasselman(2013) for details.

Author(s)

Fred Hasselman

References

Hasselman, F. (2013). When the blind curve is finite: dimension estimation and model inference based on empirical waveforms. Frontiers in Physiology, 4, 75. http://doi.org/10.3389/fphys. 2013.00075

74 set_command_line_rp

sa2fd_sda

Informed Dimension estimate from SDA slope.

Description

Conversion formula: Standardised Dispersion Analysis (SDA) estimate of self-affinity parameter (SA) to an informed estimate of the fractal dimension (FD).

Usage

```
sa2fd_sda(sa, ...)
```

Arguments

Self-afinity parameter estimate based on SDA slope (e.g., fd_sda())).

Other arguments

Details

Note that for some signals different PSD slope values project to a single SDA slope. That is, SDA cannot distinguish dplyr::between all variaties of power-law scaling in the frequency domain.

Value

An informed estimate of the Fractal Dimension, see Hasselman(2013) for details.

Author(s)

Fred Hasselman

References

Hasselman, F. (2013). When the blind curve is finite: dimension estimation and model inference based on empirical waveforms. Frontiers in Physiology, 4, 75. http://doi.org/10.3389/fphys. 2013.00075

set_command_line_rp Set co

Set command line RQA executable

Description

Set command line RQA executable

Usage

```
set_command_line_rp()
```

Value

Message informing whether the procedure was successful.

ssg_gwf2long 75

ssg_gwf2long	Import GridWare files	
--------------	-----------------------	--

Description

Import GridWare files

Usage

```
ssg_gwf2long(gwf_name, delta_t = 0.01, returnOnlyData = TRUE,
 saveLongFormat = FALSE)
```

Arguments

Name of the GridWare project file. A directory named . . /gwf_name_trjs must gwf_name be present at the location of the project file. Time between two samples or sampling frequency delta_t returnOnlyData Just return the data, do not return a list object with data, variable info and pref-

erences.

saveLongFormat Save the long format trajectory data as a .csv file in the same location as

gwf_name

Value

A data frame containing State Space Grid trajectories, or a list object with additional info.

See Also

Other State Space Grid functions: factor_obs_exp, ssg_winnowing

ssg_winnowing	Winnowing procedure for SSG	
---------------	-----------------------------	--

Description

Find attractor states in a State Space Grid using a winnowing procedure.

Usage

```
ssg_winnowing(durations, screeCut)
```

Arguments

durations A data frame obtained by function ts_duration()

screeCut Cutoff based on a scree plot.

Value

Attractor frame

76 ts_center

See Also

Other State Space Grid functions: factor_obs_exp, ssg_gwf2long

SWtestE

Small World test

Description

Small World test

Usage

```
SWtestE(g, p = 1, N = 20)
```

Arguments

g An igraph object

 $\begin{array}{ccc} p & & p \\ N & & N \end{array}$

ts_center

Center a vector

Description

Center a vector

Usage

```
ts_center(numvec, na.rm = TRUE, type = c("mean", "median")[1])
```

Arguments

numvec A numeric vector
na.rm Set the na.rm field

type Center on the "mean" (default) or the "median" of the vector.

Value

A mean or median centered vector

Author(s)

Fred Hasselman

See Also

Other Time series operations: ts_changeindex, ts_checkfix, ts_detrend, ts_diff, ts_discrete, ts_duration, ts_embed, ts_integrate, ts_levels, ts_peaks, ts_permtest_block, ts_permtest_transmat, ts_rasterize, ts_sd, ts_slice, ts_standardise, ts_sumorder, ts_symbolic, ts_trimfill, ts_windower

ts_changeindex 77

ts_changeindex Find change indices

Description

Find change indices

Usage

```
ts_changeindex(y, returnRectdata = TRUE, groupVar = NULL,
  labelVar = NULL, discretize = FALSE, nbins = 5)
```

Arguments

У	An indicator variable representing different levels of a variable or factor
returnRectdata	Return a dataframe suitable for shading a ggplot2 graph with ggplot2::geom_rect()
groupVar	Pass a value (length 1) or variable (length of y) that can be used as a variable to join the indices by if returnRectdata = TRUE
labelVar	If y is not a character vector, provide a vector of labels equal to length(y)
discretize	If y is a continuous variable, setting discretize = TRUE will partition the values of y into nbins number of bins, each value of y will be replaced by its bin number.
nbins	Number of bins to use to change a continuous y (if discretize = TRUE) into a variable with nbins levels

Value

Either a vector with the indices of change in y, or, a data frame with variables xmin, xmax, ymin, ymax, label

See Also

```
Other Time series operations: ts_center, ts_checkfix, ts_detrend, ts_diff, ts_discrete, ts_duration, ts_embed, ts_integrate, ts_levels, ts_peaks, ts_permtest_block, ts_permtest_transmat, ts_rasterize, ts_sd, ts_slice, ts_standardise, ts_sumorder, ts_symbolic, ts_trimfill, ts_windower
```

ts_checkfix	Check and/or Fix a vector

Description

Check and/or Fix a vector

78 ts_checkfix

Usage

```
ts_checkfix(y, checkNumericVector = TRUE, checkWholeNumbers = FALSE,
  checkTimeVector = FALSE, checkPow2 = FALSE, checkScale = FALSE,
  checkSummationOrder = FALSE, checkNonStationarity = FALSE,
  checkNonHomogeneity = FALSE, fixNumericVector = FALSE,
  fixWholeNumbers = FALSE, fixTimeVector = FALSE, fixPow2 = FALSE,
  fixNA = TRUE, fixScale = FALSE, fixSummationOrder = FALSE,
  fixNonStationarity = FALSE, fixNonHomogeneity = FALSE)
```

Arguments

y A time series object or numeric vector

checkNumericVector

is 1D numeric vector?

checkWholeNumbers

contains only wholenumbers?

checkTimeVector

has time vector?

checkPow2 length is power of 2?

checkScale checkScale

checkSummationOrder

checkSummationOrder

checkNonStationarity

checkNonStationarity

checkNonHomogeneity

checkNonHomogeneity

fixNumericVector

return a 1D numeric vector (WARNING: Data frames and Matrices with NCOL > 1 wil be converted to long form)

fixWholeNumbers

fixWholeNumber

fixTimeVector fixTimeVector

fixPow2 foxPow2

fixNA fixNA

fixScale fixScale

fixSummationOrder

fixSummationOrder

fixNonStationarity

fixNonStationarity

fixNonHomogeneity

fixNonHomogeneity

Value

A 'check' report and/or a 'fixed' vector y.

ts_detrend 79

See Also

Other Time series operations: ts_center, ts_changeindex, ts_detrend, ts_diff, ts_discrete, ts_duration, ts_embed, ts_integrate, ts_levels, ts_peaks, ts_permtest_block, ts_permtest_transmat, ts_rasterize, ts_sd, ts_slice, ts_standardise, ts_sumorder, ts_symbolic, ts_trimfill, ts_windower

ts_detrend

Detrend a time series

Description

Detrend a time series

Usage

```
ts_detrend(y, polyOrder = 1)
```

Arguments

y A time series of numeric vector polyOrder order Order of polynomial trend to remove

Value

Residuals after detrending polynomial of order order

Author(s)

Fred Hasselman

See Also

Other Time series operations: ts_center, ts_changeindex, ts_checkfix, ts_diff, ts_discrete, ts_duration, ts_embed, ts_integrate, ts_levels, ts_peaks, ts_permtest_block, ts_permtest_transmat, ts_rasterize, ts_sd, ts_slice, ts_standardise, ts_sumorder, ts_symbolic, ts_trimfill, ts_windower

ts_diff

Derivative of time series

Description

Iteratively differenced series up to order. The same length as the original series is recovered by calculating the mean of two vectors for each iteration: One with a duplicated first value and one with a duplicated last value.

```
ts_diff(y, order = 1, addColumns = TRUE, keepDerivatives = FALSE,
  maskEdges = NULL, silent = TRUE)
```

80 ts_diff

Arguments

y A timeseries object or numeric vector or a matrix in which columns are variables

and rows are numeric values observed over time.

order How many times should the difference iteration be applied? (default = 1)

addColumns Should the derivative(s) be added to the input vector/matrix as columns? (default

= TRUE)

keepDerivatives

If TRUE and order > 1, all derivatives from 1: order will be returned as a matrix

)default = FALSE)

maskEdges Mask the values at the edges of the derivatives by any numeric type that is not

NULL (default = NULL)

silent Silent-ish mode

Value

Depending on the setting of addColumns and the object type passed as y, a vector of equal length as y iteratively differenced by order times; a matrix with derivatives, or a matrix with original(s) and derivative(s).

Note

The values at the edges of the derivatives represent endpoint averages and should be excluded from any subsequent analyses. Set argument maskEdges to a value of your choice.

See Also

Other Time series operations: ts_center, ts_changeindex, ts_checkfix, ts_detrend, ts_discrete, ts_duration, ts_embed, ts_integrate, ts_levels, ts_peaks, ts_permtest_block, ts_permtest_transmat, ts_rasterize, ts_sd, ts_slice, ts_standardise, ts_sumorder, ts_symbolic, ts_trimfill, ts_windower

Examples

```
# Get an interesting numeric vector from package DescTools
y <- DescTools::Fibonacci(1:26)

# Return the first order derivative as a vector
ts_diff(y=y,addColumns=FALSE)

# Return original and derivative as a matrix
plot(stats::ts(ts_diff(y=y, addColumns=TRUE)))

# Works on multivariate data objects with mixed variable types
df <- data.frame(x=letters, y=1:26, z=sin(y))

# Returns only derivatives of the numeric columns
ts_diff(y=df,addColumns=FALSE)

# Returns original data with derivatives of the numeric columns
ts_diff(y=df, order=4, addColumns=TRUE)

# Plot logistic S-curve and derivatives 1 to 3</pre>
```

ts_discrete 81

```
S <- stats::plogis(seq(-5,5,.1))
plot(stats::ts(ts_diff(S, order=3, keepDerivatives = TRUE)))
abline(v=which(seq(-5,5,.1)==0), col= "red3", lwd=3)

# Plot again, but with masked edges
(maskEdge <- ts_diff(S, order=3, keepDerivatives = TRUE, maskEdges = NA))
plot(stats::ts(maskEdge))
abline(v=which(seq(-5,5,.1)==0), col= "red3", lwd=3)</pre>
```

ts_discrete

Discrete representation

Description

Return a discrete representation of y by binning the observed values and returning the transfer probabilities.

Usage

```
ts_discrete(y, nbins = ceiling(2 * NROW(y)^(1/3)), keepNA = TRUE)
```

Arguments

У	Numeric vector or time series to be discretised.
nbins	Number of bins to use for calculating transfer probabilities (default = $ceiling(2*length(y)^(1/3))$)
keepNA	If TRUE, any NA values will first be removed and later re-inserted into the discretised time series.

Value

A discretised version of y

See Also

```
Other Time series operations: ts_center, ts_changeindex, ts_checkfix, ts_detrend, ts_diff, ts_duration, ts_embed, ts_integrate, ts_levels, ts_peaks, ts_permtest_block, ts_permtest_transmat, ts_rasterize, ts_sd, ts_slice, ts_standardise, ts_sumorder, ts_symbolic, ts_trimfill, ts_windower
```

82 ts_duration

ts_duration Time series to Duration series
--

Description

Time series to Duration series

Usage

```
ts_duration(y, timeVec = stats::time(y), fs = stats::frequency(y),
  tolerance = 0)
```

Arguments

y A time series, numeric vector, or categorical variable.

timeVec A vector, same length as y containing timestamps, or, sample indices.

fs Optional sampling frequency if timeVec represents sample indices. An ex-

tra column duration.fs will be added which represents 1/fs * duration in

samples

tolerance A number tol indicating a range [y-tol,y+tol] to consider the same value.

Useful when y is continuous (default = 0)

Value

A data frame

See Also

```
Other Time series operations: ts_center, ts_changeindex, ts_checkfix, ts_detrend, ts_diff, ts_discrete, ts_embed, ts_integrate, ts_levels, ts_peaks, ts_permtest_block, ts_permtest_transmat, ts_rasterize, ts_sd, ts_slice, ts_standardise, ts_sumorder, ts_symbolic, ts_trimfill, ts_windower
```

Examples

```
library(invctr)
# Create data with events and their timecodes
coder <- data.frame(beh=c("stare","stare","coffee","type","type","stare"),t=c(0,5,10,15,20,25))

ts_duration(y = coder$beh, timeVec = coder$t)</pre>
```

ts_embed	83
----------	----

ts_embed Delay embedding of a time series

Description

Create a state vector based on an embedding lag and a number of embedding dimanesions.

Usage

```
ts_embed(y, emDim, emLag, returnOnlyIndices = FALSE, silent = TRUE)
```

Arguments

y Time series

emDim Embedding dimension

emLag Embedding lag

returnOnlyIndices

Return only the index of y for each surrogate dimension, not the values (default

= FALSE)

silent Silent-ish mode

Value

The lag embedded time series

Author(s)

Fred Hasselman

See Also

```
Other Time series operations: ts_center, ts_changeindex, ts_checkfix, ts_detrend, ts_diff, ts_discrete, ts_duration, ts_integrate, ts_levels, ts_peaks, ts_permtest_block, ts_permtest_transmat, ts_rasterize, ts_sd, ts_slice, ts_standardise, ts_sumorder, ts_symbolic, ts_trimfill, ts_windower
```

```
Other Time series operations: ts_center, ts_changeindex, ts_checkfix, ts_detrend, ts_diff, ts_discrete, ts_duration, ts_integrate, ts_levels, ts_peaks, ts_permtest_block, ts_permtest_transmat, ts_rasterize, ts_sd, ts_slice, ts_standardise, ts_sumorder, ts_symbolic, ts_trimfill, ts_windower
```

84 ts_levels

ts_integrate

Create a timeseries profile

Description

Create a timeseries profile

Usage

```
ts_integrate(y)
```

Arguments

٧

A 1D timeseries

Value

The profile

See Also

```
Other Time series operations: ts_center, ts_changeindex, ts_checkfix, ts_detrend, ts_diff, ts_discrete, ts_duration, ts_embed, ts_levels, ts_peaks, ts_permtest_block, ts_permtest_transmat, ts_rasterize, ts_sd, ts_slice, ts_standardise, ts_sumorder, ts_symbolic, ts_trimfill, ts_windower
```

Examples

```
y <- runif(1000,-3,3)
plot(ts(y))
y_i <- ts_integrate(y)
plot(ts(y_i))</pre>
```

ts_levels

Detect levels in time series

Description

Use recursive partitioning function (rpart to perform a 'classification' of relatively stable levels in a timeseries.

```
ts_levels(y, minDataSplit = 12,
  minLevelDuration = round(minDataSplit/3), changeSensitivity = 0.01,
  maxLevels = 30, method = c("anova", "poisson", "class", "exp")[1])
```

ts_levels 85

Arguments

y A time series of numeric vector

minDataSplit An integer indicating how many datapoints should be in a segment before it will

be analysed for presence of a level change (default = 12)

minLevelDuration

Minimum duration (number of datapoint) of a level (default = round(minDataSplit/3))

changeSensitivity

A number indicating a criterion of change that must occur before declaring a new level. Higher numbers indicate higher levels of change must occur before a new level is considered. For example, if method = "anova", the overall R^2 after a level is introduced must increase by the value of changeSensitivity,

see the cp parameter in rpart::rpart.control. (default = 0.01)

maxLevels Maximum number of levels in one series (default = 30)

method The partitioning method to use, see the manual pages of rpart for details.

Value

A list object with fields tree and pred. The latter is a data frame with columns x (time), y (the variable of interest) and p the predicted levels in y.

Author(s)

Fred Hasselman

See Also

```
Other Time series operations: ts_center, ts_changeindex, ts_checkfix, ts_detrend, ts_diff, ts_discrete, ts_duration, ts_embed, ts_integrate, ts_peaks, ts_permtest_block, ts_permtest_transmat, ts_rasterize, ts_sd, ts_slice, ts_standardise, ts_sumorder, ts_symbolic, ts_trimfill, ts_windower
```

Examples

```
# Levels in white noise?
set.seed(4321)
wn <- ts_levels(rnorm(100))
plot(wn$pred$x,wn$pred$y, type = "1")
lines(wn$pred$p, col = "red3", lwd = 2)
# This is due to the default changeSensitivity of 0.01
lines(ts_levels(rnorm(100),changeSensitivity = .1)$pred$p, col = "steelblue", lwd = 2)</pre>
```

86 ts_permtest_block

ts_peaks

Find Peaks or Wells

Description

Find Peaks or Wells

Usage

```
ts_peaks(y, window = 3, includeWells = FALSE,
  minPeakDist = round(window/2), minPeakHeight = 0.2 * diff(range(y,
  na.rm = TRUE)))
```

Arguments

y A time series or numeric vector

window Window in wheih to look for peaks or wells

includeWells Find wells?

minPeakDist Minimum distance between peaks or wells minPeakHeight Minimum height / depth for a peak / well

Value

Index with peak or well coordinates

Author(s)

Fred Hasselman

See Also

```
Other Time series operations: ts_center, ts_changeindex, ts_checkfix, ts_detrend, ts_diff, ts_discrete, ts_duration, ts_embed, ts_integrate, ts_levels, ts_permtest_block, ts_permtest_transmat, ts_rasterize, ts_sd, ts_slice, ts_standardise, ts_sumorder, ts_symbolic, ts_trimfill, ts_windower
```

ts_permtest_block

Permutation Test: Block Randomisation

Description

Use block randomistion to get a permutation test evaluation of the deviation of an observed value at each time point from a target value. To do block permutation without any tests, pass NULL for argument targetValue.

```
ts_permtest_block(y1, y2 = NULL, targetValue = 0, Nperms = 19,
sim = "geom", 1 = 3, alpha = 0.05, returnBootObject = FALSE)
```

ts_permtest_transmat 87

Arguments

y1	Time series 1. The goal of the permutation test will be to decide whether the difference y1-targetValue != 0 for each time point, given alpha.
y2	An optional second time series. If this timeseries is provided then the goal of the permutation test will be the to decide wether the difference y2-y1 != targetValue for each time point, given alpha.
targetValue	The target value for the permutation test. If NULL, the function will return a data frame with the block randomised surrogates columns (default = θ)
Nperms	Number of permutations (default = 19)
sim	Value passed to the sim argument of boot::tsboot() valid options are: "model", "fixed", "geom", (default = "geom")
1	Block sizes to use, see boot::tsboot() for details (default = 3)
alpha	Alpha level for deciding significance (default = 0.05)
returnBootObjec	et
	Return the boot object (default = FALSE)
	Other arguments passed to function boot::tsboot()

Value

A data frame with the difference time series and variables indicating N and significance.

See Also

```
Other Time series operations: ts_center, ts_changeindex, ts_checkfix, ts_detrend, ts_diff, ts_discrete, ts_duration, ts_embed, ts_integrate, ts_levels, ts_peaks, ts_permtest_transmat, ts_rasterize, ts_sd, ts_slice, ts_standardise, ts_sumorder, ts_symbolic, ts_trimfill, ts_windower
```

Examples

```
set.seed(4321)
y1 <- rnorm(5000)
y2 <- y1-(mean(y1)+rnorm(1))

ts_permtest_block(y1 = y1, y2 = y2)</pre>
```

 ${\tt ts_permtest_transmat} \quad \textit{Permutation Test: Transition Matrix}$

Description

Monte Carlo resampling of a time series using a discretised version of y, a sequence of bin numbers with unique values equal to nbins:

- 1. The discrete version of y will be used to generate a transition matrix of size nbins X nbins.
- 2. This transition matrix will be used to resample values

88 ts_rasterize

Usage

```
ts_permtest_transmat(y1, y2 = NULL, targetValue = 0,
  nbins = ceiling(2 * length(y1)^(1/3)), Nperms = 19, alpha = 0.05,
  keepNA = TRUE)
```

Arguments

y1 Time series 1. The goal of the permutation test will be to decide whether the

difference y1-targetValue != 0 for each time point, given alpha.

y2 An optional second time series. If this timeseries is provided then the goal

of the permutation test will be the to decide wether the difference y2-y1!=

targetValue for each time point, given alpha.

targetValue The target value for the permutation test. If NULL, the function will return a data

frame with the block randomised surrogates columns (default = 0)

nbins Number of bins to use (default = $ceiling(2*length(y1)^(1/3))$)

Nperms Number of permutations (default = 19)

alpha Alpha level for deciding significance (default = 0.05)

keepNA keepNA

Value

Resampled series

See Also

Other Time series operations: ts_center, ts_changeindex, ts_checkfix, ts_detrend, ts_diff, ts_discrete, ts_duration, ts_embed, ts_integrate, ts_levels, ts_peaks, ts_permtest_block, ts_rasterize, ts_sd, ts_slice, ts_standardise, ts_sumorder, ts_symbolic, ts_trimfill, ts_windower

Examples

```
set.seed(4321)
y <- rnorm(5000)
ts_permtest_transmat(y)</pre>
```

ts_rasterize

Turn a 1D time series vector into a 2D curve

Description

Turn a 1D time series vector into a 2D curve

```
ts_rasterize(y, unitSquare = FALSE, toSparse = TRUE, resolution = 2)
```

ts_sd 89

Arguments

y A 1D time series object or numeric verctor.

unitSquare Convert the series to a unit square? (default = FALSE)

toSparse Convert to sparse Matrix (default = FALSE)

resolution Factor by which dimensions will be multiplied (default = 2)

Value

A (sparse) matrix representing the time series as a curve in 2D space

See Also

```
Other Time series operations: ts_center, ts_changeindex, ts_checkfix, ts_detrend, ts_diff, ts_discrete, ts_duration, ts_embed, ts_integrate, ts_levels, ts_peaks, ts_permtest_block, ts_permtest_transmat, ts_sd, ts_slice, ts_standardise, ts_sumorder, ts_symbolic, ts_trimfill, ts_windower
```

Examples

```
y <- rnorm(100)
plot(ts(y))

y_img <- ts_rasterize(y)
image(y_img,col=c("white","black"))</pre>
```

ts_sd

Standard Deviation estimates

Description

Calculates the population estimate of the standard deviation, or the unadjusted standard deviation.

Usage

```
ts_sd(y, na.rm = TRUE, type = c("Bessel", "unadjusted")[1],
  silent = TRUE)
```

Arguments

y Time series or numeric vector

na.rm Remove missing values before calculations

type Apply Bessel's correction (divide by N-1) or return unadjusted SD (divide by

N)

silent Silent-ish mode (default = TRUE)

Value

Standard deviation of y

90 ts_standardise

See Also

Other Time series operations: ts_center, ts_changeindex, ts_checkfix, ts_detrend, ts_diff, ts_discrete, ts_duration, ts_embed, ts_integrate, ts_levels, ts_peaks, ts_permtest_block, ts_permtest_transmat, ts_rasterize, ts_slice, ts_standardise, ts_sumorder, ts_symbolic, ts_trimfill, ts_windower

ts_slice

Slice columns of a matrix in epochs

Description

Slice columns of a matrix in epochs

Usage

```
ts\_slice(y, epochSz = 4)
```

Arguments

y A matrix with timeseries as columns

epochSz Epoch size

Value

A list with epochs

Author(s)

Fred Hasselman

See Also

Other Time series operations: ts_center, ts_changeindex, ts_checkfix, ts_detrend, ts_diff, ts_discrete, ts_duration, ts_embed, ts_integrate, ts_levels, ts_peaks, ts_permtest_block, ts_permtest_transmat, ts_rasterize, ts_sd, ts_standardise, ts_sumorder, ts_symbolic, ts_trimfill, ts_windower

ts_standardise

Standardise a vector

Description

Standardise a vector

```
ts_standardise(y, na.rm = TRUE, keepNAvalues = TRUE,
  type = c("mean.sd", "median.mad")[1], adjustN = TRUE)
```

ts_sumorder 91

Arguments

y A time series or numeric vector

na.rm Set the na.rm field

keepNAvalues If na.rm = TRUE and keepNAvalues = TRUE, any NA values in y will be re-inserted

after transformation.

type Center on the "mean" and divide by sd (default), or center on "median" and

divide by mad

adjustN If TRUE, apply Bessel's correction (divide by N-1) or return the unadjusted SD

(divide by N) (default = TRUE)

Value

A standardised vector

Author(s)

Fred Hasselman

See Also

Other Time series operations: ts_center, ts_changeindex, ts_checkfix, ts_detrend, ts_diff, ts_discrete, ts_duration, ts_embed, ts_integrate, ts_levels, ts_peaks, ts_permtest_block, ts_permtest_transmat, ts_rasterize, ts_sd, ts_slice, ts_sumorder, ts_symbolic, ts_trimfill, ts_windower

ts_sumorder	Adjust time series by summation order
-------------	---------------------------------------

Description

Many fluctuation analyses assume a time series' Hurst exponent is within the range of 0.2-1.2. If this is not the case it is sensible to make adjustments to the time series, as well as the resulting Hurst exponent.

Usage

```
ts_sumorder(y, scaleS = NULL, polyOrder = 1, minData = 4)
```

Arguments

y A time series of numeric vector scaleS The scales to consider for DFA1

polyOrder Order of polynomial for detrending in DFA (default = 1)

minData Minimum number of data points in a bin needed to calculate detrended fluctua-

tion

92 ts_symbolic

Details

Following recommendations by https://www.frontiersin.org/files/Articles/23948/fphys-03-00141-r2/image_m/fphys-03-00141-t001.jpgIhlen (2012), a global Hurst exponent is estimated using DFA and y is adjusted accordingly:

- 1.2 < H < 1.8 first derivative of y, atribute Hadj = 1
- H > 1.8 second derivative of y, atribute Hadj = 2
- H < 0.2 y is centered and integrated, attribute Hadj = -1
- $0.2 \le H \le 1.2$ y is unaltered, atribute Hadj = 0

Value

The input vector, possibly adjusted based on H with an attribute "Hadj" containing an integer by which a Hurst exponent calculated from the series should be adjusted.

References

Ihlen, E. A. F. E. (2012). Introduction to multifractal detrended fluctuation analysis in Matlab. Frontiers in physiology, 3, 141.

See Also

Other Time series operations: ts_center, ts_changeindex, ts_checkfix, ts_detrend, ts_diff, ts_discrete, ts_duration, ts_embed, ts_integrate, ts_levels, ts_peaks, ts_permtest_block, ts_permtest_transmat, ts_rasterize, ts_sd, ts_slice, ts_standardise, ts_symbolic, ts_trimfill, ts_windower

ts_symbolic

Symbolic representation

Description

Return a discrete representation of y by binning the observed values and returning the transfer probabilities.

Usage

```
ts_symbolic(y, keepNA = TRUE, usePlateaus = FALSE, doPlot = FALSE)
```

Arguments

y Numeric vector or time series to be discretised.

keepNA If TRUE, any NA values will first be removed and later re-inserted into the discre-

tised time series.

usePlateaus Treat consequative "same" values after "peak" or "trough" as a "peak"/"trough".

doPlot Create a plot of the symbolized series.

Value

A discretised version of y

ts_transmat 93

See Also

Other Time series operations: ts_center, ts_changeindex, ts_checkfix, ts_detrend, ts_diff, ts_discrete, ts_duration, ts_embed, ts_integrate, ts_levels, ts_peaks, ts_permtest_block, ts_permtest_transmat, ts_rasterize, ts_sd, ts_slice, ts_standardise, ts_sumorder, ts_trimfill, ts_windower

ts_transmat

Transition matrix

Description

Create a transition matrix from a discrete time series, e.g. to generate Monte Carlo simulations.

Usage

```
ts_transmat(yd, nbins = unique(yd))
```

Arguments

yd A discrete numeric vector or time series, e.g. transformed using ts_discrete(),

or, ts_symbolic().

nbins The number of bins used to transform a continuous time series, or, the number

of expected (given nbins, or, theoretically possible) values for a discrete series

(default = unique(yd))

Value

A transition probability matrix

Examples

```
set.seed(4321)
# Random uniform numbers
y <- runif(10,0,20)

# Discrete version
yd <- ts_discrete(y, nbins = 10)

# Transition probabilities
ts_transmat(yd = yd, nbins = 10)

# Note: The number of 'observed' bins differs from 'expected' bins table(yd)

# Not specifying the expected bins will geberate a different matrix!
ts_transmat(yd = yd, nbins = length(unique(yd)))</pre>
```

94 ts_trimfill

|--|

Description

Trim the largest vector by cutting it, or filling it with NA. Fill the shortest vector with padding.

Usage

```
ts_trimfill(x, y, action = c("fill", "trim.cut", "trim.NA")[1],
type = c("end", "center", "front")[1], padding = 0, silent = TRUE)
```

Arguments

x	A numeric vector
У	A numeric vector
action	Use "fill" to fill the shortest vector with padding (default); "trim.cut" to trim the longest vector to the length of the shortest; "trim.NA" to fill the longest vector with NA. This is a shortcut for running action = "trim.cut" with padding=NA, which can be useful if one wants to match the shortest series, but preserve the original length of largest vector.
type	Should trimming or filling take place at the "end" (default), or "front" of the vector? The option "center" will try to distribute trimming by NA or filling by padding evenly across the front and end of the vector.
padding	A value to use for padding (default = 0)
silent	Run silent-ish

Value

A list with two vectors of equal length.

Author(s)

Fred Hasselman

See Also

il_mi

```
Other Time \ series \ operations: \ ts\_center, \ ts\_change index, \ ts\_check fix, \ ts\_detrend, \ ts\_diff, \\ ts\_discrete, \ ts\_duration, \ ts\_embed, \ ts\_integrate, \ ts\_levels, \ ts\_peaks, \ ts\_permtest\_block, \\ ts\_permtest\_transmat, \ ts\_rasterize, \ ts\_sd, \ ts\_slice, \ ts\_standardise, \ ts\_sumorder, \ ts\_symbolic, \\ ts\_windower \\
```

Other Time series operations: ts_center, ts_changeindex, ts_checkfix, ts_detrend, ts_diff, ts_discrete, ts_duration, ts_embed, ts_integrate, ts_levels, ts_peaks, ts_permtest_block, ts_permtest_transmat, ts_rasterize, ts_sd, ts_slice, ts_standardise, ts_sumorder, ts_symbolic, ts_windower

ts_windower 95

Description

Get sliding window indices

Usage

```
ts_windower(y, win = length(y), step = round(win/2), overlap = NA,
   adjustY = NA)
```

Arguments

у	A time series or numeric vector
win	Size of the window to slide across y
step	Size of steps between windows. Can be larger than win, but is ignored if overlap is not NA.
overlap	A value between [01]. If overlap is not NA (default), the value of step is ignored and set to floor(overlap*win). This produces indices in which the size of step is always smaller than win, e.g. for fluctuation analyses that use binning procedures to represent time scales.
adjustY	If not NA, or, FALSE a list object with fields that match one or more arguments of

ts_trimfill (except for x, y), e.g. list(action="trim.NA", type="end", padding=NA, silent=TRUE

See Return value below for details.

Value

If adjustY = FALSE, or, a list object with fields that represent arguments of ts_trimfill, then the (adjusted) vector y is returned with an attribute "windower". This is a list object with fields that contain the indices for each window that fits on y, given win, step or overlap and the settings of adjustY. If adjustY = NA, only the list object is returned.

See Also

Other Time series operations: ts_center, ts_changeindex, ts_checkfix, ts_detrend, ts_diff, ts_discrete, ts_duration, ts_embed, ts_integrate, ts_levels, ts_peaks, ts_permtest_block, ts_permtest_transmat, ts_rasterize, ts_sd, ts_slice, ts_standardise, ts_sumorder, ts_symbolic, ts_trimfill

Index

```
*Topic datasets
                                                  fd_sda, 27, 30-33, 33, 35
    RNG, 63
                                                  fd_sda(), 72, 74
                                                  fd_sev, 27, 30-34, 34
add_alpha, 5
                                                  flight_Cauchy, 35
as.numeric_character, 5, 6
                                                  flight_LevyPareto, 36
as.numeric_discrete, 6
                                                  flight_Rayleigh, 37
as.numeric_factor, 6, 6
                                                  fractal::DFA(), 29
                                                  fractal::FNN(), 13
bandReplace, 7, 21–23, 67, 69–72
                                                  fractal::HDEst(), 31
base::matrix(), 21, 22
boot::tsboot(), 87
                                                  geom_curve(), 43-45
                                                  get_os, 38
casnet::est_emDim(), 13
                                                  getColours, 38
casnet::est_emLag(), 13
                                                  gg_plotHolder, 39
casnet::ts_discrete(), 47, 59
                                                  gg_theme, 40
casnet::ts_standardise(), 28, 29
                                                  ggplot, 61
crqa_cl, 8, 13, 14, 16
                                                  ggplot2, 43, 45
crqa_diagProfile, 11
                                                  ggplot2::geom_rect(), 77
crqa_parameters, 11, 12, 14, 16
                                                  ggplot2::ggplot(), 16-18, 20, 51-53, 61
crqa_radius, 11, 13, 13, 16
                                                  ggplot2::scale_size(), 44, 46
crqa_rp, 11, 13, 14, 15
                                                  growth_ac, 40, 41
crqa_rp_measures, 11, 13, 14, 16
                                                  growth_ac_cond, 41, 41
dc_ccp, 16, 18, 19, 21, 51–53
                                                  igraph, 43, 45
dc_d, 17, 17, 19, 21, 51–53
                                                  igraph::degree(), 44, 45
dc_f, 17, 18, 18, 21, 51–53
                                                  igraph::hubscore(), 44, 45
dc_f2, 19
                                                  igraph::igraph(), 62
dc_win, 17–19, 19, 51–53
                                                  igraph::sample_pa(), 54
dc_win(), 16, 18, 19, 52, 53
                                                  igraph::sample_smallworld(), 57, 58
di2bi, 7, 21, 22, 23, 63, 65–67, 69–72
                                                  infotheo::discretize(), 47, 59
di2we, 7, 21, 22, 23, 63, 65-67, 69-72
                                                  infotheo::infotheo(), 46
dist_hamming, 7, 21, 22, 22, 67, 69–72
                                                  layout_as_spiral, 42
elascer, 23
                                                  layout_as_spiral(g), 44, 46
est_emDim, 24
                                                  lubridate::stamp(), 16, 18-20, 51-53
est_emLag, 25
                                                  make_spiral_focus, 43
factor_obs_exp, 26, 75, 76
                                                  make_spiral_graph, 45
fd_allan, 26, 30-35
                                                  Matrix::Matrix(), 21, 22
fd_boxcount2D, 27
                                                  mi_mat, 47, 48, 48
fd_dfa, 27, 29, 31-35
                                                  mif, 46, 48
fd_mfdfa, 27, 30, 30, 32-35
                                                  mif(), 59
fd_psd, 27, 30, 31, 31, 33–35
                                                  mif_interlayer, 47, 47, 48
fd_psd(), 73
fd_RR, 27, 30-32, 32, 34, 35
                                                  noise_fBm, 49
```

INDEX 97

```
noise_fGn, 49
                                                   taper, 31
                                                   ts_center, 76, 77, 79-95
noise_powerlaw, 50
nonlinearTseries::estimateEmbeddingDim(),
                                                   ts_changeindex, 76, 77, 79–95
                                                   ts_checkfix, 76, 77, 77, 79-95
nonlinearTseries::timeLag(), 13
                                                   ts_detrend, 28, 76, 77, 79, 79, 80-95
normalizePath(), 10
                                                   ts_diff, 76, 77, 79, 79, 81–95
                                                   ts_discrete, 76, 77, 79, 80, 81, 82-95
parallel::detectCores(), 9, 15
                                                   ts_discrete(), 93
plotDC_ccp, 17-19, 21, 50, 52, 53
                                                   ts_duration, 76, 77, 79-81, 82, 83-95
plotDC_lvl, 17-19, 21, 51, 51, 53
                                                   ts_duration(), 75
plotDC_res, 17-19, 21, 51, 52, 52
                                                   ts_embed, 76, 77, 79-82, 83, 84-95
plotFD_loglog, 53
                                                   ts_integrate, 76, 77, 79-83, 84, 85-95
plotNET_BA, 54, 55-58
                                                   ts_levels, 76, 77, 79-84, 84, 86-95
plotNET_groupColour, 54, 54, 56–58
                                                   ts_peaks, 76, 77, 79–85, 86, 87–95
plotNET_groupWeight, 54, 55, 55, 57, 58
                                                   ts_permtest_block, 76, 77, 79-86, 86,
plotNET_prep, 54–56, 56, 58
                                                             88–95
plotNET_SW, 54-57, 57
                                                   ts_permtest_transmat, 76, 77, 79-87, 87,
                                                            89-95
plotRED_acf, 58, 59
plotRED_mif, 58, 59
                                                   ts_rasterize, 76, 77, 79-88, 88, 90-95
plotRED_mif(), 47, 59
                                                   ts_sd, 76, 77, 79–89, 89, 90–95
plotSUR_hist, 59
                                                   ts_slice, 76, 77, 79-90, 90, 91-95
plotTS_multi, 60
                                                   ts_standardise, 76, 77, 79-90, 90, 92-95
proxy::dist(), 62, 67
                                                   ts_sumorder, 76, 77, 79-91, 91, 93-95
                                                   ts_symbolic, 76, 77, 79-92, 92, 94, 95
purrr::map2(), 9, 15
                                                   ts_symbolic(), 93
repmat, 61
                                                   ts_transmat, 93
rn, 21, 22, 62, 65, 66
                                                   ts_trimfill, 76, 77, 79-93, 94, 95
rn_plot, 21, 22, 63, 64, 65, 66
                                                   ts_windower, 76, 77, 79–94, 95
rn_plot(), 62
rn_recSpec, 21, 22, 63, 65, 65, 66
rn_scaleoGram, 21, 22, 63, 65, 66
RNG, 63
rp, 7, 21–23, 66, 69–72
rp(), 64, 71
rp_copy_attributes, 68
rp_lineDist, 7, 21-23, 67, 68, 70-72
rp_nzdiags, 7, 21–23, 67, 69, 69, 71, 72
rp_plot, 7, 21-23, 67, 69, 70, 70, 72
rp_plot(), 9, 10, 62, 67
rp_size, 7, 21–23, 67, 69–71, 71
rpart, 84, 85
rpart::rpart.control, 85
sa2fd_dfa, 72
sa2fd_psd, 73
sa2fd_sda, 74
sapa::SDF(), 31
set_command_line_rp, 74
ssg_gwf2long, 26, 75, 76
ssg_winnowing, 26, 75, 75
stabledist::rstable(), 35–37
SWtestE, 76
system2(), 10
```