Groupwise computations and other utilities in the doBy package

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1 Introduction

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

2 Data used for illustration

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

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

```
data(CO2)
CO2 <- transform(CO2, Treat=Treatment, Treatment=NULL)
levels(CO2$Treat) <- c("nchil","chil")
levels(CO2$Type) <- c("Que","Mis")
CO2 <- subset(CO2, Plant %in% c("Qn1", "Qc1", "Mn1", "Mc1"))</pre>
```

Airquality data The airquality dataset contains air quality measurements in New York, May to September 1973. The months are coded as

```
5,...,9. To limit the output we only consider data for two months: airquality <- subset(airquality, Month %in% c(5,6))
```

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

3 Working with groupwise data

3.1 The summaryBy function

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

3.1.1 Basic usage

The mean and variance of uptake and conc for each value of Plant is obtained by:

```
myfun1 <- function(x){c(m=mean(x), v=var(x))}</pre>
 summaryBy( conc + uptake ~ Plant, data=CO2, FUN=myfun1)
  Plant conc.m conc.v uptake.m uptake.v
           435 100950
                          33.23
    Qn1
                                    67.48
2
    Qc1
           435 100950
                          29.97
                                    69.47
           435 100950
                          26.40
                                    75.59
    Mn1
    Mc1
           435 100950
                          18.00
                                    16.96
```

Above myfun1() is a function that returns a vector of named values. Note that the values returned by the function has been named as m and v. An alternative specification is:

```
summaryBy( list(c("conc","uptake"), "Plant"), data=CO2, FUN=myfun1)
 Plant conc.m conc.v uptake.m uptake.v
   Qn1
          435 100950
                         33.23
                                  67.48
                         29.97
   Qc1
          435 100950
                                  69.47
   Mn1
          435 100950
                         26.40
                                  75.59
   Mc1
          435 100950
                         18.00
                                  16.96
```

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

```
myfun2 <- function(x){c(mean(x), var(x))}</pre>
 summaryBy( conc + uptake ~ Plant, data=CO2, FUN=myfun2)
  Plant conc.FUN1 conc.FUN2 uptake.FUN1 uptake.FUN2
    Qn1
               435
                       100950
                                     33.23
                                                  67.48
2
    Qc1
               435
                       100950
                                     29.97
                                                  69.47
3
               435
                                                  75.59
    Mn1
                       100950
                                     26.40
               435
    Mc1
                      100950
                                     18.00
                                                  16.96
```

Another usage is to specify a list of functions each of which returns a single value:

```
summaryBy( conc + uptake ~ Plant, data=CO2, FUN=list( mean, var ) )
  Plant conc.mean uptake.mean conc.var uptake.var
1
    Qn1
               435
                         33.23
                                  100950
                                               67.48
2
               435
                         29.97
    Qc1
                                  100950
                                               69.47
3
               435
                         26.40
                                  100950
                                               75.59
    Mn1
                         18.00
    Mc1
               435
                                  100950
                                               16.96
```

Notice that if we specify a list of functions of which some returns a vector with more than one element, then the proper names are not retrieved:

```
summaryBy(uptake~Plant, data=CO2, FUN=list( mean, var, myfun1 ))
  Plant uptake.FUN1 uptake.FUN2 uptake.FUN3 uptake.FUN4
                           67.48
1
    Qn1
               33.23
                                        33.23
                                                     67.48
2
    Qc1
               29.97
                           69.47
                                        29.97
                                                     69.47
3
    Mn1
               26.40
                           75.59
                                         26.40
                                                     75.59
    Mc1
               18.00
                           16.96
                                        18.00
                                                     16.96
```

One can "hard code" the function names into the output as

```
Plant uptake.mean uptake.var uptake.mm uptake.vv
1
    Qn1
               33.23
                           67.48
                                      33.23
                                                 67.48
2
    Qc1
               29.97
                           69.47
                                      29.97
                                                 69.47
3
               26.40
                           75.59
                                                 75.59
    Mn1
                                      26.40
4
    Mc1
               18.00
                           16.96
                                      18.00
                                                 16.96
```

3.1.2 Statistics on functions of data

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

and conc. This can be achieved as:

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

The names of the variables become involved with this. The user may control the names of the variables directly:

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

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

```
summaryBy(log(uptake)+I(conc+uptake)~Plant, data=CO2, p2d=TRUE,
FUN=myfun1)
```

```
Plant log.uptake..m log.uptake..v conc + uptake.m conc + uptake.v
    Qn1
                 3.467
                              0.10168
                                                 468.2
                                                                 104747
2
                                                 465.0
    Qc1
                 3.356
                              0.11873
                                                                 105297
3
                 3.209
    Mn1
                              0.17928
                                                 461.4
                                                                 105642
                              0.06874
    Mc1
                 2.864
                                                 453.0
                                                                 103157
```

3.1.3 Copying variables out with the id argument

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

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

```
Plant conc.m conc.v uptake.m uptake.v Type Treat
                          33.23
    Qn1
           435 100950
                                    67.48
                                           Que nchil
2
    Qc1
           435 100950
                          29.97
                                    69.47
                                           Que chil
3
    Mn1
           435 100950
                          26.40
                                    75.59
                                           Mis nchil
    Mc1
           435 100950
                          18.00
                                    16.96
                                                chil
                                           Mis
 summaryBy(conc+uptake~Plant, data=CO2, FUN=myfun1, id=c("Type","Treat"))
  Plant conc.m conc.v uptake.m uptake.v Type Treat
1
           435 100950
                          33.23
                                    67.48
    Qn1
                                           Que nchil
2
                          29.97
    Qc1
           435 100950
                                    69.47
                                           Que chil
3
    Mn1
           435 100950
                          26.40
                                    75.59
                                           Mis nchil
    Mc1
           435 100950
                          18.00
                                    16.96
                                           Mis
                                                chil
```

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

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

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

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

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

```
summaryBy(log(uptake) ~Plant+., data=CO2, FUN=myfun1)
  Plant Type Treat log(uptake).m log(uptake).v
         Que nchil
                            3.467
                                         0.10168
2
                            3.356
    Qc1
         Que chil
                                         0.11873
3
    Mn1
         Mis nchil
                            3.209
                                        0.17928
    Mc1
         Mis chil
                            2.864
                                        0.06874
```

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

```
Using 1 on the right hand side means no grouping:

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

log(uptake).m log(uptake).v

1 3.224 0.1577
```

3.1.7 Preserving names of variables using keep.names

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

```
summaryBy(conc+uptake+log(uptake)~Plant,
  data=CO2, FUN=mean, id=~Type+Treat, keep.names=TRUE)
  Plant conc uptake log(uptake) Type Treat
    Qn1
         435
              33.23
                          3.467
                                 Que nchil
2
              29.97
                          3.356
    Qc1
         435
                                 Que chil
3
         435
              26.40
                          3.209
    Mn1
                                 Mis nchil
         435
    Mc1
              18.00
                          2.864
                                 Mis chil
```

3.2 The orderBy function

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

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

The first lines of the result are:

```
head(x)
```

```
Ozone Solar.R Wind Temp Month Day
5
      NA
               NA 14.3
                          56
       6
               78 18.4
                          57
                                 5
                                    18
18
25
      NA
               66 16.6
                                 5 25
                          57
27
      NA
               NA 8.0
                          57
                                 5 27
               65 13.2
15
      18
                          58
                                 5
                                    15
              266 14.9
                                 5
26
      NΑ
                          58
                                    26
```

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

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

3.3 The splitBy function

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

```
x<-splitBy(~Month, data=airquality)
x
  listentry Month
1     5     5
2     6     6</pre>
```

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

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

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

```
attr(x,"groupid")
  Month
1    5
2    6
```

3.4 The sampleBy function

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

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

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

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

3.5 The subsetBy function

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

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

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

3.6 The transformBy function

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

3.7 The lapplyBy function

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

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

3.8 The scaleBy function

```
Standardize the iris data within each value of "Species":
 x<-scaleBy( list(c("Sepal.Length", "Sepal.Width", "Petal.Length", "Petal.Width"),
                    "Species"),
                                    data=iris)
head(x)
  Sepal.Length Sepal.Width Petal.Length Petal.Width Species
       0.26667
                                 -0.3570
1
                    0.1899
                                              -0.4365
                                                       setosa
2
      -0.30072
                   -1.1291
                                 -0.3570
                                              -0.4365
                                                       setosa
3
      -0.86811
                   -0.6015
                                 -0.9328
                                              -0.4365 setosa
4
      -1.15181
                   -0.8653
                                  0.2188
                                              -0.4365 setosa
5
      -0.01702
                    0.4537
                                 -0.3570
                                              -0.4365 setosa
       1.11776
                    1.2452
                                  1.3705
                                              1.4613 setosa
head(iris)
  Sepal.Length Sepal.Width Petal.Length Petal.Width Species
                                     1.4
           5.1
                       3.5
                                                  0.2 setosa
2
           4.9
                        3.0
                                     1.4
                                                  0.2 setosa
3
           4.7
                       3.2
                                     1.3
                                                  0.2 setosa
4
                                     1.5
           4.6
                       3.1
                                                  0.2 setosa
5
           5.0
                       3.6
                                     1.4
                                                  0.2 setosa
                                     1.7
                                                  0.4 setosa
6
           5.4
                       3.9
```

4 Create By-functions on the fly

```
Create a function for creating groupwise t-tests
```

```
## Based on the formula interface to t.test
 t.testBy1 <- function(formula, group, data, ...){</pre>
    formulaFunBy(formula, group, data, FUN=t.test, class="t.testBy1", ...)
  }
 ## Based on the default interface to t.test
 t.testBy2 <- function(formula, group, data, ...){</pre>
    xyFunBy(formula, group, data, FUN=t.test, class="t.testBy1", ...)
  }
Notice: The optional class argument will facilitate that you create your own
print / summary methods etc.
t.testBy1(y~g1, ~g2, data=mydata)
$`1`
        Welch Two Sample t-test
data: y by g1
t = 0.9369, df = 13.45, p-value = 0.3654
alternative hypothesis: true difference in means is not equal to 0
95 percent confidence interval:
-0.5982 1.5197
sample estimates:
mean in group 1 mean in group 2
       -0.06707
                      -0.52785
$`2`
        Welch Two Sample t-test
data: y by g1
t = -0.9935, df = 13.18, p-value = 0.3383
alternative hypothesis: true difference in means is not equal to 0
95 percent confidence interval:
-2.0757 0.7667
sample estimates:
mean in group 1 mean in group 2
        -0.4391
                         0.2154
attr(,"class")
[1] "t.testBy1"
```

```
t.testBy2(y~x, ~g2, data=mydata)
$`1`
       Welch Two Sample t-test
data: x and y
t = -2.523, df = 25.71, p-value = 0.01817
alternative hypothesis: true difference in means is not equal to 0
95 percent confidence interval:
-1.336 -0.136
sample estimates:
mean of x mean of y
 -0.2975
          0.4388
$`2`
       Welch Two Sample t-test
data: x and y
t = -0.7707, df = 22.68, p-value = 0.4489
alternative hypothesis: true difference in means is not equal to 0
95 percent confidence interval:
-1.0563 0.4832
sample estimates:
mean of x mean of y
 -0.1119 0.1747
attr(,"class")
[1] "t.testBy1"
    Miscellaneous
```

5

Specialize 5.1

```
ff \leftarrow function(a,b=2,c=4){a+b+c}
ff1 <- specialize(ff, arglist=list(a=1, b=7, yy=123))
ff1
```

```
function (c = 4)
    1 + 7 + c
<environment: 0x00000000c3b1d08>
gg <- rnorm
gg1 <- specialize(gg, list(n=10))
gg1
function (mean = 0, sd = 1)
.External(C_rnorm, 10, mean, sd)
<environment: 0x00000000c343388>
Notice that this result is absurd:
 f <- function(a) {a <- a + 1; a}
 f1 <- specialize(f, list(a = 10))
f1
function ()
    10 <- 10 + 1
<environment: 0x00000000c0d75b0>
```

5.2 The firstobs() / lastobs() function

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

```
x <- c(1,1,1,2,2,2,1,1,1,3)
firstobs(x)
[1] 1 4 10
lastobs(x)
[1] 6 9 10
The same can be done on a data frame, e.g.
firstobs(~Plant, data=CO2)
[1] 1 8 15 22
lastobs(~Plant, data=CO2)
[1] 7 14 21 28</pre>
```

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

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

```
x <- c(1:4,0:5,11,NA,NA)
which.maxn(x,3)
[1] 11 10 4
which.minn(x,5)
[1] 5 1 6 2 7</pre>
```

5.4 Subsequences - subSeq()

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

5.5 Recoding values of a vector - recodeVar()

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

5.6 Renaming columns of a dataframe or matrix – renameCol()

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

5.7 Time since an event - timeSinceEvent()

```
Consider the vector
```

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

```
tvar \leftarrow seq\_along(yvar) + c(0.1,0.2)
```

Now we find time since event as

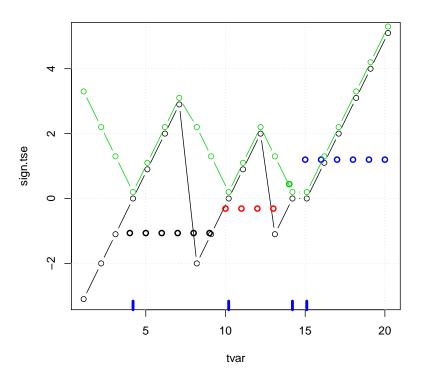
tse<- timeSinceEvent(yvar,tvar)</pre>

```
yvar tvar abs.tse sign.tse ewin run tae
                                                 tbe
1
      0
          1.1
                   3.1
                            -3.1
                                     1
                                        NA
                                             NA - 3.1
2
      0
          2.2
                   2.0
                            -2.0
                                     1
                                         NA
                                             NA -2.0
3
                                             NA -1.1
      0
          3.1
                   1.1
                            -1.1
                                        NA
                                     1
4
      1
          4.2
                   0.0
                             0.0
                                     1
                                          1 0.0
                                                 0.0
5
      0
          5.1
                   0.9
                             0.9
                                     1
                                          10.9 - 5.1
6
      0
          6.2
                   2.0
                             2.0
                                     1
                                          1 2.0 - 4.0
7
          7.1
                   2.9
                             2.9
                                          12.9 - 3.1
      0
                                     1
8
          8.2
                   2.0
                            -2.0
                                     2
                                          1 4.0 -2.0
                                     2
9
          9.1
                   1.1
                            -1.1
                                          14.9 - 1.1
                                     2
10
      1 10.2
                   0.0
                             0.0
                                          2 0.0
                                                 0.0
                                     2
                                          20.9 - 3.1
11
      0 11.1
                   0.9
                             0.9
                                     2
      0 12.2
                                          22.0 - 2.0
12
                   2.0
                             2.0
                                     3
13
      0 13.1
                   1.1
                            -1.1
                                          22.9 - 1.1
                                     3
                                          3 0.0
      1 14.2
                             0.0
14
                   0.0
                                                 0.0
                                     4
                                          4 0.0
15
      1 15.1
                   0.0
                             0.0
                                                  0.0
      0 16.2
                   1.1
                             1.1
                                     4
                                          4 1.1
16
                                                   NA
17
      0 17.1
                   2.0
                             2.0
                                     4
                                          4 2.0
                                                   NA
18
      0 18.2
                   3.1
                             3.1
                                     4
                                          4 3.1
                                                   NA
                                          4 4.0
19
      0 19.1
                   4.0
                             4.0
                                     4
                                                   NA
20
      0 20.2
                                     4
                                          4 5.1
                   5.1
                             5.1
                                                   NA
```

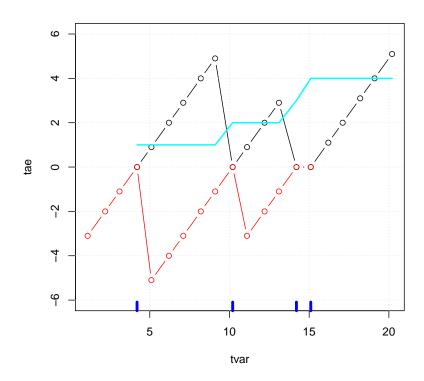
The output reads as follows:

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

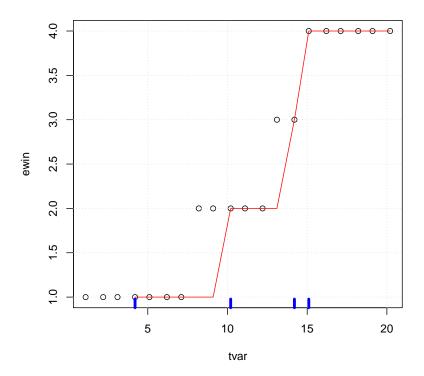
```
plot(sign.tse~tvar, data=tse, type="b")
grid()
rug(tse$tvar[tse$yvar==1], col='blue',lwd=4)
points(scale(tse$run), col=tse$run, lwd=2)
lines(abs.tse+.2~tvar, data=tse, type="b",col=3)
```



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



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



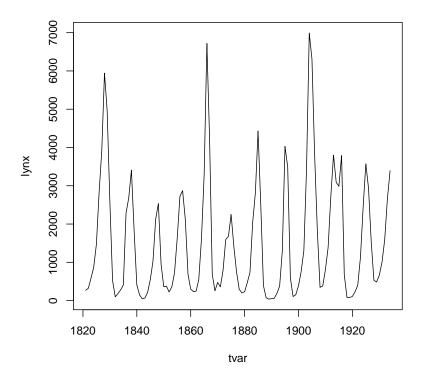
We may now find times for which time since an event is at most 1 as tse\$tvar[tse\$abs<=1]

[1] 4.2 5.1 10.2 11.1 14.2 15.1

5.8 Example: Using subSeq() and timeSinceEvent()

Consider the lynx data:

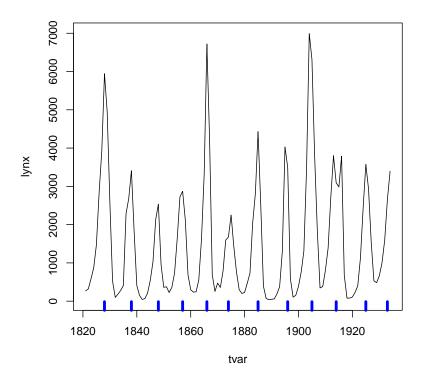
```
lynx <- as.numeric(lynx)
tvar <- 1821:1934
plot(tvar,lynx,type='l')</pre>
```



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

```
yyy <- lynx>mean(lynx)
 head(yyy)
[1] FALSE FALSE FALSE FALSE
                                      TRUE
 sss <- subSeq(yyy,TRUE)</pre>
 SSS
   first last slength midpoint value
1
       6
            10
                      5
                                8
                                   TRUE
23
                      4
      16
            19
                                   TRUE
                               18
                      2
      27
            28
                               28
                                   TRUE
4
                      4
                               37
      35
            38
                                   TRUE
5
      44
            47
                      4
                               46
                                   TRUE
6
      53
            55
                      3
                               54
                                   TRUE
7
                      4
      63
            66
                               65
                                   TRUE
8
                      2
      75
            76
                               76
                                   TRUE
```

```
9
      83
            87
                     5
                              85
                                  TRUE
10
      92
            96
                     5
                              94
                                   TRUE
                     3
     104
          106
11
                             105
                                   TRUE
12
     112
          114
                     3
                             113
                                   TRUE
 plot(tvar,lynx,type='l')
 rug(tvar[sss$midpoint],col='blue',lwd=4)
```



```
Create the 'event vector'

yvar <- rep(0,length(lynx))

yvar[sss$midpoint] <- 1

str(yvar)

num [1:114] 0 0 0 0 0 0 1 0 0 ...

tse <- timeSinceEvent(yvar,tvar)

head(tse,20)

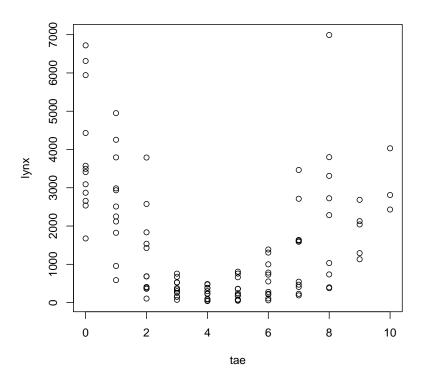
yvar tvar abs.tse sign.tse ewin run tae tbe

1 0 1821 7 -7 1 NA NA -7
```

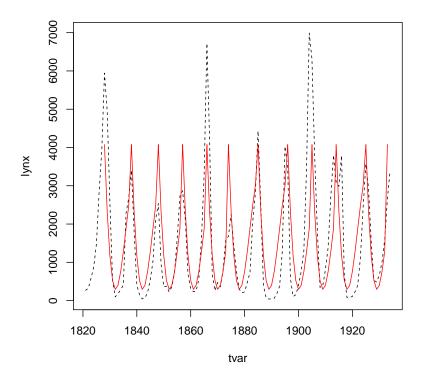
```
2
       0 1822
                      6
                                -6
                                           NA
                                                    -6
                                       1
                                                NA
3
       0 1823
                      5
                                -5
                                       1
                                           NA
                                                NA
                                                    -5
4
       0 1824
                      4
                                -4
                                       1
                                                    -4
                                           NA
                                                NA
5
                      3
                                -3
                                       1
                                           NA
                                                     -3
       0 1825
                                               NA
                      2
6
       0 1826
                                -2
                                       1
                                           NA
                                               NA
                                                    -2
7
       0 1827
                       1
                                -1
                                       1
                                           NA
                                               NA
                                                    -1
8
                      0
                                 0
                                                 0
       1 1828
                                       1
                                            1
                                                      0
9
       0 1829
                      1
                                 1
                                       1
                                            1
                                                 1
                                                    -9
                                                 2
10
       0 1830
                      2
                                 2
                                       1
                                            1
                                                    -8
11
       0 1831
                      3
                                 3
                                       1
                                            1
                                                 3
                                                    -7
                      4
                                 4
                                                 4
12
       0 1832
                                       1
                                            1
                                                    -6
                      5
                                 5
                                                 5
13
       0 1833
                                       1
                                            1
                                                    -5
                      4
                                       2
14
       0 1834
                                -4
                                            1
                                                 6
                                                    -4
                      3
                                       2
                                                 7
                                -3
                                            1
                                                    -3
15
       0 1835
                      2
                                -2
                                       2
                                                 8
                                                    -2
16
       0 1836
                                            1
                                       2
17
       0 1837
                      1
                                -1
                                            1
                                                 9
                                                    -1
18
       1 1838
                      0
                                 0
                                       2
                                            2
                                                 0
                                                    0
                                       2
                                            2
19
       0 1839
                       1
                                 1
                                                 1
                                                    -9
20
       0 1840
                       2
                                 2
                                       2
                                            2
                                                 2
                                                    -8
```

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

```
len1 <- tapply(tse$ewin, tse$ewin, length)</pre>
             5
                6
                   7 8
                          9 10 11 12
13 10
      9
          9
             9
                9 11 10 9 10 10
 len2 <- tapply(tse$run, tse$run, length)</pre>
                       8
                          9 10 11 12
             5 6 7
10 10
       9
          9 8 11 11
                       9
                          9 11
                                8
 c(median(len1),median(len2),mean(len1),mean(len2))
[1] 9.500 9.000 9.500 8.917
We can overlay the cycles as:
tse$lynx <- lynx
 tse2 <- na.omit(tse)</pre>
 plot(lynx~tae, data=tse2)
```



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



6 Acknowledgements

Credit is due to Dennis Chabot, Gabor Grothendieck, Paul Murrell, Jim Robison-Cox and Erik Jørgensen for reporting various bugs and making various suggestions to the functionality in the doBy package.