Classes and methods for spatio-temporal data in R: the spacetime package



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Abstract

This document describes a set of classes and methods for spatiotemporal data in R. It builds upon the classes and methods for spatial data are taken from package sp, and all temporal classes supported by package xts. The goal is to cover a number of useful representations for spatio-temporal sensor data, or results from predicting (spatial and/or temporal interpolation or smoothing), aggregating, or subsetting them.

The goals of this package are to explore how spatio-temporal data can be sensibly represented in classes, and to find out which analysis and visualisation methods are useful and feasible for the classes implemented. It reuses existing classes, methods, and functions present in packages for spatial data (sp) and time series data (zoo and xts). Coercion to the appropriate reduced spatial and temporal classes is provided, as well as to data.frame objects in the obvious long or wide format.

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1 Introduction

Spatio-temporal data are abundant, and easily obtained. Examples are satellite images of parts of the earth, temperature readings for a number of nearby stations, election results for voting districts and a number of consecutive elections, GPS tracks for people or animals possibly with additional sensor readings, disease outbreaks or volcano eruptions.

Schabenberger and Gotway (2004) argue that analysis of spatio-temporal data often happens *conditionally*, meaning that either first the spatial aspect is analysed, after which the temporal aspects are analysed, or reversed, but not in a joint, integral modelling approach, where space and time are not separated. As a possible reason they mention the lack of good software, data classes and methods to handle, import, export, display and analyse such data. This R package is a start to fill this gap.

Spatio-temporall data are often relatively abundant in either space, or time, but not in both. Satellite imagery is typically very abundant in space, giving lots of detail in high spatial resolution for large areas, but relatively sparse in time. Analysis of repeated images over time may further be hindered by difference in light conditions, errors in georeferencing resulting in spatial mismatch, and changes in obscured areas due to changed cloud coverage. On the other side, data from fixed sensors give often very detailed signals over time, allowing for elaborate modelling, but relatively little detail in space because a very limited

number of sensors is available. The cost of an in situ sensor network typically depends primarily on its spatial density; the choice of the temporal resolution with which the sensors register signals may have little effect on total cost.

Although for example Botts et al. (2007) describe a number of open standards that allow the interaction with sensor data (describing sensor characteristics, requesting observed values, planning sensors, and processing raw sensed data to predefined events), the available statistical or GIS software for this is in an early stage, and scattered. This paper describes an attempt to combine available infrastructure in the R statistical environment to a set of useful classes and methods for manipulating, plotting and analysing spatio-temporal data. A number of case studies from different application areas will illustrate its use.

The current version of the package is experimental, class definitions and methods are subject to change.

We use xts for time, not only because it supports various basic types to represent type, but also because it has good tools for aggregation over time and a very flexible syntax to select time periods that adheres ISO 8601¹. We do not use the xts objects to store the spatio-temporal attribute information, as it is restricted to matrix objects, and hence can only store a single type, and not combine numeric and factor. Instead, as in the classes of sp, we use data.frame to store measured values. For information that is purely temporal, the xts objects can be used, and will be recycled appropriately when coercing to a long format data.frame.

2 Space-time data in wide and long formats

Spatio-temporal data for which each location has data for each time can be provided in two so-called **wide formats**. An example where a single column refers to a single moment in time is found in the North Carolina Sudden Infant Death Syndrome (sids) data set, which is in the **time wide format**:

1	Ashe	1091	1	10	1364	0	19
2	Alleghany	487	0	10	542	3	12
3	Surry	3188	5	208	3616	6	260
4	Currituck	508	1	123	830	2	145
5	Northampton	1421	9	1066	1606	3	1197

where **columns** refer to a particular **time**: SID74 contains to the infant death syndrome cases for each county at a particular time period (1974-1978).

The Irish wind data, for which the first six records are

```
> data(wind, package = "gstat")
> wind[1:6, ]
```

¹see http://en.wikipedia.org/wiki/ISO_8601

```
RPT
                          VAL
                                ROS
                                      KIL
                                             SHA
                                                 BIR
                                                        DUB
                                                              CLA
                                                                     MUL
                                                                           CLO
  year month day
1
    61
           1
               1 15.04 14.96 13.17
                                     9.29 13.96 9.87 13.67 10.25 10.83 12.58
2
    61
           1
               2 14.71 16.88 10.83
                                     6.50 12.62 7.67 11.50 10.04
                                                                    9.79
                                                                          9.67
3
    61
                 18.50 16.88 12.33 10.13 11.17 6.17 11.25
                                                             8.04
4
    61
                                     4.58 4.54 2.88
                 10.58
                        6.63 11.75
                                                      8.63
                                                             1.79
                                                                    5.83
           1
5
    61
               5 13.33 13.25 11.42
                                     6.17 10.71 8.21 11.92
                                                             6.54 10.92 10.34
           1
    61
               6 13.21 8.12 9.96
                                     6.67 5.37 4.50 10.67
           1
    BEI.
          MAL
1 18.50 15.04
2 17.54 13.83
3 12.75 12.71
  5.46 10.88
5 12.92 11.83
  8.12 13.17
```

are in **space wide format**: each *column* refers to another wind measurement **location**, and the rows reflect a single time period; wind was reported as daily average wind speed in knots (1 knot = 0.5418 m/s).

Finally, panel data are shown in **long form**, where the full spatio-temporal information is held in a single column, and other columns denote location and time. In the **Produc** data set (Baltagi, 2001), a panel of 48 observations from 1970 to 1986, the first five records are

```
> data("Produc", package = "plm")
> Produc[1:5, ]
state year pcap hwy water util pc gsp
```

```
        state
        year
        pcap
        hwy
        water
        util
        pc
        gsp
        emp
        unemp

        1
        ALABAMA
        1970
        15032.67
        7325.80
        1655.68
        6051.20
        35793.80
        28418
        1010.5
        4.7

        2
        ALABAMA
        1971
        15501.94
        7525.94
        1721.02
        6254.98
        37299.91
        29375
        1021.9
        5.2

        3
        ALABAMA
        1972
        15972.41
        7765.42
        1764.75
        6442.23
        38670.30
        31303
        1072.3
        4.7

        4
        ALABAMA
        1973
        16406.26
        7907.66
        1742.41
        6756.19
        40084.01
        33430
        1135.5
        3.9

        5
        ALABAMA
        1974
        16762.67
        8025.52
        1734.85
        7002.29
        42057.31
        33749
        1169.8
        5.5
```

where the first two columns denote space and time (a default assumption in package plm), and e.g. pcap reflects private capital stock.

None of these examples documents has strongly referenced spatial or temporal information: it is from the data alone not clear whether the number 1970 refers to a year, or ALABAMA to a state, and where this is. Section ?? shows for each of these three cases how the data can be converted into classes with strongly referenced space and time information.

3 Space-time layouts

In the following we will use spatial location to denote a particular point, (set of) line(s), (set of) polygon(s), or pixel, for which one or more measurements are registered at particular moments in time.

Three layouts of space-time data have been implemented, along with convenience methods and coercion methods to get from one to the other. These will be introduced next.

3.1 Full space-time grid

A full space-time grid² of observations for spatial location (points, lines, polygons, grid cells) s_i , i = 1, ..., n and observation time t_j , j = 1, ..., m is obtained when the full set of $n \times m$ set of observations z_k is stored, with k = 1, ..., nm. We choose to cycle spatial locations first, so observation k corresponds to location s_i , i = ((k-1)% n) + 1 and with time moment t_j , j = ((k-1)/n) + 1, with / integer division and % integer division remainder (modulo). The t_j need to be in time order, as xts objects are used to store them.

In this data class (figure 1), for each location, the same temporal sequence of data is sampled. Alternatively one could say that for each moment in time, the same set of spatial entities is sampled. Unsampled combinations of (space, time) are stored in this class, but are assigned a missing value NA.

3.2 Sparse space-time grid

A sparse grid has the same general layout, with measurements laid out on a space time grid (figure 2), but instead of storing the full grid, only non-missing valued observations z_k are stored. For each k, an index [i,j] is stored that refers which spatial location i and time point j the value belongs to. Storing data this way can be efficient if full space-time lattices have many missing values, or if a limited set of spatial locations each have different time instances (times of crime cases for a set of administrative regions), or if for a set of times the set of spatial locations varies (locations of crimes, registered per year).

3.3 Irregular space-time data.frame

Space-time irregular data.frames (STIDF, figure 3) are those where time and space points of measured values can have no organization: for each measured value the spatial location and time point is stored, as in the long format. This is equivalent to the most sparse grid where the index for observation k is [k, k], and hence can be dropped. For these objects, n = m equals the number of records. Locations and time points need not be unique, but will be replicated in case they are not.

4 Spatio-temporal full grid data.frames (STFDF)

For objects of class STFDF, time representation can be regular or irregular, as is supported by class xts in package xts. Spatial locations need to be of a class deriving from Spatial in package sp.

4.1 Class definition

```
> library(spacetime)
> showClass("ST")
```

Class "ST" [package "spacetime"]

Slots:

 $^{^{2}}$ note that neither locations nor time points need to be laid out in a regular sequence

STFDF (Space-time full data.frame) layout

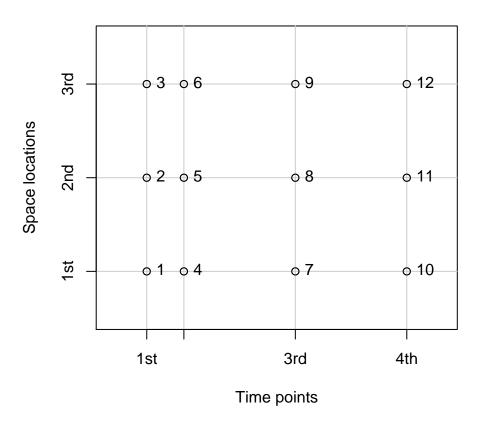


Figure 1: space-time layout of STFDF (STF: ST-Full) objects: all space-time combinations are stored; numbers refer to the ordering of rows in the data.frame with measured values: time is kept ordered, space cycles first

STSDF (Space-time sparse data.frame) layout

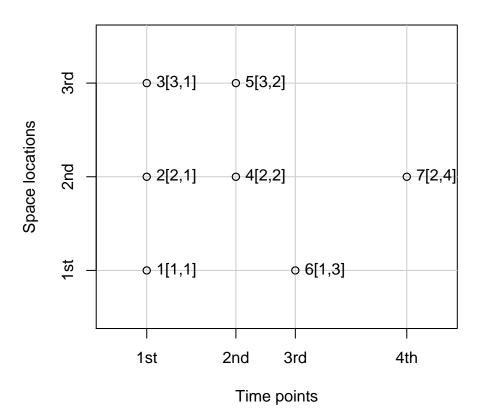


Figure 2: space-time layout of STSDF (STS: ST-Sparse) objects: only the non-missing part of the space-time combinations on a lattice are stored; numbers refer to the ordering of rows in the data.frame; an index is kept where [3,4] refers to the third item in the list of spatial locations and fourth item in the list of temporal points.

STIDF (Space-time irregular data.frame) layout

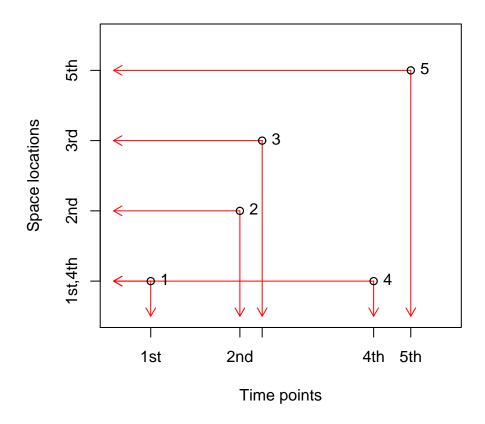


Figure 3: space-time layout of STIDF (STI: ST-Irregular) objects: each observation has its spatial location and time stamp stored; in this example, spatial location 1 is stored twice—observations 1 and 4 having the same location is not registered.

```
Name:
           sp
                 time
Class: Spatial
                  xts
Known Subclasses:
Class "STS", directly
Class "STI", directly
Class "STF", directly
Class "STSDF", by class "STS", distance 2
Class "STIDF", by class "STI", distance 2
Class "STFDF", by class "STF", distance 2
Class "STIDFtraj", by class "STIDF", distance 3
> showClass("STFDF")
Class "STFDF" [package "spacetime"]
Slots:
Name:
            data
                                  time
                         sp
Class: data.frame
                  Spatial
                                   xts
Extends:
Class "STF", directly
Class "ST", by class "STF", distance 2
> sp = cbind(x = c(0,0,1), y = c(0,1,1))
> row.names(sp) = paste("point", 1:nrow(sp), sep="")
> sp = SpatialPoints(sp)
> time = as.POSIXct("2010-08-05", tz = "GMT")+3600*(10:13)
> m = c(10,20,30) # means for each of the 3 point locations
> mydata = rnorm(length(sp)*length(time),mean=rep(m, 4))
> IDs = paste("ID",1:length(mydata), sep = "_")
> mydata = data.frame(values = signif(mydata,3), ID=IDs)
> stfdf = STFDF(sp, time, mydata)
> str(stfdf)
Formal class 'STFDF' [package "spacetime"] with 3 slots
  ..@ data:'data.frame':
                               12 obs. of 2 variables:
  ....$ values: num [1:12] 9.98 19.1 30.2 10.5 19.7 29.5 10.7 19.8 29.8 8.47 ...
              : Factor w/ 12 levels "ID_1", "ID_10", ...: 1 5 6 7 8 9 10 11 12 2 ...
  .. ..$ ID
  .. @ sp :Formal class 'SpatialPoints' [package "sp"] with 3 slots
                      : num [1:3, 1:2] 0 0 1 0 1 1
  .. .. ..@ coords
  ..... attr(*, "dimnames")=List of 2
  .. .. .. ..$ : chr [1:3] "point1" "point2" "point3"
  .....$: chr [1:2] "x" "y"
  .. .. ..@ bbox
                      : num [1:2, 1:2] 0 0 1 1
  ..... attr(*, "dimnames")=List of 2
  .. .. .. .. .. : chr [1:2] "x" "y"
  .. .. .. .. .. : chr [1:2] "min" "max"
  .....@ proj4string:Formal class 'CRS' [package "sp"] with 1 slots
```

```
........@ projargs: chr NA
..@ time:An 'xts' object from 2010-08-05 10:00:00 to 2010-08-05 13:00:00 containing:
Data: int [1:4, 1] 1 2 3 4
Indexed by objects of class: [POSIXct,POSIXt] TZ: GMT
xts Attributes:
NULL
```

4.2 Coercion to data.frame

The following coercion function creates a data.frame using both the S3 (to set row.names) and S4 "as()" method. It gives data in the long format, meaning that time and space are replicated appropriately:

> as.data.frame(stfdf, row.names = IDs)

```
V1 V2 sp.ID
                                 time timedata values
ID_1
      0 0 point1 2010-08-05 10:00:00
                                             1
                                                 9.98 ID_1
                                             1 19.10 ID_2
ID_2
      0 1 point2 2010-08-05 10:00:00
ID_3
         1 point3 2010-08-05 10:00:00
                                             1
                                                30.20 ID_3
ID_4
      0
         0 point1 2010-08-05 11:00:00
                                             2
                                               10.50 ID_4
ID_5
      0
         1 point2 2010-08-05 11:00:00
                                             2
                                               19.70
                                                      ID_5
                                             2
ID_6
      1
         1 point3 2010-08-05 11:00:00
                                                29.50
                                                      ID_6
ID_7
      0
         0 point1 2010-08-05 12:00:00
                                             3
                                                10.70
                                                      ID_7
                                             3
ID_8
      0
         1 point2 2010-08-05 12:00:00
                                                19.80
                                                      ID_8
                                             3
                                                29.80 ID_9
ID_9
      1 1 point3 2010-08-05 12:00:00
ID_10 0 0 point1 2010-08-05 13:00:00
                                             4
                                                8.47 ID_10
ID_11 0 1 point2 2010-08-05 13:00:00
                                             4 20.20 ID_11
ID_12 1 1 point3 2010-08-05 13:00:00
                                             4 31.20 ID_12
```

> as(stfdf, "data.frame")[1:4,]

```
V1 V2 sp.ID time timedata values ID
1 0 0 point1 2010-08-05 10:00:00 1 9.98 ID_1
2 0 1 point2 2010-08-05 10:00:00 1 19.10 ID_2
3 1 1 point3 2010-08-05 10:00:00 1 30.20 ID_3
4 0 0 point1 2010-08-05 11:00:00 2 10.50 ID_4
```

Note that sp.ID denotes the ID of the spatial location; coordinates are shown for point, pixel or grid cell centre locations; in case locations refer to lines or polygons, the line's start coordinate and coordinate centre of weight are given, respectively, as the coordinate values in this representation.

For a single attribute, we can obtain a data.frame object if we properly unstack the column, giving the data in both its wide formats when in addition we apply transpose t():

> unstack(stfdf)

```
point1 point2 point3
2010-08-05 10:00:00
                      9.98
                                     30.2
                             19.1
2010-08-05 11:00:00
                     10.50
                                     29.5
                              19.7
2010-08-05 12:00:00
                                     29.8
                     10.70
                             19.8
2010-08-05 13:00:00
                      8.47
                             20.2
                                     31.2
```

> t(unstack(stfdf))

```
2010-08-05 10:00:00 2010-08-05 11:00:00 2010-08-05 12:00:00
                      9.98
                                           10.5
                                                                10.7
point1
                                            19.7
                                                                19.8
point2
                      19.10
point3
                      30.20
                                            29.5
                                                                29.8
       2010-08-05 13:00:00
                      8.47
point1
                      20.20
point2
point3
                      31.20
```

> unstack(stfdf, which = 2)

```
point1 point2 point3
2010-08-05 10:00:00 ID_1 ID_2 ID_3
2010-08-05 11:00:00 ID_4 ID_5 ID_6
2010-08-05 12:00:00 ID_7 ID_8 ID_9
2010-08-05 13:00:00 ID_10 ID_11 ID_12
```

4.3 Coercion to matrix or objects of class xts

We can coerce an object of class STFDF to an xts if we select a single numeric attribute:

```
> as(stfdf[, , "values"], "xts")
```

```
point1 point2 point3
2010-08-05 10:00:00
                      9.98
                             19.1
                                     30.2
2010-08-05 11:00:00
                     10.50
                              19.7
                                     29.5
2010-08-05 12:00:00
                     10.70
                              19.8
                                     29.8
2010-08-05 13:00:00
                      8.47
                             20.2
                                     31.2
```

An xts object is a matrix, with time increasing over rows.

4.4 Attribute retrieval and replacement: [[and \$

We can define the [[and \$ retrieval and replacement methods for all classes deriving from ST at once. Here are some examples:

```
> stfdf[[1]]
```

- [1] 9.98 19.10 30.20 10.50 19.70 29.50 10.70 19.80 29.80 8.47 20.20 31.20
- > stfdf[["values"]]
 - [1] 9.98 19.10 30.20 10.50 19.70 29.50 10.70 19.80 29.80 8.47 20.20 31.20
- > stfdf[["newVal"]] = rnorm(12)
 > stfdf\$ID
- [1] ID_1 ID_2 ID_3 ID_4 ID_5 ID_6 ID_7 ID_8 ID_9 ID_10 ID_11 ID_12 Levels: ID_1 ID_10 ID_11 ID_12 ID_2 ID_3 ID_4 ID_5 ID_6 ID_7 ID_8 ID_9

```
> stfdf$ID = paste("OldIDs", 1:12, sep = "")
> stfdf$NewID = paste("NewIDs", 12:1, sep = "")
> stfdf
An object of class "STFDF"
Slot "data":
   values
                ID
                       newVal
                                 NewID
    9.98 OldIDs1 -0.6279652 NewIDs12
1
2
   19.10 OldIDs2 -0.3582770 NewIDs11
    30.20 OldIDs3 0.3651571 NewIDs10
   10.50 OldIDs4 -0.6825864 NewIDs9
5
   19.70 OldIDs5 -0.2306892
                               NewIDs8
    29.50 OldIDs6 1.3869504
6
                               NewIDs7
7
    10.70
          OldIDs7 -1.0599958
                               NewIDs6
   19.80
          OldIDs8 -0.4205292
                               NewIDs5
    29.80 OldIDs9 -0.1439543
                               NewIDs4
10
    8.47 OldIDs10 0.1472459
                               NewIDs3
   20.20 OldIDs11 -0.9943679
                               NewIDs2
12 31.20 OldIDs12 1.3323740
                              NewIDs1
Slot "sp":
SpatialPoints:
       х у
point1 0 0
point2 0 1
point3 1 1
Coordinate Reference System (CRS) arguments: NA
Slot "time":
                    [,1]
2010-08-05 10:00:00
2010-08-05 11:00:00
2010-08-05 12:00:00
                       3
2010-08-05 13:00:00
```

4.5 Space and time selection with [

The idea behind the [method for classes in sp was that objects would behave as much as possible similar to a matrix or data.frame – this is one of the stronger intuitive areas of R syntax. A construct like a[i,j] selects row(s) i and column(s) j. In sp, rows were taken as the spatial entities (points, lines, polygons, pixels) and rows as the attributes. This convention was broken for objects of class SpatialGridDataFrame, where a[i,j,k] would select the k-th attribute of the spatial grid selection with spatial grid row(s) i and column(s) j.

For spatio-temporal data, a[i,j,k] selects spatial entity/entities i, temporal entity/entities j, and attribute(s) k: example:

> stfdf[,1] # SpatialPointsDataFrame

```
coordinates values
                          ID
                                 newVal
                                           NewID
1
       (0, 0) 9.98 OldIDs1 -0.6279652 NewIDs12
       (0, 1) 19.10 OldIDs2 -0.3582770 NewIDs11
       (1, 1) 30.20 OldIDs3 0.3651571 NewIDs10
> stfdf[,,1]
An object of class "STFDF"
Slot "data":
   values
    9.98
1
   19.10
2
   30.20
3
   10.50
5
   19.70
6
    29.50
7
    10.70
   19.80
8
9
    29.80
10
   8.47
11 20.20
12 31.20
Slot "sp":
SpatialPoints:
      х у
point1 0 0
point2 0 1
point3 1 1
Coordinate Reference System (CRS) arguments: NA
Slot "time":
                    [,1]
2010-08-05 10:00:00
2010-08-05 11:00:00
                       2
2010-08-05 12:00:00
2010-08-05 13:00:00
> stfdf[1,,1] # xts
                    values
2010-08-05 10:00:00
                      9.98
2010-08-05 11:00:00 10.50
2010-08-05 12:00:00 10.70
2010-08-05 13:00:00
                    8.47
> stfdf[,,"ID"]
An object of class "STFDF"
Slot "data":
         ID
```

```
OldIDs1
1
    OldIDs2
2
3
    OldIDs3
    OldIDs4
5
   OldIDs5
6
   OldIDs6
    OldIDs7
7
    OldIDs8
    OldIDs9
9
10 OldIDs10
11 OldIDs11
12 OldIDs12
Slot "sp":
SpatialPoints:
       х у
point1 0 0
point2 0 1
point3 1 1
Coordinate Reference System (CRS) arguments: NA
Slot "time":
                    [,1]
2010-08-05 10:00:00
2010-08-05 11:00:00
2010-08-05 12:00:00
2010-08-05 13:00:00
> stfdf[1,,"values", drop = FALSE] # stays STFDF:
An object of class "STFDF"
Slot "data":
   values
     9.98
1
   10.50
7
   10.70
10
   8.47
Slot "sp":
SpatialPoints:
       х у
point1 0 0
Coordinate Reference System (CRS) arguments: NA
Slot "time":
                    [,1]
2010-08-05 10:00:00
2010-08-05 11:00:00
                       2
2010-08-05 12:00:00
                       3
2010-08-05 13:00:00
```

```
> stfdf[,1, drop=FALSE] #stays STFDF
An object of class "STFDF"
Slot "data":
  values
              ID
                     newVal
                                NewID
    9.98 OldIDs1 -0.6279652 NewIDs12
  19.10 OldIDs2 -0.3582770 NewIDs11
  30.20 OldIDs3 0.3651571 NewIDs10
Slot "sp":
SpatialPoints:
point1 0 0
point2 0 1
point3 1 1
Coordinate Reference System (CRS) arguments: NA
Slot "time":
                     . . 1
2010-08-05 10:00:00
```

Clearly, unless drop=FALSE, selecting a single time or single location object results in an object that is no longer spatio-temporal; see also section 7.

5 Space-time sparse data.frames (STSDF)

Space-time sparse data.frames have a layout over a grid, meaning that particular times and locations are typically present more than once, but only the data for the time/location combinations are stored. An index keeps the link between the measured values in the data entries (rows), and the locations and times.

5.1 Class definition

```
> showClass("STSDF")
Class "STSDF" [package "spacetime"]
Slots:
Name: data index sp time
Class: data.frame matrix Spatial xts
Extends:
Class "STS", directly
Class "STS", by class "STS", distance 2
```

In this class, index is an $n \times 2$ matrix. If in this index row i has entry [j, k], it means that the i-th row in the data slot corresponds to location j and time k.

6 Spatio-temporal irregular data.frames (STIDF)

Space-time irregular data.frames store for each data record the location and time. No index is kept. Location and time need not be organized. Data are stored such that time is ordered (as it is an xts object).

6.1 Class definition

```
> showClass("STIDF")
Class "STIDF" [package "spacetime"]
Slots:
Name:
             data
                                    time
                           sp
Class: data.frame
                     Spatial
                                     xts
Extends:
Class "STI", directly
Class "ST", by class "STI", distance 2
Known Subclasses: "STIDFtraj"
> sp = expand.grid(x = 1:3, y = 1:3)
> row.names(sp) = paste("point", 1:nrow(sp), sep="")
> sp = SpatialPoints(sp)
> time = as.POSIXct("2010-08-05", tz = "GMT")+3600*(11:19)
> m = 1:9 * 10 # means for each of the 9 point locations
> mydata = rnorm(length(sp), mean=m)
> IDs = paste("ID",1:length(mydata))
> mydata = data.frame(values = signif(mydata,3),ID=IDs)
> stidf = STIDF(sp, time, mydata)
> stidf
An object of class "STIDF"
Slot "data":
 values
          TD
    9.2 ID 1
1
2
    20.9 ID 2
    31.3 ID 3
    40.1 ID 4
5
    49.8 ID 5
6
    59.8 ID 6
    69.6 ID 7
7
8
    79.8 ID 8
    89.3 ID 9
Slot "sp":
SpatialPoints:
     х у
 [1,] 1 1
```

```
[2,] 2 1
 [3,] 3 1
 [4,] 1 2
 [5,] 2 2
 [6,] 3 2
 [7,] 1 3
 [8,] 2 3
 [9,] 3 3
Coordinate Reference System (CRS) arguments: NA
Slot "time":
                    [,1]
2010-08-05 11:00:00
                       1
2010-08-05 12:00:00
                       2
2010-08-05 13:00:00
2010-08-05 14:00:00
                       4
2010-08-05 15:00:00
                       5
2010-08-05 16:00:00
                       6
2010-08-05 17:00:00
                       7
2010-08-05 18:00:00
                       8
2010-08-05 19:00:00
6.2 Methods
Selection takes place with the [ method:
> stidf[1:2, ]
An object of class "STIDF"
Slot "data":
 values
          ID
    9.2 ID 1
    20.9 ID 2
Slot "sp":
SpatialPoints:
    х у
[1,] 1 1
[2,] 2 1
Coordinate Reference System (CRS) arguments: NA
Slot "time":
                    [,1]
2010-08-05 11:00:00
                       1
2010-08-05 12:00:00
```

7 Further methods: snapshot, history, coercion

7.1 Snap and Hist

A time snapshot (Galton, 2004) to a particular moment in time can be obtained through selecting a particular time moment:

> stfdf[, time[3]]

```
coordinates values ID newVal NewID
10 (0, 0) 8.47 OldIDs10 0.1472459 NewIDs3
11 (0, 1) 20.20 OldIDs11 -0.9943679 NewIDs2
12 (1, 1) 31.20 OldIDs12 1.3323740 NewIDs1
```

by default, a simplified object of the underlying Spatial class for this particular time is obtained (drop=TRUE); if we specify drop = FALSE, the class will not be changed:

```
> class(stfdf[, time[3]])
[1] "SpatialPointsDataFrame"
attr(,"package")
[1] "sp"
> class(stfdf[, time[3], drop = FALSE])
[1] "STFDF"
attr(,"package")
[1] "spacetime"
```

A time series (or *history*, according to Galton, 2004) for a single particular location is obtained by selecting this location, e.g.

```
> stfdf[1, , "values"]
```

```
values

2010-08-05 10:00:00 9.98

2010-08-05 11:00:00 10.50

2010-08-05 12:00:00 10.70

2010-08-05 13:00:00 8.47
```

Again, the class is not reduced to the simpler when drop = FALSE is specified:

```
> class(stfdf[1, ])
[1] "xts" "zoo"
> class(stfdf[1, drop = FALSE])
[1] "STFDF"
attr(,"package")
[1] "spacetime"
```

For objects of class STIDF, drop = TRUE results in a Spatial object when a single time value is selected.

7.2 Coercion between STxxx classes

Coercion from full to sparse and/or irregular space-time data.frames, we can use as:

```
> class(stfdf)
[1] "STFDF"
attr(,"package")
[1] "spacetime"
> class(as(stfdf, "STSDF"))
[1] "STSDF"
attr(,"package")
[1] "spacetime"
> class(as(as(stfdf, "STSDF"), "STIDF"))
[1] "STIDF"
attr(,"package")
[1] "spacetime"
> class(as(stfdf, "STIDF"))
[1] "STIDF"
attr(,"package")
[1] "spacetime"
   On our way back, the reverse coercion takes place:
> x = as(stfdf, "STIDF")
> class(as(x, "STSDF"))
[1] "STSDF"
attr(,"package")
[1] "spacetime"
> class(as(x, "STSDF"), "STFDF"))
[1] "STFDF"
attr(,"package")
[1] "spacetime"
> class(as(x, "STFDF"))
[1] "STFDF"
attr(,"package")
[1] "spacetime"
> xx = as(x, "STFDF")
> identical(stfdf, xx)
[1] TRUE
```

8 Graphs of spatio-temporal data: stplot

8.1 stplot: panels, space-time plots, animation

The stplot method can create a few specialized plot types for the classes in the spacetime package. They are:

multi-panel plots In this form, for each time step (selected) a map is plotted in a separte panel, and the strip above the panel indicates the time step. The panels share x- and y-axis, no space is lost by separating white space, and a common legend is used. An example for gridded data is shown in figure 6. The stplot is a wrapper around spplot in package sp, and inherits most of its options.

space-time plots space-time plots show data in a space-time cross section, with e.g. space on the x-axis and time on the y-axis. An example on the sea surface temperature data in Cressie and Wikle (2011) is obtained by

```
> demo(CressieWikle)
```

Obviously, such plots only make sense for full space-time lattices, i.e. objects of class STFDF. To obtain such a plot, the arguments mode and scaleX should be considered; some special care is needed when the x- or y-axis needs to be plotted instead of the spatial index (1...n); details are found in the stplot documentation.

animated plots Animation is another way of displaying change over time; a sequence of spplots, one for each time step, is looped over when the parameter animate is set to a positive value (indicating the time in seconds to pause between subsequent plots).

8.2 Time series plots

Time series plots are a fairly common type of plot in R. For instance packate xts has a plot method that, surprisingly, only allows univariate time series to be plotted. Many (if not most) plot routines in R support time to be along the x- or y-axis. The plot in figure 7 was generated by the following code:

9 Spatial footprint or support, time intervals

9.1 Time periods

Time series structures available in R have, explicitly or implicitly, for each record a time stamp, not a time interval. The implicit assumption seems to be (i) the time stamp is a moment, (ii) this indicates either the real moment of measurement / registration, or the start of the interval over which something is aggregated (summed, averaged, maximized). For financial "Open, high, low, close" data, the "Open" and "Close" refer to the values at the moments the stock exchange opens and closes, meaning time instances, whereas "high" and "low" are aggregated values – the minimum and maximum price over the time interval between opening and closing times.

According to ISO 8601:2004, a time stamp like "2010-05" refers to the full month of May, 2010, and so reflects a time period rather than a moment. As a selection criterion, xts will include everything inside the following interval:

```
> .parseIS08601("2010-05")
$first.time
[1] "2010-05-01 CEST"
$last.time
[1] "2010-05-31 23:59:59 CEST"
```

and this syntax lets one define, unambiguously, yearly, monthly, daily, hourly or minute intervals, but not e.g. ~10- or 30-minute intervals; for some particular ten minute interval, the full specification is needed:

```
> .parseIS08601("2010-05-01T13:30/2010-05-01T13:39")

$first.time
[1] "2010-05-01 13:30:00 CEST"

$last.time
[1] "2010-05-01 13:39:59 CEST"
```

9.2 Spatial support

All examples above work with spatial points, i.e. data having a point support. The assumption of data having points support is implicit. For polygons, the assumption will be that values reflect aggregates over the polygon. For gridded data, it is ambiguous whether the value at the grid cell centre is meant (e.g. for DEM data) or an aggregate over the grid cell (typical for remote sensing imagery).

10 Worked examples

This section shows how existing data in various formats can be converted into ST classes, and how they can be analysed and/or visualised.

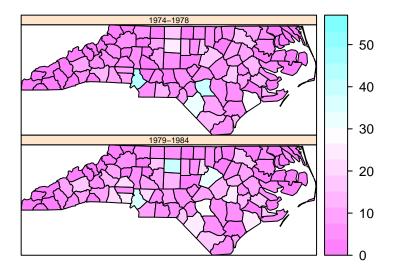


Figure 4: North Carolina sudden infant death syndrome (sids) data

10.1 North Carolina SIDS

As an example, the North Carolina Sudden Infant Death Syndrome (sids) data in package maptools will be used; they are sparse in time (aggregated to 2 periods of unequal length, according to the documentation in package spdep), but have polygons in space. Figure 4 shows the plot generated.

10.2 Panel data

The panel data discussed in section 2 are imported as a full ST data.frame (STFDF), and linked to the proper state polygons of maps. Both Produc and the states in package maps order states alphabetically; the only thing to watch out for is that the former does not include District of Columbia, but the latter does (record 8):

```
> library(maps)
> states.m = map('state', plot=FALSE, fill=TRUE)
> IDs <- sapply(strsplit(states.m$names, ":"), function(x) x[1])</pre>
```

```
> library(maptools)
> states = map2SpatialPolygons(states.m, IDs=IDs)
> library(plm)
> data(Produc)
> yrs = 1970:1986
> time = as.POSIXct(paste(yrs, "-01-01", sep=""), tz = "GMT")
> # deselect District of Columbia, polygon 8, which is not present in Produc:
> Produc.st = STFDF(states[-8], time, Produc[order(Produc[2], Produc[1]),])
> stplot(Produc.st[,,"unemp"], yrs)
(The plot itself was omitted for reasons of file size.) Time and state were not re-
moved from the data table on construction; printing these data as a data.frame
confirms that time and state were matched correctly. The plm routines can be
used on the data, back transformed to a data.frame, when index is specified
(the first two columns from the back-transformed data no longer contain state
and year):
> zz <- plm(log(gsp) ~ log(pcap) + log(pc) + log(emp) + unemp,
     data = as.data.frame(Produc.st), index = c("state", "year"))
> summary(zz)
Oneway (individual) effect Within Model
Call:
plm(formula = log(gsp) ~ log(pcap) + log(pc) + log(emp) + unemp,
   data = as.data.frame(Produc.st), index = c("state", "year"))
Balanced Panel: n=48, T=17, N=816
Residuals :
   Min. 1st Qu.
                  Median 3rd Qu.
                                      Max.
-0.12000 -0.02370 -0.00204 0.01810 0.17500
Coefficients:
            Estimate Std. Error t-value Pr(>|t|)
log(pcap) -0.02614965 0.02900158 -0.9017
                                           0.3675
          log(pc)
          log(emp)
         unemp
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
Total Sum of Squares:
                       18.941
Residual Sum of Squares: 1.1112
              : 0.94134
R-Squared
     Adj. R-Squared: 0.88135
F-statistic: 3064.81 on 4 and 764 DF, p-value: < 2.22e-16
```

10.3 Interpolating Irish wind

This worked example is a modified version of the analysis presented in demo(wind) of package gstat. This demo is rather lengthy and reproduces much of the origi-

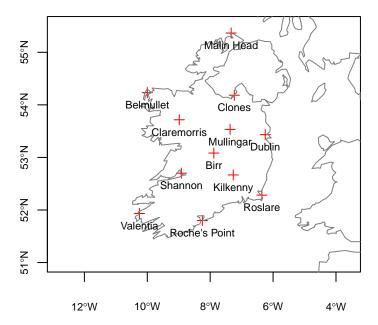


Figure 5: Station locations for Irish wind data

nal analysis in Haslett and Raftery (1989). Here, we will reduce the intermediate plots and focus on the use of spatio-temporal classes.

First, we will load the wind data from package gstat. It has two tables, station locations in a data.frame, called wind.loc, and daily wind speed in data.frame wind. We now convert character representation (such as 51d56'N) to proper numerical coordinates, and convert the station locations to a Spatial-PointsDataFrame object. A plot of these data is shown in figure 6.

```
> library(gstat)
> data(wind)
> wind.loc$y = as.numeric(char2dms(as.character(wind.loc[["Latitude"]])))
> wind.loc$x = as.numeric(char2dms(as.character(wind.loc[["Longitude"]])))
> coordinates(wind.loc) = "x + y
> proj4string(wind.loc) = "+proj=longlat +datum=WGS84"
```

The first thing to do with the wind speed values is to reshape these data. Unlike the North Carolina SIDS data of section 10.1, for this data space is sparse and time is rich, and so the data in data.frame wind come in space wide form with stations time series in columns:

```
> wind[1:3, ]
  year month day
                   RPT
                         VAL
                               ROS
                                     KIL
                                            SHA BIR
                                                       DUB
                                                             CLA
               1 15.04 14.96 13.17 9.29 13.96 9.87 13.67 10.25 10.83 12.58
           1
               2 14.71 16.88 10.83 6.50 12.62 7.67 11.50 10.04 9.79 9.67
    61
           1
    61
               3 18.50 16.88 12.33 10.13 11.17 6.17 11.25 8.04 8.50 7.67
    BEI.
1 18.50 15.04
2 17.54 13.83
3 12.75 12.71
We will recode the time columns to an appropriate time data structure, and
subtract a smooth time trend of daily means:
> wind$time = ISOdate(wind$year + 1900, wind$month, wind$day)
> wind$jday = as.numeric(format(wind$time, "%j"))
> stations = 4:15
> windsqrt = sqrt(0.5148 * wind[stations])
> Jday = 1:366
> daymeans = apply(sapply(split(windsqrt - mean(windsqrt), wind$jday),
      mean), 2, mean)
> meanwind = lowess(daymeans ~ Jday, f = 0.1)$y[wind$jday]
> velocities = apply(windsqrt, 2, function(x) {
      x - meanwind
+ })
   Next, we will match the wind data to its location, and project the longi-
tude/latitude coordinates and country boundary to the appropriate UTM zone:
> # order locations to order of columns in wind;
> # connect station names to location coordinates
> wind.loc = wind.loc[match(names(wind[4:15]), wind.loc$Code),]
> pts = coordinates(wind.loc[match(names(wind[4:15]), wind.loc$Code),])
> rownames(pts) = wind.loc$Station
> pts = SpatialPoints(pts)
> # convert to utm zone 29, to be able to do interpolation in
> # proper Euclidian (projected) space:
> proj4string(pts) = "+proj=longlat +datum=WGS84"
> library(rgdal)
> utm29 = CRS("+proj=utm +zone=29 +datum=WGS84")
> pts = spTransform(pts, utm29)
> # construct from space-wide table:
> w = stConstruct(velocities, space = list(values = 1:ncol(velocities)),
          time = wind$time, SpatialObj = pts)
> library(maptools)
> m = map2SpatialLines(
          map("worldHires", xlim = c(-11, -5.4), ylim = c(51, 55.5), plot=F))
> proj4string(m) = "+proj=longlat +datum=WGS84"
> m = spTransform(m, utm29)
> # setup grid
> grd = SpatialPixels(SpatialPoints(makegrid(m, n = 300)),
```

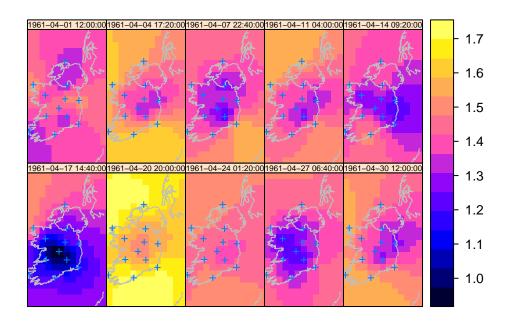


Figure 6: Space-time interpolations of wind (square root transformed, detrended) over Ireland using a separable product covariance model, for 10 time points regularly distributed over the month for which daily data was considered (April, 1961)

```
+ proj4string = proj4string(m))
> # select april 1961:
> w = w[, "1961-04"]
> # 10 prediction time points, evenly spread over this month:
> n = 10
> tgrd = xts(1:n, seq(min(index(w)), max(index(w)), length=n))
> # separable covariance model, exponential with ranges 750 km and 1.5 day:
> v = list(space = vgm(0.6, "Exp", 750000), time = vgm(1, "Exp", 1.5 * 3600 * 24))
> pred = krigeST(sqrt(values)~1, w, STF(grd, tgrd), v)
> wind.ST = STFDF(grd, tgrd, data.frame(sqrt_speed = pred))
```

the results of which are shown in figure 6, created with stplot.

10.4 Calculation of EOFs

Empirical orthogonal functions from STFDF objects can be computed in spatial form (default):

```
> eof.sp = EOF(wind.ST)
or in temporal form by:
> eof.xts = EOF(wind.ST, "temporal")
```

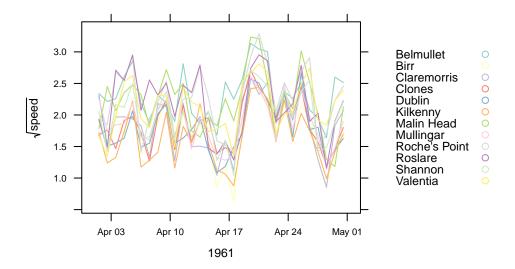


Figure 7: Time series plot of daily wind speed at 12 stations, used for interpolation in figure 6

the resulting object is of the appropriate Spatial subclass (SpatialGrid, SpatialPolygons etc.) in the spatial form, or of class xts in the temporal form. Figure 8 shows the 10 spatial EOFs obtained from the interpolated wind data of figure 6.

10.5 Conversion from and to trip

Objects of class trip (Sumner, 2010) extend objects of class SpatialPoints-DataFrame by indicating in which attribute columns time and trip ID are, in slot TOR.columns. To not lose this information (in particular, which column contains the IDs), we will extend class STIDF to retain this info.

Currently it does assume that time in a trip object is in order, as xts will order it anyhow:

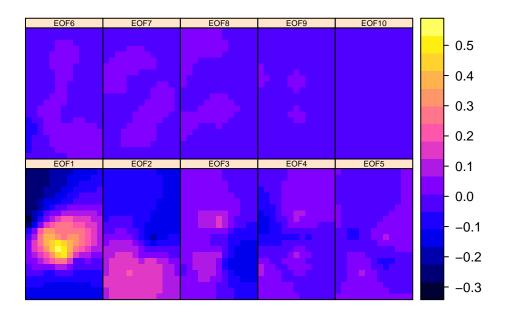
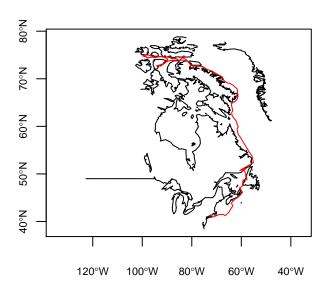


Figure 8: EOFs of space-time interpolations of wind over Ireland (for spatial reference, see figure 6), for the 10 time points at which daily data was chosen above (April, 1961)

```
> x = as(tr, "STIDFtraj")
> m = map2SpatialLines(map("world", xlim = c(-100, -50), ylim = c(40,
+ 77), plot = F))
> proj4string(m) = "+proj=longlat +datum=WGS84"
> plot(m, axes = TRUE, cex.axis = 0.7)
> plot(x, add = TRUE, col = "red")
> setAs("STIDFtraj", "trip", function(from) {
+ from$time = index(from@time)
+ trip(SpatialPointsDataFrame(from@sp, from@data), c("time",
+ "burst"))
+ })
> y = as(x, "trip")
> y$burst = NULL
> all.equal(y, tr, check.attributes = FALSE)

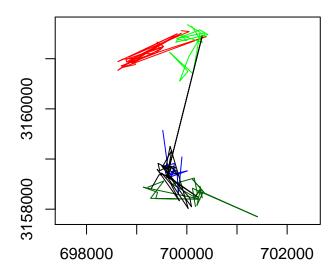
[1] TRUE
```



10.6 Trajectory data: ltraj in adehabitatLT

Trajectory objects of class ltraj are lists of bursts, sets of sequentially, connected space-time points at which an object is registered. When converting a list to a single STIDF object, the ordering is according to time, and the subsequent objects become unconnected. In the coercion back to ltraj, based on ID and burst the appropriate bursts are restored. A simple plot is obtained by:

```
> library(adehabitatLT)
> # from: adehabitat/demo/managltraj.r
> # demo(managltraj)
> data(puechabonsp)
> # locations:
> locs = puechabonsp$relocs
> xy = coordinates(locs)
> ### Conversion of the date to the format POSIX
> da = as.character(locs$Date)
> da = as.POSIXct(strptime(as.character(locs$Date),"%y%m%d"), tz = "GMT")
> ## object of class "ltraj"
> ltr = as.ltraj(xy, da, id = locs$Name)
 > foo = function(dt) dt > 100*3600*24 
> ## The function foo returns TRUE if dt is longer than 100 days
> ## We use it to cut ltr:
> 12 = cutltraj(ltr, "foo(dt)", nextr = TRUE)
> stidfTrj = as(12, "STIDFtraj")
> ltr0 = as(stidfTrj, "ltraj")
> all.equal(12, ltr0, check.attributes = FALSE)
[1] TRUE
> plot(stidfTrj, col = c("red", "green", "blue", "darkgreen", "black"),
          axes=TRUE)
```



A more complicated plot is shown in figure 9, obtained by the command

```
> stplot(stidfTrj, by = "time*id")
```

the output of which is shown in figure 9.

> library(cshapes)

10.7 Country shapes in cshapes

The cshapes package contains a GIS dataset of country boundaries (1946-2008), and includes functions for data extraction and the computation of weights matrices. The data set consist of a SpatialPolygonsDataFrame, with the following attributes:

```
> cs = cshp()
> names(cs)
 [1] "CNTRY_NAME" "AREA"
                                 "CAPNAME"
                                               "CAPLONG"
                                                             "CAPLAT"
 [6] "FEATUREID"
                   "COWCODE"
                                 "COWSYEAR"
                                               "COWSMONTH"
                                                             "COWSDAY"
[11] "COWEYEAR"
                   "COWEMONTH"
                                 "COWEDAY"
                                               "GWCODE"
                                                             "GWSYEAR"
[16] "GWSMONTH"
                   "GWSDAY"
                                 "GWEYEAR"
                                                             "GWEDAY"
                                               "GWEMONTH"
[21] "ISONAME"
                   "ISO1NUM"
                                 "IS01AL2"
                                               "IS01AL3"
```

where two data bases are used, "COW" (correlates of war project, 2008), and "GW" Gleditsch and Ward (1999). The attributes COWSMONTH and COWEMONTH denote the start month and end month, respectively, according to the COW data base.

To select the country boundaries corresponding to a particular date and system, one can use

```
> cshp.2002 <- cshp(date = as.Date("2002-6-30"), useGW = TRUE)
```

In the following fragment, an unordered list of times t is passed on to STIDF, and this will cause the geometries and attributes to be reordered (in the order of t):

```
> t = as.POSIXct(strptime(paste(cs$COWSYEAR, cs$COWSMONTH, cs$COWSDAY,
      sep = "-"), "%Y-%m-%d"), tz = "GMT")
> st = STIDF(geometry(cs), t, as.data.frame(cs))
> pt = SpatialPoints(cbind(7, 52), CRS(proj4string(cs)))
> as.data.frame(st[pt, , 1:5])
        ۷1
                 V2 sp.ID
                                time timedata
                                                             CNTRY_NAME
                                                                             AR.F.A
  9.41437 50.57623
                      188 1955-05-05
                                           188 Germany Federal Republic 247366.4
2 10.38084 51.09070
                      187 1990-10-03
                                           187
                                                                Germany 356451.5
  CAPNAME CAPLONG
                    CAPLAT
     Bonn
              7.1 50.73333
  Berlin
             13.4 52.51667
```

Acknowledgements

Michael Sumner provided helpful comments on the trip example. Members from the spatio-temporal modelling lab of the institute for geoinformatics of the University of Muenster contributed in useful discussions.

Brock	Brock	Brock	Brock	Brock	Brock
time	time	time	time	time	time
-			4	_	/
Calou	Calou	Calou	Calou	Calou	Calou
time	time	time	time	time	time
	La	^	•	/	J
				,	
Chou	Chou	Chou	Chou	Chou	Chou
time	time	time	time	time	time
1					
7		25)	,	1
Jean	Jean	Jean	Jean	Jean	Jean
time	time	time	time	time	time
				/	
				/	
		Λ	4	1	_
		4			

Figure 9: trajectories, by id (rows) and time (columns)

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