# Package 'RMAWGEN'

## February 11, 2017

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License GPL (>= 2)
Title Multi-Site Auto-Regressive Weather GENerator
Type Package
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Description S3 and S4 functions are implemented for spatial multi-site stochastic generation of daily time series of temperature and precipitation. These tools make use of Vector AutoRegressive models (VARs). The weather generator model is then saved as an object and is calibrated by daily instrumental ``Gaussianized'' time series through the 'vars' package tools. Once obtained this model, it can it can be used for weather generations and be adapted to work with several climatic monthly time series.
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acvWGEN

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#### Description

Multi-site autoregressive Models for Daily Weather Generation. The modeling in climate change applications for agricultural or hydrological purposes often requires daily time-series of precipitation and temperature. This is the case of downscaled series from monthly or seasonal predictions of Global Climate Models (GCMs). The R package RMAWGEN (R Multi-Sites Auto regressive Weather GENerator) is built to generate daily temperature and precipitation time series in several sites by using the theory of vectorial autoregressive models (VAR). The VAR model is used because it is able to maintain the temporal and spatial correlations among the several series. In particular, observed time series of daily maximum and minimum temperature and precipitation are used to calibrate the parameters of a VAR model (saved as "GPCAvarest2" or "varest2" classes, which inherit the "varest" S3 class defined in the package vars [Pfaff, 2008]). Therefore the VAR model, coupled with monthly mean weather variables downscaled by GCM predictions, allows to generate several stochastic daily scenarios. The structure of the package consists in functions that transform precipitation and temperature time series into Gaussian-distributed random variables through deseasonalization and Principal Component Analysis. Then a VAR model is calibrated on transformed time series. The time series generated by VAR are then inversely re transformed into precipitation and/or temperature series. An application dateset is included in the RMAW-GEN package as an example; it is presented by using a dataset with daily weather time series recorded in 59 different sites of Trentino (Italy) and its neighborhoods for the period 1958-2007. The software is distributed as a Free Software with General Public License (GPL) and is available on CRAN website. (https://cran.r-project.org/package=RMAWGEN). A presentation of the package is available on https://docs.google.com/file/d/0B8xDtMCnW3dJU2JIemVqMnpKTHc/ edit. Example script files about package usage are available on https://github.com/ecor/ RMAWGENCodeCorner.

#### **Details**

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> Package: **RMAWGEN** Type: Package Version: 1.2.6 Date: 2014-04-27 License: GPL (>= 2)

LazyLoad: yes

Depends: R(>=2.12),time,chron,vars

#### Note

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## Author(s)

Emanuele Cordano <emanuele.cordano@gmail.org>, Emanuele Eccel <emanuele.eccel@fmach.it>

#### References

Bernhard Pfaff (2008). VAR, SVAR and SVEC Models: Implementation Within R Package vars. Journal of Statistical Software 27(4). http://www.jstatsoft.org/v27/i04/

acvWGEN Plots the auto- and cross- covariance functions between measured and simulated data for several stations

## **Description**

Plots the auto- and cross- covariance functions between measured and simulated data for several stations

```
acvWGEN(measured, simulated, titles = c("Sim.", "Mes."), station = NULL)
```

adddate 5

## Arguments

measured matrix containing measured time series simulated matrix containing simulated time series

titles title suffixes for the simulated and measured data respectively c("Sim.","Mes.")

station string vector containing the IDs of the meteorological stations where the auto-

covariance is calculated. If it is NULL (default) all stations (corresponding to the

columns of "simulated" and "measured") are applied

## Value

0 in case of success

## Note

It uses acf function

adddate Inserts three columns (year,month,day) passing dates to a matrix or to a dataframe

## Description

Inserts three columns (year,month,day) passing dates to a matrix or to a dataframe

## Usage

```
adddate(data, origin = "1961-1-1")
```

## **Arguments**

data matrix of daily data

origin character string containing the date of the first row of data as YYYY-MM-DD

## Value

a data frame with dates and data values

#### See Also

findDate

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addsuffixes	Adds suffixes for daily maximum and minimum temperature to the
	names of a column data frame

## **Description**

Adds suffixes for daily maximum and minimum temperature to the names of a column data frame

## Usage

```
addsuffixes(names = c("T0001", "T0099", "T0001", "T0099"), suffix = c("_Tx", "_Tn"), sep = "")
```

## Arguments

names a character string vector with column names

suffix suffixes to add to the first and second groups of column names respectively

sep separation element

#### **Details**

This function is used for data frames with duplicated field names

#### Value

the vector of names with suffixes added

## See Also

```
getVARmodel
```

## Examples

```
names <- addsuffixes()</pre>
```

arch\_test

arch.test function for varest2 object

## Description

```
arch.test function for varest2 object
```

```
arch_test(object, interval = NULL, overlap = 20, list.output = FALSE, ...)
```

#### **Arguments**

object	a varest2 object
interval	string or subset interval of time (e.g. days) or length of this subset interval to which the ARCH test is applied (see Note). Default is NULL.
overlap	number of time instants (e.g. days) which are overlapped on two different subsequent intervals. Default is 20. It is used only if interval has length 1.
list.output	logical value. If TRUE the function returns a list of the test results of each interval. It is used if interval is not NULL. Default is FALSE.
	further arguments for arch.test

#### **Details**

This function is a wrapper of arch.test. It can compute the test also for some subsets (intervals) of the time-series or for all the time-series divided in overlapping intervals. The intervals considered for the ARCH test are defined with the argument interval. If interval is an integer number instead of a vector, it indicates the length of the intervals in which the time-series is split. If interval is set to NULL, the test is done on the comprehensive residual time-series without splitting.

#### Value

One object or a list of objects with class attribute varcheck as reported in arch. test

#### See Also

```
arch.test
```

 ${\tt Comprehensive Precipitation Generator}$ 

The comprehensive Precipitation Generator

## Description

The comprehensive Precipitation Generator

```
ComprehensivePrecipitationGenerator(station = c("T0001", "T0010", "T0099"), prec_all, mean_climate_prec = NULL, year_max = 1990, year_min = 1961, leap = TRUE, nmonth = 12, cpf = NULL, verbose = TRUE, p = 1, type = "none", lag.max = NULL, ic = "AIC", activateVARselect = FALSE, exogen = NULL, exogen_sim = NULL, is_exogen_gaussian = FALSE, year_max_sim = year_max, year_min_sim = year_min, mean_climate_prec_sim = NULL, onlygeneration = FALSE, varmodel = NULL, type_quantile = 3, qnull = NULL, valmin = 0.5, step = 0, n_GPCA_iteration = 0, n_GPCA_iteration_residuals = n_GPCA_iteration, sample = NULL, extremes = TRUE, exogen_all = NULL, exogen_all_col = station, no_spline = FALSE, nscenario = 1, seed = NULL, noise = NULL)
```

#### **Arguments**

station character vector of the IDs of the considered meteorological stations

prec\_all data frame containing daily precipitation of all meteorological stations. See

PRECIPITATION defined in the trentino dataset for formatting.

mean\_climate\_prec

a matrix containing monthly mean daily precipitation for the considered station.

If it is NULL, it is calculated. See input of is.monthly.climate

year\_max start year of the recorded (calibration) period year\_min end year of the recorded (calibration) period

leap logical variables. If it is TRUE (default)(recommended), leap years are consid-

ered, otherwise all years have 365 days

nmonth number of months in one year (default is 12)
cpf see normalizeGaussian\_severalstations

verbose logical variable

p, type, lag.max, ic, activateVARselect

see respective input parameter on getVARmodel

exogen data frame or matrix containing the (normalized or not) exogenous variables

(predictors) for the recorded (calibration) period.

exogen\_sim data frame or matrix containing the (normalized or not) exogenous variables

(predictors) for the simulation period. Default is NULL. If it is NULL, it is replaced

with exogen within the function.

is\_exogen\_gaussian

logical value. If TRUE, exogen\_sim and exogen are given as already normalized

variables, otherwhise they are not normalized. Default is FALSE

year\_max\_sim last year of the simulation period. Default is equal to year\_max year\_min\_sim first year of the simulation period. Default is equal to year\_min mean\_climate\_prec\_sim

a matrix containing monthly mean daily precipitation for the simulation period.

If is NULL (Default), it is set equal to mean\_climate\_prec.

onlygeneration logical value. If TRUE the VAR model varmodel is given as input and only

random generation is done, otherwise (default) is calculated from measured data

varmodel the comprehensinve VAR model as a varest2 S4 object or a NULL object. If

NULL (default), the comprehensinve VAR is estimated from measured data within the function, otherwise it is given as input and only random generation is done.

type\_quantile see type on quantile

step see normalizeGaussian\_severalstations. Default is 0.

 $n\_GPCA\_iteration$ 

number of iterations of Gaussianization process for data. Default is 0 (no Gaus-

sianization)

n\_GPCA\_iteration\_residuals

number of iterations of Gaussianization process for VAR residuals. Default is 0

(no Gaussianization)

sample, extremes, qnull, valmin

see normalizeGaussian\_severalstations

exogen\_all data frame containing exogenous variable formatted like prec\_all. Default

is NULL. It is alternative to exogen and if it not NULL, is\_exogen\_gaussian is

automatically set FALSE

exogen\_all\_col vector of considered columns of exogen\_all. Default is station.

no\_spline logical value. See splineInterpolateMonthlytoDailyforSeveralYears. De-

fault is TRUE.

nscenario number of generated scenarios for daily maximum and minimum temperature

seed seed for stochastic random generation see set.seed.

noise stochastic noise to add for variabile generation. Default is NULL. See newVARmultieventRealization.

Not used in case that nscenario>1.

#### Value

A list of the following variables:

prec\_mes matrix containing measured daily precipitation (the data is copied by the measured data

given as input for the period and the station considered for varmodel estimation)

prec\_spline matrix containing climatic "spline-interpolated" daily preciptation from mean\_climate\_prec

data\_prec matrix containing normalized measured precipitation variable

prec\_gen matrix containing generated daily precipitation [mm]

prec\_spline\_sim matrix containing climatic "spline-interpolated" daily preciptation from mean\_climate\_prec\_sim

data\_prec\_gen matrix containing normalized generated precipitation variable

mean\_climate\_prec matrix containing monthly means of daily precipitation (historical scenario)

mean\_climate\_prec\_sim matrix containing monthly means of daily precipitation (predicted/simulated scenario)

var a varest object containing the used VAR model

#### Note

It pre-processes and generates a multi-site precipitation fields. It uses getVARmodel. Detailed examples can be viewed of this function in this presentation. Unfortunately, using this approach, the spatial correlations are underestimated. This is due to the persinstence of zeros in the precipitation records. This problem is known in literature and can be solved in the future versions of RMAW-GEN. See the R code for further details

## Author(s)

Emanuele Cordano, Emanuele Eccel

#### See Also

splineInterpolateMonthlytoDailyforSeveralYears

#### **Examples**

```
data(trentino)
set.seed(1222) # set the seed for random generations!
vear max <- 1990
year_min <- 1961
year_max_sim <- 1982</pre>
year_min_sim <- 1981
n_{GPCA_iter} < -2
p < -1
nscenario=1
station <- c("T0090", "T0083")
## Not Run: the call to ComprehensivePrecipitationGenerator may elapse too
## long time (more than 5 eseconds) and is not executed by CRAN check.
## Please uncomment the following line to run the example on your own PC.
# generation00 <- ComprehensivePrecipitationGenerator(station=station,</pre>
# prec_all=PRECIPITATION, year_min=year_min, year_max=year_max,
# year_min_sim=year_min_sim,year_max_sim=year_max_sim,p=p,
# n_GPCA_iteration=n_GPCA_iter,n_GPCA_iteration_residuals=0,
# sample="monthly",nscenario=nscenario,no_spline=TRUE)
```

ComprehensiveTemperatureGenerator

The Comprehensive Temperature Generator

#### Description

The Comprehensive Temperature Generator

```
ComprehensiveTemperatureGenerator(station = c("T0001", "T0010", "T0099"), Tx_all, Tn_all, mean_climate_Tn = NULL, mean_climate_Tx = NULL, Tx_spline = NULL, Tn_spline = NULL, year_max = 1990, year_min = 1961, leap = TRUE, nmonth = 12, verbose = TRUE, p = 1, type = "none", lag.max = NULL, ic = "AIC", activateVARselect = FALSE, year_max_sim = year_max, year_min_sim = year_min, mean_climate_Tn_sim = NULL, mean_climate_Tx_sim = NULL, Tn_spline_sim = NULL, Tx_spline_sim = NULL, onlygeneration = FALSE, varmodel = NULL, normalize = TRUE, type_quantile = 3, sample = NULL, extremes = TRUE, option = 2, yearly = FALSE, yearly_sim = yearly, n_GPCA_iteration = 0, n_GPCA_iteration_residuals = n_GPCA_iteration, exogen = NULL, exogen_sim = exogen, is_exogen_gaussian = FALSE, exogen_all = NULL, exogen_all_col = station, nscenario = 1, seed = NULL, noise = NULL)
```

#### **Arguments**

station see respective input parameter on setComprehensiveTemperatureGeneratorParameters Tx\_all, Tn\_all, mean\_climate\_Tn, mean\_climate\_Tx, Tx\_spline, Tn\_spline see respective input parameter on setComprehensiveTemperatureGeneratorParameters year\_max, year\_min, leap, nmonth, verbose see respective input parameter on setComprehensiveTemperatureGeneratorParameters p, type, lag.max, ic, activateVARselect see respective input parameter on getVARmodel last year of the simulation period. Default is equal to year\_max year\_max\_sim year\_min\_sim first year of the simulation period. Default is equal to year\_min mean\_climate\_Tn\_sim monthly averaged daily minimum temperatures for the simulated scenario and used by the random generator . Default is mean\_climate\_Tn mean\_climate\_Tx\_sim monthly averaged daily maximum temperatures for the simulated scenario and used by the random generator. Default is mean\_climate\_Tx daily timeseries (from the first day of year\_min\_sim to the last day of year\_max\_sim) Tn\_spline\_sim of averaged minimum temperature which can be obtained by a spline interpolation of monthly mean values (for the generation period). Default is Tn\_spline. See for spline interpolation utilized splineInterpolateMonthlytoDailyforSeveralYears. Tx\_spline\_sim daily timeseries (from the first day of year\_min\_sim to the last day of year\_max\_sim) of averaged maximum temperature which can be obtained by a spline interpolation of monthly mean values (for the generation period). Default is Tx\_spline. See for spline interpolation utilized splineInterpolateMonthlytoDailyforSeveralYears. onlygeneration logical variable. If TRUE the VAR model varmodel is given as input and only random generation is done, otherwise (default) is calculated from measured data varmodel the comprehensinve VAR model as a varest2 or GPCAvarest2 S4 object or a NULL object. If NULL (default), the comprehensinve VAR is estimated from measured data within the function, otherwise it is given as input and only random generation is done. normalize, sample, extremes see normalizeGaussian\_severalstations or setComprehensiveTemperatureGeneratorParameter type\_quantile see type on quantile integer value. If 1, the generator works with minimun and maximum temperaoption ture, if 2 (default) it works with the average value between maximum and minimum temparature and the respective daily thermal range. logical value. If TRUE the monthly mean values are calculated for each year from yearly year\_min to year\_max separately. Default is FALSE. logical value. If TRUE the monthly mean values are calculated for each year from yearly\_sim year\_min\_sim to year\_max\_sim separately. Default is yearly. n\_GPCA\_iteration number of iterations of Gaussianization process for data. Default is 0 (no Gaussianization)

n\_GPCA\_iteration\_residuals

number of iterations of Gaussianization process for VAR residuals. Default is 0

(no Gaussianization)

exogen data frame or matrix containing the (normalized or not) exogenous variables

(predictors) for the recorded (calibration) period. Default is NULL.

exogen\_sim data frame or matrix containing the (normalized or not) exogenous variables

(predictors) for the simulation period. Default is NULL. If it is NULL, exogen\_sim

is set equal to exogen within the function.

is\_exogen\_gaussian

logical value, If TRUE, exogen\_sim and exogen are given as already normalized

variables, otherwhise they are not normalized. Default is FALSE

exogen\_all data frame containing exogenous variable formatted like Tx\_all and Tn\_all.

Default is NULL. It is alternative to exogen and if it not NULL, is\_exogen\_gaussian

is automatically set to FALSE

exogen\_all\_col vector of considered columns of exogen\_all. Default is station.

nscenario number of generated scenarios for daily maximum and minimum temperature

seed seed for stochastic random generation see set.seed

noise stochastic noise to add for variabile generation. Default is NULL. See newVARmultieventRealization.

Not used in case that nscenario>1.

#### Value

A list of the following variables:

input list of variables returned by setComprehensiveTemperatureGeneratorParameters

var varest object containing the used VAR model (if useVAR is true), NULL (otherwise)

output list variables returned by generateTemperatureTimeseries (i.e. generated timeseries)

#### Note

It pre-processes series and generates multi-site temperature fields by using setComprehensiveTemperatureGeneratorPara and generateTemperatureTimeseries. Detailed examples can be viewed of this function in this presentation.

#### Author(s)

Emanuele Cordano, Emanuele Eccel

#### See Also

setComprehensiveTemperatureGeneratorParameters, generateTemperatureTimeseries, generateTemperatureTim

## Examples

```
data(trentino)
```

set.seed(1222) # set the seed for random generations!

continuity\_ratio 13

```
year_min <- 1961
year_max <- 1990
year_min_sim <- 1982
year_max_sim <- 1983
n_{GPCA_iter} < -5
n_{GPCA\_iteration\_residuals} < -5
p <- 1
vstation <- c("B2440", "B6130", "B8570", "B9100", "LAVIO", "POLSA", "SMICH", "T0001",
 "T0010", "T0014", "T0018", "T0032", "T0064", "T0083", "T0090", "T0092",
"T0094", "T0099", "T0102", "T0110", "T0129", "T0139", "T0147", "T0149",
"T0152", "T0157", "T0168", "T0179", "T0189", "T0193", "T0204", "T0210",
"T0211", "T0327", "T0367", "T0373")
## Not Run: the call to ComprehensiveTemperatureGenerator may elapse
## too long time (more than 5 eseconds) and is not executed by CRAN check.
## Please uncomment the following line to run the example on your own PC.
# generation00 <-ComprehensiveTemperatureGenerator(station=vstation[16],</pre>
# Tx_all=TEMPERATURE_MAX,Tn_all=TEMPERATURE_MIN,year_min=year_min,year_max=year_max,
# p=p,n_GPCA_iteration=n_GPCA_iter,n_GPCA_iteration_residuals=n_GPCA_iteration_residuals,
# sample="monthly",year_min_sim=year_min_sim,year_max_sim=year_max_sim)
```

continuity\_ratio

Calculates the continuity ratio of a set of precipitation measured or generated data in several sites as defined by Wilks, 1998 (see reference link)

## **Description**

Calculates the continuity ratio of a set of precipitation measured or generated data in several sites as defined by Wilks, 1998 (see reference link)

#### Usage

```
continuity_ratio(data, lag = 0, valmin = 0.5)
```

## Arguments

data	containing daily precipitation time series for several gauges (one gauge time series per column)
lag	numeric lag (expressed as number of days) used for computation for "cross" continuity ratio and joint probability of prercipitation (no)occurence.
valmin	threshold precipitation value [mm] for wet/dry day indicator. If precipitation is lower than valmin, day is considered dry. Default is 0.5 mm.

14 continuity\_ratio

#### Value

A list containing the following matrices:

continuity\_ratio: lag-day lagged continuity ratio,

occurence: joint probability of lag-day lagged precipitation occurence

nooccurence: joint probability of lag-day lagged no precipitation occurence.

nooccurence\_occurence: joint probability of lag-day lagged no precipitation and precipitation occurence respectively.

occurence\_nooccurence: joint probability of lag-day lagged precipitation and no precipitation occurence respectively.

probability\_continuity\_ratio: lag-day lagged ratio about precipitation probability contitioned to no precipitation/preciitation occurence in the other site

#### Note

If lag==0 the function returns the continuity ratio and joint probability as described by Wilks, 1998. Otherwise the precipitation values for each couple of rain gauges are taken with lag-day lag.

#### References

see the following URL references: http://onlinelibrary.wiley.com/doi/10.1002/joc.2305/abstract and http://www.sciencedirect.com/science/article/pii/S0022169498001863

#### **Examples**

```
data(trentino)
year_min <- 1961
year_max <- 1990
origin <- paste(year_min,1,1,sep="-")</pre>
period <- PRECIPITATION$year>=year_min & PRECIPITATION$year<=year_max</pre>
station <- names(PRECIPITATION)[!(names(PRECIPITATION) %in% c("day", "month", "year"))]</pre>
prec_mes <- PRECIPITATION[period, station]</pre>
## removing nonworking stations (e.g. time series with NA)
accepted <- array(TRUE,length(names(prec_mes)))</pre>
names(accepted) <- names(prec_mes)</pre>
for (it in names(prec_mes)) {
accepted[it] <- (length(which(!is.na(prec_mes[,it])))==length(prec_mes[,it]))</pre>
}
prec_mes <- prec_mes[,accepted]</pre>
## the dateset is reduced!!!
prec_mes <- prec_mes[,1:2]</pre>
continuity_ratio <-continuity_ratio(data=prec_mes,lag=0,valmin=0.5)</pre>
continuity_ratio1 <-continuity_ratio(data=prec_mes,lag=-1,valmin=0.5)</pre>
```

countNAs 15

countNAs

counts NAs in each row of data

#### **Description**

counts NAs in each row of data

## Usage

```
countNAs(data)
```

## **Arguments**

data

a data input matrix

@export

#### Value

the vector with numbers of NA values for each data column

covariance

Calculates the covariance matrix of the normally standardized variables obtained from the columns of  $\boldsymbol{x}$ 

## Description

Calculates the covariance matrix of the normally standardized variables obtained from the columns of x

```
covariance(x, data = x, cpf = NULL, mean = 0, sd = 1, step = NULL,
  prec = 10^-4, use = "pairwise.complete.obs", type = 3,
  extremes = TRUE, sample = NULL, origin_x = NULL,
  origin_data = origin_x)
```

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## Arguments

x	variable
data	a sample of data on which a non-parametric pghjjrobability distribution is estimated
cpf	cumulative probability distribution. If NULL (default) is calculated as ecdf(data)
mean	mean (expected value) of the normalized random variable. Default is 0.
sd	standard deviation of the normalized random variable. Default is 1.
step	vector of values in which step discontinuities of the cumulative probability function occur. Default is $NULL$
prec	amplitude of the neighbourhood of the step discontinuities where cumulative probability function is treated as non continuous.
use	see cov
type	see quantile
extremes	logical variable. If TRUE (default) the probability or frequency is multiplied by
	$rac{N}{N+1}$
	where $N$ is the length of data
sample	information about sample or probability distribution. Default is NULL
origin_x	date corresponding to the first row of x
origin_data	date corresponding to the first row of data

## Value

a matrix with the normalized variable or its inverse

## Author(s)

Emanuele Cordano, Emanuele Eccel

## See Also

 $normalize Gaussian\_several stations, normalize Gaussian$ 

@note It applies  $normalizeGaussian\_several stations$  to x and data and then calculates the covariances among the column. See the R code for further details

ElevationOf 17

ElevationOf	Extracts the elevation of a meteorological station expressed in meters above a reference (sea level)

## **Description**

Extracts the elevation of a meteorological station expressed in meters above a reference (sea level)

## Usage

```
ElevationOf(name, station_names, elevation)
```

#### **Arguments**

name character ID of the station

station\_names vector of the IDs (characters) of the considered meteorological stations. An

example is STATION\_NAMES, which is defined in the trentino dataset.

elevation vector of the elevation of the considered meteorological stations. An example is

ELEVATION, which is defined in the trentino dataset.

#### Value

the elevation given the vectors of station IDs and the respective elevations

## **Examples**

```
data(trentino)
ElevationOf("T0099", station_names=STATION_NAMES, elevation=ELEVATION)
```

extractdays	Extracts the rows of a matrix corresponding to the requested days (ex-
	pressed as dates YYYY-MM-DD) given the date (origin) of the first row

## **Description**

Extracts the rows of a matrix corresponding to the requested days (expressed as dates YYYY-MM-DD) given the date (origin) of the first row

```
extractdays(data = array(1:ndim_max, dim = c(ndim_max, 1)), ndim_max = 1e+05, when = "1990-1-1", origin = "1961-1-1", nday = 1)
```

18 extractmonths

## **Arguments**

data an input data matrix where each row corresponds to a daily record

ndim\_max maximum (integer) number of rows in data where to find when. Default is

100000 and works if data is missing.

when desired dates for which the data are requested origin date corresponding to the first row of data

nday (optional) number of days since when to extract the data

#### Value

a matrix containing the requested rows

#### Note

It uses julian

extractmonths Extracts the rows of a matrix corresponding to requested months of a

year given the date (origin) of the first row

#### **Description**

@author Emanuele Cordano, Emanuele Eccel

#### Usage

```
extractmonths(data = array(1:ndim_max, dim = c(ndim_max, 1)), ndim_max = 1e+05, when = c("Dec", "Jan", "Feb"), year = NULL, origin = "1961-1-1")
```

#### **Arguments**

data an input data matrix where each row corresponds to a daily record

ndim\_max maximum (integer) number of rows in data where to find when. Default is

100000 and works if data is missing.

@export

when character vactor of months for which the data are required. It must be a subset of

c("Jan","Feb","Mar","Apr","May","Jun","Jul","Aug","Sep","Oct","Nov","Dec")

year year(s) when data must be extracted

origin date corresponding to the first row of data

#### Value

a matrix containing the requested rows

extractTnFromAnomalies 19

## Note

It uses months and julian

## See Also

extractdays

extractTnFromAnomalies

Extracts generated time series of Daily Minimum Temperature from a random multi-realization obtained by generateTemperatureTimeseries function

## Description

Extracts generated time series of Daily Minimum Temperature from a random multi-realization obtained by generateTemperatureTimeseries function

## Usage

```
extractTnFromAnomalies(res_multigen, std, SplineAdv)
```

## **Arguments**

res_multigen	matrix containing standardized values of daily temperature as returned by generateTemperatureTimeser

(first item)

std vector containing standard deviation for each minimun temperature anomalies

SplineAdv matrix containing the averaged daily values of minimum temperature obtained

by a spline interpolation of the monthly climate

#### Value

a matrix with generated minimum temperature

#### Author(s)

Emanuele Cordano, Emanuele Eccel

20 extractyears

extractTxFromAnomalies

Extracts generated time series of Daily Maximum Temperature from a random multi-realization obtained by generateTemperatureTimeseries function

## **Description**

Extracts generated time series of Daily Maximum Temperature from a random multi-realization obtained by generateTemperatureTimeseries function

#### Usage

```
extractTxFromAnomalies(res_multigen, std, SplineAdv)
```

spline interpolation of monthly climate

## **Arguments**

res_multigen	matrix containing standardized values of daily temperature as returned by generateTemperatureTimese (first item)
std	vector containing standard deviation for each maximum temperature anomalies
SplineAdv	matrix containing the averaged values of maximum temperature obtained by a

## Value

a matrix with generated maximum temperature

## Author(s)

Emanuele Cordano, Emanuele Eccel

extractyears	Extracts the elements of a data frame corresponding to a period be-
	tween year_min and year_max for the stations listed in station

## **Description**

Extracts the elements of a data frame corresponding to a period between year\_min and year\_max for the stations listed in station

```
extractyears(data, year_min = 1961, year_max = 1990, station = c("T0001", "T0014", "T0129"))
```

findDate 21

## **Arguments**

data a dataframe containing daily data.

year\_min start year year\_max end year

station character vector of the IDs of the station where the data are required

#### Value

a matrix containing the requested daily data where each day corresponds to a row and each station corresponds to a column

## Note

The input data frame data must have the following fields: year, month, day, variables\_ID1, variables\_ID2,... where the fields, variables\_ID1, variables\_ID2,... contain the daily variables referred to the respective stations and the field names are replaced with the respective station ID.

findDate	Finds the date corresponding a row index of a matrix given the date
	(origin) of the first row

## Description

Finds the date corresponding a row index of a matrix given the date (origin) of the first row

## Usage

```
findDate(k, origin = "1961-1-1", data.frame = TRUE, decimal = FALSE,
    character = FALSE)
```

#### **Arguments**

k	integer or decimal value corresponding to number of days since origin
origin	origin date. See also extractdays
data.frame	logical variable. If TRUE (default) the date is returned as data frame (like data in extractyears), otherwise it is returned as character or POSIXct.
decimal	logical variable. If FALSE (default) k is integer and starts from 1, otherwise is consider as the decimal julian day since origin (deprecated)
character	logical variable. It is used if data. frame is FALSE, if it is FALSE, the date is returned as POSIXct, otherwise it is a character in the following form: YYYY-MM-DD

#### Value

the date(s) corresponding to k under different formats

22 forecastEV

## Note

It uses functions of time package. It works like an inverse functions of extractdays. If k is a vector, the function returns several dates for each element of k

## See Also

```
date.mdy,extractdays
```

## **Examples**

```
findDate <- findDate(100,origin="1961-1-1",data.frame=FALSE,character=TRUE)</pre>
```

forecastEV	Forecasts the expected value of a VAR realization given the prievious
	one

## **Description**

Forecasts the expected value of a VAR realization given the prievious one

## Usage

```
forecastEV(var, xprev = NULL, exogen = NULL)
```

## Arguments

var A VAR model represented by a varest object as returned by getVARmodel or

VAR

xprev previous status of the random variable

exogen vector containing the values of the "exogen" variables (predictor) for the gener-

ation

#### Value

a vector of values

## See Also

forecastResidual

@export

forecastResidual 23

forecastResidual Forecasts the residual value of a VAR realization given the white noise covariance matrix	forecastResidual	Forecasts the residual value of a VAR realization given the white noise covariance matrix
--	------------------	---

## **Description**

Forecasts the residual value of a VAR realization given the white noise covariance matrix

## Usage

```
forecastResidual(var, xprev = NULL, B = NULL)
```

## **Arguments**

var A VAR model represented by a varest object as returned by ge	getVARmodel or
--	----------------

VAR

xprev previous status of the random variable, in this case the "current instant" white-

noise". Default is NULL and then randomly generated.

B matrix of coefficients for the vectorial white-noise component

## Value

a vector of values

#### Author(s)

Emanuele Cordano, Emanuele Eccel

#### See Also

forecastEV,NewVAReventRealization

## ${\tt generateTemperatureTimeseries}$

Returns time series of Daily Maximum and Minimum with a random multi-realization obtained by using newVARmultieventRealization. This function is called by ComprehensiveTemperatureGenerator.

## Description

Returns time series of Daily Maximum and Minimum with a random multi-realization obtained by using newVARmultieventRealization. This function is called by ComprehensiveTemperatureGenerator.

## Usage

```
generateTemperatureTimeseries(std_tn, std_tx, SplineTx, SplineTn, SplineTm,
    SplineDeltaT, std_tm, var = NULL, exogen = NULL, normalize = TRUE,
    type = 3, extremes = TRUE, sample = NULL, option = 1, original_data,
    origin_x = NULL, origin_data = NULL, noise = NULL)
```

## **Arguments**

std_tn	vector containing standard deviation of daily minimum temperature anomalies. stdTn is default, see setComprehensiveTemperatureGeneratorParameters.
std_tx	vector containing standard deviation of daily maximum temperature anomalies. stdTx is default, see setComprehensiveTemperatureGeneratorParameters.
SplineTx	matrix containing the averaged daily maximum temperature obtained by a spline interpolation of monthly means . SplineAdvTx is default, see setComprehensiveTemperatureGenerato
SplineTn	matrix containing the averaged daily minimum temperature obtained by a spline interpolation of monthly means . SplineAdvTn is default, see setComprehensiveTemperatureGenerato
SplineTm	matrix containing the averaged daily "mean" temperature obtained by a spline interpolation of monthly means . SplineAdvTm is default, see setComprehensiveTemperatureGenerato
SplineDeltaT	matrix containing the rescaled averaged daily temperature range obtained by a spline interpolation of monthly means. SplineAdvDelta_T_sim/SplineAdvDelta_T is default, see setComprehensiveTemperatureGeneratorParameters.
std_tm	vector containing standard deviation of daily "mean" temperature anomalies. stdTn is default, see setComprehensiveTemperatureGeneratorParameters.
var	A VAR model represented by a varest object as returned by <pre>getVARmodel</pre> or <pre>VAR</pre>
exogen	see VAR
normalize	logical variable If TRUE normalizeGaussian_severalstations is used, otherwise not. If option is 2, it is always TRUE.
type	see quantile
sample, origin_	x, origin_data, extremes
_	see normalizeGaussian_severalstations
option	integer value. If 1, the generator works with minimum and maximum temperature, if 2 (Default) it works with the average value between maximum and minimum temparature and the respective daily Thermal Range.
original_data	matrix containing the measured standardized temperature anomalies
noise	stochastic noise to add for variabile generation. Default is NULL. See newVARmultieventRealization.

## Value

This function returns a list of the following variables:

 $\verb"res_multigen" matrix containing standardized values of daily maximum and minimum temperature anomalies$ 

Tx\_spline matrix containing climatic "spline-interpolated" daily maximum temperature

getDailyMean 25

Tn\_spine matrix containing climatic "spline-interpolated" daily minimum temperature

Tx\_gen matrix containing generated daily maximum daily temperature  $(Tx_{qen})$ 

Tn\_gen matrix containing generated daily minimum daily temperature  $(Tn_{gen})$ 

Tm\_gen matrix containing generated "mean" daily temperature defined as  $\frac{Tx_{gen}+Tn_{gen}}{2}$ 

DeltaT\_gen matrix containing generated daily thermal range defined as  $Tx_{qen} - Tn_{qen}$ 

See the R code for further details

#### Author(s)

Emanuele Cordano, Emanuele Eccel

#### See Also

 $\verb"newVAR multievent Realization", \verb"normalizeGaussian_several stations"$ 

getDailyMean	Calculates the daily means of a range of days around each date of a data frame corresponding to a period between year_min and year_max for stations listed in station
	- •

## Description

Calculates the daily means of a range of days around each date of a data frame corresponding to a period between year\_min and year\_max for stations listed in station

#### Usage

```
getDailyMean(data, year_min = 1961, year_max = 1990, station = c("T0001",
    "T0010"), origin = "1961-1-1", lag = 5)
```

#### **Arguments**

data	a data frame containing daily data.
year_min	start year
year_max	end year
station	character vector of the IDs of the station where the data are requested
origin	origin date of time-series
lag	lag (number of days) on which daily mean is calculated. The mean is calculated considereing lag days before and after each day.

#### Value

a matrix containing the requested daily mean data where each day corresponds to a row and each station corresponds to a column

26 getMonthlyMean

## Note

The input data frame data must have the following fields: year, month, day, variables\_ID1, variables\_ID2,... where the fields, variables\_ID1, variables\_ID2,... contain the daily variables referred to the respective stations and the field names are replaced with the respective station ID.

## Author(s)

Emanuele Cordano, Emanuele Eccel

#### See Also

extractyears

getMonthlyMean	Calculates the monthly means of a data frame corresponding to a pe-
	riod between year_min and year_max for stations listed in station

## Description

@author Emanuele Cordano, Emanuele Eccel

#### Usage

```
getMonthlyMean(data, year_min = 1961, year_max = 1990,
   station = names(data), no_date = FALSE, origin = "1961-1-1",
   yearly = FALSE)
```

#### **Arguments**

data	a dataframe containing daily data.
year_min	start year
year_max	end year
station	character vector of the IDs of the station where the data are requested
no_date	logical value if TRUE the function extractmonths is used. Default is FALSE. It is recommended if data does not contain columns for the dates.
origin	date corresponding to the first row
yearly	logical value. If TRUE the monthly mean values are calculated for each year from year_min to year_max separately. Default is FALSE.

#### Value

a matrix containing the requested monthly means where each month corresponds to a row and each station corresponds to a column or a list of such matrices in case the monthly mean values are calculated separately for each year (if yearly is TRUE)

getVARmodel 27

#### Note

The input data frame data must have the following fields: year, month, day, variables\_ID1, variables\_ID2,... where the fields, variables\_ID1, variables\_ID2,... contain the daily variables referred to the respective stations and the field names are replaced with the respective station ID. In case yearly is TRUE the returned output is a list of matrices whose names are the corresponding year.

#### See Also

extractyears

getVARmodel Either creates a VAR model or chooses a VAR model by using VAR or VARselect commands of vars package

#### **Description**

Either creates a VAR model or chooses a VAR model by using VAR or VARselect commands of vars package

#### Usage

```
getVARmodel(data, suffix = c("_Tx", "_Tn"), sep = "", p = 1,
  type = "none", season = NULL, exogen = NULL, lag.max = NULL,
  ic = "AIC", activateVARselect = FALSE, na.rm = TRUE,
  n_GPCA_iteration = 0, n_GPCA_iteration_residuals = n_GPCA_iteration,
  extremes = TRUE)
```

see VAR and addsuffixes

## **Arguments** data

```
see addsuffixes
suffix
                  separator element. See addsuffixes).
sep
                  lag considered for the auto-regression see VAR
                  see VAR
type
                  see VAR
season
                  see VAR
exogen
lag.max
                  see VARselect
ic
                  see VAR
activateVARselect
                  logical variables. If TRUE, the function VARselect is run. Default and recom-
                  mended use is FALSE.
                  logical variables. If TRUE (default), it takes into account NA values
na.rm
```

28 GPCA

n\_GPCA\_iteration

number of iterations of Gaussianization process for data. Default is 0 (no Gaussianization)

n\_GPCA\_iteration\_residuals

number of iterations of Gaussianization process for data. Default is 0 (no Gaus-

sianization)

extremes see normalizeGaussian\_severalstations and GPCA

#### Value

a varest2 or GPCAvarest2 object representing a VAR model or a GPCA-varest object which also contains the GPCA transformation parameters

#### Note

It inherits input parameters of VAR, VARselect and addsuffixes. The variable data contains the measured data on which the vector auto-regressive models is estimated. It is a matrix where each row is a realization of the vector random variable. In some application of this package, the random variables may be the daily maximum and minimum temperature anomalies for different stations. Often the the columns of data are called with the IDs of the stations whithout specifying the type of variable (e.g. minimum or maximum temperature anomalies). This means that two or more columns may have the same name. Therefore the function addsuffixes, which is called from this function, adds suitable suffixes to the column names.

#### Author(s)

Emanuele Cordano, Emanuele Eccel

**GPCA** 

This function makes a Gaussianization procedure based on PCA iteration (see GPCA\_iteration)

#### **Description**

This function makes a Gaussianization procedure based on PCA iteration (see GPCA\_iteration)

#### Usage

```
GPCA(x_prev, n = 30, extremes = TRUE)
```

#### **Arguments**

x\_prev previous set of the random variable x. If it is a varest object, the residuals are

taken into account.

n number of reiterations

extremes see normalizeGaussian\_severalstations

GPCA-class 29

#### Value

A GPCA-class S3 object returned by GPCA\_iteration at each iteration and the final results of the G-PCA procedure (matrix final\_results)

#### Note

This function re-iterates the equation (1) of "PCA Gaussianization for One-Class Remote Sensing Image" by V. Laparra et al., http://www.uv.es/lapeva/papers/SPIE09\_one\_class.pdf,http://www.uv.es/vista/vistavalencia/papers/SPIE\_09\_Gaussianization\_presentation.pdf

## Author(s)

Emanuele Cordano

#### See Also

GPCA,GPCA\_iteration,inv\_GPCA\_iteration,inv\_GPCA,GPCA-class for 'GPCA' S3 class

## **Examples**

```
library(RMAWGEN)
set.seed(1222)
nIterations <- 30
N <- 20
x <- rexp(N)
y <- x+rnorm(N)
df <- data.frame(x=x,y=y)

GPCA <- GPCA(df,n=nIterations,extremes=TRUE)

x <- rnorm(N)
y <- x+rnorm(N)
dfn <- data.frame(x=x,y=y)</pre>
GPCAn <- GPCA(dfn,n=nIterations,extremes=TRUE)
```

GPCA-class

GPCA-class

## **Description**

GPCA S3 class returned by GPCA

#### **Details**

```
list of GPCA_iteration subsequent GPCA iterations
final_results data.frame or matrix of the "gaussianized" data
```

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## Note

Formal definition with setOldClass for the S3 class GPCA

## Author(s)

Emanuele Cordano

## **Examples**

```
showClass("GPCA")
```

GPCAiteration-class

GPCAiteration-class

## Description

GPCAiteration S3 class returned by GPCA\_iteration

## **Details**

```
x_prev Previous set of random variable, x_prev input variable of GPCA_iteration
x_gauss_prev Marginal Gaussianization of x_prev obtained through normalizeGaussian_severalstations
B_prev rotation matrix (i. e. eigenvector matrix of the covariance matrix of x_gauss_prev)
x_next results obtained by multiplying B_prev by x_gauss_prev (see equation 1 of the reference in GPCA_iteration)
```

#### Note

Formal definition with setOldClass for the S3 class GPCAiteration

#### Author(s)

Emanuele Cordano

## **Examples**

```
showClass("GPCAiteration")
```

GPCAvarest2-class 31

GPCAvarest2-class

GPCAvarest2-class

#### **Description**

This class inherits varest2 and contains all information about GPCA (GPCA transformation.

#### **Details**

GPCA\_data: A "GPCA" S3 object containing the parameters of the Multi-variate Gaussianization of the time series, it is the result of GPCA function applied to the input data of getVARmodel

GPCA\_residuals: A "GPCA" S3 object containing the parameters of the Multi-variate Gaussianization of the residuals of the VAR model contained in the VAR slot; it is NULL if no Gaussiatization of residuals is applied. Object of class "list"

VAR: S3 Object of class "varest"

#' @note A GPCAvarest2 object can be created by new("GPCAvarest2", ...) or returned by the function getVARmodel

#### Author(s)

Emanuele Cordano

## **Examples**

```
showClass("GPCAvarest2")
```

GPCA\_iteration

This function makes an iteration of PCA-Gaussianization process

## **Description**

This function makes an iteration of PCA-Gaussianization process

## Usage

```
GPCA_iteration(x_prev, extremes = TRUE)
```

## **Arguments**

x\_prev previous set of random variable x

extremes see normalizeGaussian\_severalstations

inv\_GPCA

#### Value

A GPCA\_iteration S3 object which contains the following objects:

x\_prev Previous set of random variable, x\_prev input variable

x\_gauss\_prev Marginal Gaussianization of x\_prev obtained through normalizeGaussian\_severalstations

B\_prev rotation matrix (i. e. eigenvector matrix of the covariance matrix of x\_gauss\_prev

x\_next results obtained by multiplying B\_prev by x\_gauss\_prev (see equation 1 of the reference)

#### Note

This function is based on equation (1) of "PCA Gaussianization for One-Class Remote Sensing Image" by V. Laparra et al., www.uv.es/lapeva/papers/SPIE09\_one\_class.pdf and http://ieeexplore.ieee.org/document/5413808/

#### Author(s)

Emanuele Cordano

#### See Also

GPCA,GPCA\_iteration,inv\_GPCA\_iteration,inv\_GPCA

## **Examples**

```
library(RMAWGEN)
set.seed(1222)
N <- 20
x <- rexp(N)
y <- x+rnorm(N)
df <- data.frame(x=x,y=y)

GPCA <- GPCA_iteration(df,extremes=TRUE)

x <- rnorm(N)
y <- x+rnorm(N)
dfn <- data.frame(x=x,y=y)</pre>
GPCAn <- GPCA_iteration(dfn,extremes=TRUE)
```

inv\_GPCA

This function makes an inverse Gaussianization procedure besad on PCA iteration (see inv\_GPCA\_iteration

#### **Description**

This function makes an inverse Gaussianization procedure besad on PCA iteration (see inv\_GPCA\_iteration

inv\_GPCA 33

#### Usage

```
inv_GPCA(x = NULL, GPCA_param, type = 3, extremes = TRUE)
```

#### **Arguments**

x gaussian random variable to transform

GPCA\_param GPCA-class S3 object returned by the function GPCA

#### Value

the non-Gaussian random variable

#### Note

This function re-iterates the inverse of equation (1) of "PCA Gaussianization for One-Class Remote Sensing Image" by V. Laparra et al., http://ieeexplore.ieee.org/document/5413808/

#### Author(s)

Emanuele Cordano

#### See Also

```
{\tt GPCA,GPCA\_iteration,inv\_GPCA\_iteration,inv\_GPCA}
```

#### **Examples**

```
library(RMAWGEN)
set.seed(1222)
nIterations <- 30
N <- 20
x <- rexp(N)
y <- x+rnorm(N)
df <- data.frame(x=x,y=y)

GPCA <- GPCA(df,n=nIterations,extremes=TRUE)

x <- rnorm(N)
y <- x+rnorm(N)
dfn <- data.frame(x=x,y=y)

GPCAn <- GPCA(dfn,n=nIterations,extremes=TRUE)

df_out <- inv_GPCA(GPCA_param=GPCA,extremes=TRUE)
dfn_out <- inv_GPCA(GPCA_param=GPCAn,extremes=TRUE)</pre>
```

inv\_GPCA\_iteration

inv_GPCA_iteration	This function makes an inverse iteration of PCA-Gaussianization pro-
	cess

## **Description**

This function makes an inverse iteration of PCA-Gaussianization process

#### **Usage**

```
inv_GPCA_iteration(x = GPCA_iter_param$x_next, GPCA_iter_param, type = 3,
    extremes = TRUE)
```

## **Arguments**

```
x matrix of gaussian random variale to transform

GPCA_iter_param

GPCAiteration S3 object returned by the function GPCA_iteration corresponding the related direct iteration

type see normalizeGaussian_severalstations

extremes see normalizeGaussian_severalstations
```

## Value

the non-Gaussian random variable

#### Note

This function is based on the inverse of the equation (1) of "PCA Gaussianization for One-Class Remote Sensing Image" by V. Laparra et al., http://ieeexplore.ieee.org/document/5413808/

#### See Also

```
GPCA,GPCA_iteration,inv_GPCA_iteration,inv_GPCA,GPCA-class for 'GPCA' S3 class
```

## **Examples**

```
library(RMAWGEN)
set.seed(1222)
N <- 20
x <- rexp(N)
y <- x+rnorm(N)
df <- data.frame(x=x,y=y)

GPCA <- GPCA_iteration(df,extremes=TRUE)
x <- rnorm(N)
y <- x+rnorm(N)</pre>
```

is.monthly.climate 35

```
dfn <- data.frame(x=x,y=y)

GPCAn <- GPCA_iteration(dfn,extremes=TRUE)

df_out <- inv_GPCA_iteration(GPCA_iter_param=GPCA,extremes=TRUE)

dfn_out <- inv_GPCA_iteration(GPCA_iter_param=GPCAn,extremes=TRUE)</pre>
```

is.monthly.climate

Verifies if 'climate' represents the monthly climatology in one year, i.e 'climate' is monthly.climate type matrix whose rows represent months and each column represents a station. It is also used in setComprehensiveTemperatureGeneratorParameters.

### **Description**

Verifies if 'climate' represents the monthly climatology in one year, i.e 'climate' is monthly.climate type matrix whose rows represent months and each column represents a station. It is also used in setComprehensiveTemperatureGeneratorParameters.

## Usage

```
is.monthly.climate(climate, nstation = 3, nmonth = 12, verbose = TRUE)
```

#### **Arguments**

climate matrix containing the 'monthly climatology' data

number of variable measurement stations (columns of the matrix 'climate')

number of months in one year (it can be different if climate is represented by seasonal avarages or others), Default is 12 (recommended). (it can be different if climate is represented by seasonal averages, in this case 4)

verbose Prints output and warning messagrs only if is TRUE.

#### Value

A logical variable if the matrix 'climate' is monthly.climate type

## Author(s)

Emanuele Cordano, Emanuele Eccel

#### See Also

setComprehensiveTemperatureGeneratorParameters

36 NewVAReventRealization

## NewVAReventRealization

Generates a new realization of a VAR model

## Description

Generates a new realization of a VAR model

## Usage

```
NewVAReventRealization(var, xprev, noise, exogen = NULL, B = NULL)
```

## Arguments

var	A VAR model represented by a varest object as returned by ${\tt getVARmodel}$ or ${\tt VAR}$
xprev	previous status of the random variable
noise	uncorrelated or white noise (residual). Default is ${\sf rnorm(length(xprev))}$ (or ${\sf rnorm(ncol(B))}$
exogen	vector containing the values of the "exogen" variables (predictor) for the generation
В	matrix of coefficients for the vectorial white-noise component

## Value

a vector of values

## Author(s)

Emanuele Cordano, Emanuele Eccel

## See Also

 $forecast {\tt EV}, forecast {\tt Residual}$ 

#### newVARmultieventRealization

Generates several realizations of a VAR model

## Description

Generates several realizations of a VAR model

#### Usage

```
newVARmultieventRealization(var, xprev = rnorm(var@VAR$K * var@VAR$p),
  exogen = NULL, nrealization = 10, B = t(chol(cov(residuals(var)))),
  extremes = TRUE, type = 3, noise = NULL)
```

#### Arguments

var	A VAR model represented	by a varest2 object as	returned by getVARmodel
-----	-------------------------	------------------------	-------------------------

xprev previous status of the random variable

exogen matrix containing the values of the "exogen" variables (predictor) for the gener-

ation

nrealization number of realization (e.g. days to simulate). If exogen is not NULL and it is a

matrix, it must be lower or equal to the number of rows of exogen

B matrix of coefficients for the vector white-noise component

extremes, type see inv\_GPCA

noise stochastic noise to add for variabile generation. Default is NULL and it is au-

tomatically randomly genereted accordind to matrix B. If the VAR model (var argument) does not fit well the residuals (e.g. non-normality, non-serialty or heteroskesticity) and the white noise is manually inserted, in this case argument

B is not taken into account.

#### Value

a matrix of values

#### Author(s)

Emanuele Cordano, Emanuele Eccel

38 normalizeGaussian

normality\_test

normality.test method for varest2 object

#### **Description**

```
normality.test method for varest2 object
```

## Usage

```
normality_test(object, ...)
```

## **Arguments**

```
object a varest2 object ... passed arguments
```

#### See Also

```
normality.test
```

normalizeGaussian

Converts a random variable x extracted by a population represented by the sample data or sample to a normally-distributed variable with assigned mean and standard deviation or vice versa in case inverse is TRUE

# Description

Converts a random variable x extracted by a population represented by the sample data or sample to a normally-distributed variable with assigned mean and standard deviation or vice versa in case inverse is TRUE

# Usage

```
normalizeGaussian(x = 0, data = x, cpf = NULL, mean = 0, sd = 1, inverse = FALSE, step = NULL, prec = 10^-4, type = 3, extremes = TRUE, sample = NULL)
```

X	value or vector of values to be converted
data	a sample of data on which a non-parametric probability distribution is estimated
cpf	cumulative probability distribution. If NULL (default) is calculated as ecdf (data)
mean	mean (expected value) of the normalized random variable. Default is 0.

sd	standard deviation of the normalized random variable. Default is 1.		
inverse	logical value. If TRUE the function works inversely (the opposite way). Default is FALSE.		
step	vector of values in which step discontinuities of the cumulative probability function occur. Default is $NULL$		
prec	amplitude of the neighbourhood of the step discontinuities where cumulative probability function is treated as non-continuous.		
type	see quantile		
extremes	logical variable. If TRUE (default) the probability or frequency is multiplied by		
	$\frac{N}{N+1}$		
	where $N$ is the length of data		
sample	a character string or NULL containing sample or probability distribution informa-		

#### Value

the normalized variable or its inverse

tion. Default is NULL

@note This function makes a Marginal Gaussianization. See the R code for further details

#### Author(s)

Emanuele Cordano, Emanuele Eccel

normalizeGaussian\_prec

Converts precipitation values to "Gaussinized" normally-distributed values taking into account the probability of no precipitation occurences. values or vice versa in case inverse is TRUE

# Description

Converts precipitation values to "Gaussinized" normally-distributed values taking into account the probability of no precipitation occurences. values or vice versa in case inverse is TRUE

## Usage

```
normalizeGaussian_prec(x = 0, data = x, cpf = NULL, mean = 0, sd = 1,
  inverse = FALSE, type = 3, extremes = TRUE, sample = NULL,
  qnull = 0, valmin = 1)
```

#### **Arguments**

x	value or vector of values to be converted
data	a sample of data on which a non-parametric probability distribution is estimated
cpf	cumulative probability distribution. If NULL (default) is calculated as ecdf(data)
mean	mean (expected value) of the normalized random variable. Default is 0.
sd	standard deviation of the normalized random variable. Default is 1.
inverse	logical value. If TRUE the function works inversely (the opposite way). Default is FALSE.
type	see quantile
extremes	logical variable. If TRUE (default) the probability or frequency is multiplied by
	$\frac{N}{N+1}$
	where $N$ is the length of data
sample	a character string or NULL containing sample or probability distribution information. Default is NULL
qnull	probability of no precipitation occurence
valmin	minimum value of precipitation to consider a wet day

## Value

the normalized variable or its inverse

#### Note

In the version 1.2.5 of **RMAWGEN** This function is deprecated and not used.

## Author(s)

Emanuele Cordano, Emanuele Eccel

# See Also

normalizeGaussian

# **Examples**

```
library(RMAWGEN)
NDATA <- 1000
occurence <- as.logical(runif(NDATA)>0.5)
prec <- rexp(NDATA,rate=1/3)
prec[!occurence] <- 0
valmin <- 0.5 #0.01
x <- normalizeGaussian_prec(x=prec,valmin=valmin)
prec2 <- normalizeGaussian_prec(x=x,data=prec,valmin=valmin,inverse=TRUE)
qqplot(prec,prec2)</pre>
```

```
occurence3 <- as.logical(runif(NDATA)>0.5)
prec3 <- rexp(NDATA,rate=1/3)
prec3[!occurence3] <- 0
x3 <- normalizeGaussian_prec(x=prec3,valmin=valmin)
qqplot(x,x3)
abline(0,1)</pre>
```

#### normalizeGaussian\_severalstations

Converts several samples x random variable extracted by populations represented by the columns of data respectively or sample to a normally-distributed samples with assinged mean and standard deviation or vice versa in case inverse is TRUE

# Description

Converts several samples x random variable extracted by populations represented by the columns of data respectively or sample to a normally-distributed samples with assinged mean and standard deviation or vice versa in case inverse is TRUE

## Usage

```
normalizeGaussian_severalstations(x, data = x, cpf = NULL, mean = 0,
    sd = 1, inverse = FALSE, step = NULL, prec = 10^-4, type = 3,
    extremes = TRUE, sample = NULL, origin_x = NULL, origin_data = NULL)
```

x	value to be converted
data	a sample of data on which a non-parametric probability distribution is estimated
cpf	$cumulative\ probability\ distribution.\ If\ NULL\ (default)\ is\ calculated\ as\ {\tt ecdf(data)}$
mean	mean (expected value) of the normalized random variable. Default is 0.
sd	standard deviation of the normalized random variable. Default is 1.
inverse	logical value. If TRUE the function works inversely (the opposite way). Default is FALSE. $ \begin{tabular}{ll} \hline \end{tabular} $
step	vector of values in which step discontinuities of the cumulative probability function occur. Default is NULL
prec	amplitude of the neighbourhood of the step discontinuities where cumulative probability function is treated as non-continuous.
type	see quantile

extremes logical variable. If TRUE (default) the probability or frequency is multiplied by

$$\frac{N}{N+1}$$

where N is the length of data

sample information on how to sample x and data. Default is NULL, this means that the

values of each column of x and data belong to the same sample. If x and data

are sampled for each month seperately, it is set to monthly.

origin\_x date corresponding to the first row of x origin\_data date corresponding to the first row of data

#### Value

a matrix with the normalized variable or its inverse

#### Note

It applies normalizeGaussian for each column of x and data. See the R code for further details

## Author(s)

Emanuele Cordano, Emanuele Eccel

## See Also

normalizeGaussian

#### **Examples**

```
library(RMAWGEN)
N <- 30
x <- rexp(N)
y <- x+rnorm(N)
df <- data.frame(x=x,y=y)

dfg <- normalizeGaussian_severalstations(df,data=df,extremes=TRUE,inverse=FALSE)

dfi <- normalizeGaussian_severalstations(dfg,data=df,extremes=TRUE,inverse=TRUE)</pre>
```

normalizeGaussian\_severalstations\_prec

DEPRECATED Converts several samples x random variable (daily precipitation values) extracted by populations represented by the columns of data respectively or sample to a normally-distributed samples with assinged mean and standard deviation or vice versa in case inverse is TRUE using the function normalizeGaussian\_prec

# Description

DEPRECATED Converts several samples x random variable (daily precipitation values) extracted by populations represented by the columns of data respectively or sample to a normally-distributed samples with assinged mean and standard deviation or vice versa in case inverse is TRUE using the function normalizeGaussian\_prec

#### Usage

```
normalizeGaussian_severalstations_prec(x, data = x, cpf = NULL, mean = 0,
    sd = 1, inverse = FALSE, qnull = NULL, valmin = 0.5, type = 3,
    extremes = TRUE, sample = NULL, origin_x = NULL, origin_data = NULL)
```

## **Arguments**

origin\_data

x value to be converted			
data a sample of data on which a non-parametric probability distribution	a sample of data on which a non-parametric probability distribution is estimated		
cpf cumulative probability distribution. If NULL (default) is calculated as	cumulative probability distribution. If NULL (default) is calculated as ecdf (data)		
mean (expected value) of the normalized random variable. Default	is 0.		
sd standard deviation of the normalized random variable. Default is 1.			
inverse logical value. If TRUE the function works inversely (the opposite w is FALSE.	ray). Default		
qnull probability of no precipitation occurence. (It can be a matrix in case	probability of no precipitation occurence. (It can be a matrix in case sample="monthly"		
valmin minimum value of precipitation to consider a wet day	minimum value of precipitation to consider a wet day		
type see quantile			
extremes logical variable. If TRUE (default) the probability or frequency is mu	ultiplied by		
$\frac{N}{N+1}$			
where $N$ is the length of data			
sample information about sample or probability distribution. Default is NUL	.L		
origin_x date corresponding to the first row of x			

date corresponding to the first row of data

44 plotDailyClimate

#### Value

a matrix or a data.frame with the normalized variable or its inverse

#### Note

In the version 1.2.5 of RMAWGEN This function is deprecated and not used.

#### Author(s)

Emanuele Cordano, Emanuele Eccel

#### See Also

normalizeGaussian\_prec

plotDailyClimate

Plots daily climatology through one year

# Description

Plots daily climatology through one year

#### Usage

```
plotDailyClimate(data, title = "Daily_Avereged_Temperture_in_one_year",
  origin = "1961-1-1", when = "1979-1-1", ylab = "Temperature [degC]",
  xlab = "Time [days]", nday = 365, bicolor = FALSE, col = "black",
  lwd = 1)
```

## **Arguments**

data

matrix whose columns contain daily-averaged climatic series of variables (e.g. maximum or minum daily averaged temperature obtained by spline interpolation

of monthly climatology)

title, xlab, ylab, col, lwd

see plot.default

origin origin date corresponding to the first row of data

when start day for daily climatology plot

nday number of days in one year. Default is 365.

bicolor logical variable. If TRUE and data represents climatologies of minimun and

maximum daily temperature, the lines are plotted with blue and red colors re-

spectively.

#### Value

a matrix containing the plotted variables

plot\_sample 45

#### Author(s)

Emanuele Cordano, Emanuele Eccel

#### **Description**

It makes a plot by sampling (e.g. monthly) the variables x and y

#### **Usage**

```
plot_sample(x, y = normalizeGaussian_severalstations(x = as.data.frame(x),
    data = as.data.frame(data), origin_x = origin_x, origin_data = origin_data,
    sample = sample, step = step, prec = prec)[, 1], xlim = range(x, na.rm =
    TRUE), legend_position = "topleft", ylim = range(y, na.rm = TRUE),
    pch = 1, col = 1, col_max = 0.9, col_min = 0.1, origin,
    sample = NULL, xhist = hist(x, breaks = breaks, plot = FALSE),
    yhist = hist(y, breaks = breaks, plot = FALSE), axes = FALSE,
    step = NULL, prec = 1e-04, breaks = 50, origin_x = origin,
    origin_data = origin, data = x, xlab = "", ylab = "", color = FALSE,
    gray = TRUE, sort = FALSE, valmin_x = valmin, valmin_y = valmin,
    valmin = -9999, abline = c(0, 1), ...)
```

```
vector of input data
Х
                  vector of second input data. Default is normalizeGaussian_severalstations(x=as.data.frame(x),
xlim, ylim, xlab, ylab
                  see plot. default (Graphic)
legend_position
                  legend position. Default is "topleft". See legend.
                  integer single or multi values for pch (see plot.default). Default is 1.
pch
                  integer single or multi values for col (see plot.default). Default is 1.
col
col_max
                  maximum value for color scale to apply to rainbow or rainbow. Utilized if col
                  is not a vector and both gray or color are TRUE. Default is 0.9.
                  minimum value for color scale to apply to rainbow or rainbow. Utilized if col
col_min
                  is not a vector and both gray or color are TRUE. Default is 0.1.
                  date of the first row of x. See normalizeGaussian_severalstations.
origin
sample
                  string character containg informatio how to sample x and y. Default is NULL. If
                  NULL no sampling is done.see normalizeGaussian_severalstations. Only
                  NULL or "monthly" options are implemented.
xhist
                  frequency histogram for x. Default is hist(x,breaks=breaks,plot=FALSE).
                  If it is NULL, no marginal histograms appear.
```

46 plot\_sample

yhist frequency histogram for y. Default is hist(y,breaks=breaks,plot=FALSE).

If it is NULL, no marginal histograms appear. =hist(y,breaks=breaks,plot=FALSE),

axes see barplot

step, prec see normalizeGaussian\_severalstations

breaks see hist

origin\_x see normalizeGaussian\_severalstations. Default value is set equal to origin.
origin\_data normalizeGaussian\_severalstations. Default value is set equal to origin.

data normalizeGaussian\_severalstations. Default value is set equal to x.

color logical value. If TRUE and if col is unspecified, a color scale is applied according

to col\_min and col\_max (see rainbow). Default is FALSE.

gray logical value. If TRUE and if col is unspecified, a color scale is applied according

to col\_min and col\_max (see gray). Default is TRUE.

sort logical value. If TRUE, x and y are sorted and a Q-Q plot is presented. Deafault

is FALSE.

valmin\_x numerical threshold value over which the variable x is plotted. It is enabled only

if sort is set TRUE.

valmin\_y numerical threshold value over which the variable y is plotted. It is enabled only

if sort is set TRUE.

valmin numerical threshold value for valmin\_y and valmin\_x if there are not specified. arguments for abline function. Default is c(0,1). If it is NULL, abline is

disabled and not called.

@usage plot\_sample(x, y = normalizeGaussian\_severalstations(x = as.data.frame(x), data = as.data.frame(data), origin\_x = origin\_x, origin\_data = origin\_data, sample = sample, step = step, prec = prec)[, 1], xlim = range(x, na.rm = TRUE), legend\_position = "topleft", ylim = range(y, na.rm = TRUE), pch = 1, col = 1, col\_max = 0.9, col\_min = 0.1, origin, sample = NULL, xhist = hist(x, breaks = breaks, plot = FALSE), yhist = hist(y, breaks = breaks, plot = FALSE), axes = FALSE, step = NULL, prec = 1e-04, breaks = 50, origin\_x = origin, origin\_data = origin, data = x, xlab = "", ylab = "", color = FALSE, gray = TRUE, sort = FALSE, valmin\_x = valmin, valmin\_y = valmin, valmin = -9999, abline = c(0,

1)....)

... see graphical parametes on plot.default

#### Value

0 in case of success

# Note

It makes a plot betwee x and y and shows thair respective probability histograms. If y is missing, it is automatically calculated as one-dimensional Gaussianization of x through the function normalizeGaussian\_severalstations.

#### See Also

plot.default,extractmonths, see normalizeGaussian\_severalstations

PrecipitationEndDay 47

#### **Examples**

```
library(RMAWGEN)
data(trentino)
plot_sample(x=TEMPERATURE_MIN$T0090, sample="monthly",
    origin="1958-1-1", axes=FALSE, xlab="Tn [ degC]",
    ylab="x")

set.seed(123456)
z <- rexp(10000, rate=0.5)
x <- normalizeGaussian(x=z, data=z)
plot_sample(x=z, xlab="z", ylab="x")</pre>
```

 ${\tt PrecipitationEndDay}$ 

Gets the last day in a precipitation time series, expressed in decimal julian days since 1970-1-1 00:00 UTC

#### **Description**

@author Emanuele Cordano, Emanuele Eccel

# Usage

PrecipitationEndDay(name, station\_names, end\_day)

## **Arguments**

name charcacter ID of the station

station\_names vector containing the IDs (characters) of the considered meteorological stations.

An example is STATION\_NAMES defined in trentino.

end\_day vector containing the measurement end day. An example is TEMPERATURE\_MEASUREMENT\_END\_DAY

defined in trentino.

#### Value

the precipitation measurement end day given the vectors of station IDs and the precipitation measurement end days

#### **Examples**

```
\label{lem:data} data (\textit{trentino}) \\ \textit{PrecipitationEndDay}("\textit{T0099}", \textit{station\_names} = \textit{STATION\_NAMES}, \textit{end\_day} = \textit{PRECIPITATION\_MEASUREMENT\_END\_DAY}) \\ \\ \text{Total Control of the precipitation of the precipit
```

48 print.GPCA

PrecipitationStartDay Gets the first day in a precipitation time series, expressed in decimal julian days since 1970-1-1 00:00 UTC

# Description

@author Emanuele Cordano

#### **Usage**

PrecipitationStartDay(name, station\_names, start\_day)

## Arguments

name character ID of the station

station\_names vector containing the IDs (characters) of the considered meteorological stations.

An example is STATION\_NAMES defined in the trentino dataset.

start\_day vector containing the precipitation measurement start day. An example is TEMPERATURE\_MEASUREMENT\_ST

defined in the trentino dataset.

#### Value

the precipitation measurement start day given the vectors of station IDs and the respective precipitation measurement start days

## **Examples**

# Description

print S3 method for GPCA or GPCA\_iteration object

qqplot.lagged 49

## Usage

#### Arguments

```
x a GPCA or GPCAiteration object
rmin, rmax, cmin, cmax
maximum and minimum rows and columns to be printed
... passed arguments
```

#### See Also

```
GPCA,GPCA_iteration
GPCA_iteration
```

qqplot.lagged

This function creates a Q-Q plot of the lag-lag moving cumulative addition of the values in the samples x,y,z

# Description

This function creates a Q-Q plot of the lag-lag moving cumulative addition of the values in the samples x,y,z

## Usage

```
qqplot.lagged(x = rnorm(1000), y = rnorm(1000), z = NULL, when = 1:length(x), lag = 1, pch = 1, ...)
```

x, y	samples. If x is a data frame, y and z can be omitted.		
Z	further samples organized as a list		
when	(integer) inidices of x and y on which the Q-Q plot is made.		
lag	lag (current index included) on whose value the addition is made.		
pch	a vector of plotting characters or symbols: see points		
	further arguments for qqplot		

50 qqplotprecWGEN

#### Value

```
the Q-Q plot
```

#### See Also

qqplot

qqplotprecWGEN

Makes a qqplot of measured and simulated data for several stations.

## **Description**

Makes a qqplot of measured and simulated data for several stations.

#### Usage

```
qqplotprecWGEN(measured, simulated, xlab = "simulated[mm]",
  ylab = "measured[mm]", title = "daily precipitation", station = NULL,
  diff = FALSE, quantile = 0)
```

#### **Arguments**

measured matrix containing measured data (each station corresponds to a column)

simulated matrix containing respective generated data (each station corresponds to a column)

xlab, ylab see plot.default,qqplotWGEN

title title

station character vector containing IDs of analyzed stations. If NULL (default) all stations (columns of simulated and measured) are considered

#### diff, quantile see qqplotWGEN

#### Value

0 in case of success

#### Note

It uses qqplotWGEN and makes a figure for each pair of columns from measured and simulated. See the R code for further details.

# Author(s)

Emanuele Cordano, Emanuele Eccel

qqplotprecWGEN\_seasonal

Makes four seasonal qqplots (winter, spring, summer and autumn) of measured and simulated data for several stations.

## **Description**

Makes four seasonal qqplots (winter, spring, summer and autumn) of measured and simulated data for several stations.

#### Usage

```
qqplotprecWGEN_seasonal(measured, simulated, origin = "1961-1-1",
    xlab = "simulated[mm]", ylab = "measured[mm]",
    title = "daily_precipitation", directorypdf, station = names(simulated))
```

# **Arguments**

measured matrix containing measured data (each station corresponds to a column)

matrix containing respective generated data (each station corresponds to a column)

origin first day of data, see extractmenths for format and other information

xlab, ylab see plot.default,qqplotWGEN

title title

directorypdf name of the directory (path included) where to seva the outputs

station character vector containing IDs of analyzed stations. If NULL (default) all sta-

tions (columns of simulated and measured) are considered  $% \left( x\right) =\left( x\right) \left( x\right)$ 

#### Value

0 in case of success

## Note

Uses qqplotprecWGEN for each season of collected data and saves the output on pdf files. See the R code for further details.

#### Author(s)

Emanuele Cordano, Emanuele Eccel

#### See Also

qqplotprecWGEN,extractmonths

52 qqplotTnTxWGEN

qqplotTnTxWGEN	Makes a qaplot of measured and simulated data for several stations.

# Description

Makes a qqplot of measured and simulated data for several stations.

## Usage

```
qqplotTnTxWGEN(measured, simulated, xlab = "simulated[degC]",
  ylab = "measured[degC]", titles = c("Q-Qplot_An._Tx", "Q-Qplot_An._Tn"),
  station = NULL, diff = FALSE, quantile = 0)
```

# Arguments

measured	matrix containing measured data (each station corresponds to a column)
simulated	matrix containing respective generated data (each station corresponds to a column)
xlab, ylab	see plot.default,qqplotWGEN
titles	titles that will be added to main argument of plot.default
station	character vector containing IDs of analyzed station. If NULL (default) all station (columns of simulated and measured) are considered
diff, quantile	see qqplotWGEN

# Value

0 in case of success

## Note

It uses qqplotWGEN and makes a figure for each pair of columns from measured and simulated. See the R code for further details.

# Author(s)

Emanuele Cordano, Emanuele Eccel

qqplotTnTxWGEN\_seasonal

Makes four seasonal qqplots (winter, spring, summer and autumn) of measured and simulated data for several stations.

#### **Description**

Makes four seasonal qqplots (winter, spring, summer and autumn) of measured and simulated data for several stations.

## Usage

```
qqplotTnTxWGEN_seasonal(measured, simulated, origin = "1961-1-1",
    xlab = "simulated[degC]", ylab = "measured[degC]",
    titles = c("Q-Qplot_An._Tx", "Q-Qplot_An._Tn"), directorypdf,
    station = NULL)
```

## **Arguments**

measured	matrix containing measured data (each station corresponds to a column)
simulated	matrix containing respective generated data (each station corresponds to a column)
origin	first day of data, see extractmonths for format and other information
xlab, ylab	see plot.default,qqplotWGEN
titles	titles that will be added
directorypo	aff name of the directory (path included) where to seva the outputs
station	character vector containing IDs of analyzed station. If NULL (default) all station (columns of simulated and measured) are considered

#### Value

0 in case of success

#### Note

Uses qqplotTnTxWGEN for each seasons of collected data and saves the output on pdf files. See the R code for further details.

# Author(s)

Emanuele Cordano, Emanuele Eccel

#### See Also

```
qqplotTnTxWGEN,extractmonths
```

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Makes a gaplot and Wilcoxon test between the two columns of val

#### **Description**

Makes a qqplot and Wilcoxon test between the two columns of val

#### **Usage**

```
qqplotWGEN(val, xlab = "simulated", ylab = "measured", main = "title",
  ylim = c(min(val), max(val)), xlim = c(min(val), max(val)),
  diff = FALSE, quantile = 0)
```

#### **Arguments**

#### Value

Wilcoxon test between the two columns of 'val'

# Author(s)

Emanuele Cordano, Emanuele Eccel

```
qqplot_RMAWGEN_Tx

It makes the Q-Q plots observed vs generated time series of daily maximum, minimum temperature and daily thermal range for a list of collected stochastic generations
```

## **Description**

It makes the Q-Q plots observed vs generated time series of daily maximum, minimum temperature and daily thermal range for a list of collected stochastic generations

## Usage

```
qqplot_RMAWGEN_Tx(Tx_mes, Tx_gen, Tn_gen, Tn_mes, Tx_spline = NULL,
 Tn_spline = NULL, xlab = "observed", ylab = "simulated",
 when = 1:nrow(Tx_mes), main = names(Tx_gen), station, pdf = NULL,
 xlim = range(Tx_mes), ylim = xlim, cex = 0.4, cex.main = 1,
 cex.lab = 1, cex.axis = 1)
qqplot_RMAWGEN_Tn(Tx_mes, Tx_gen, Tn_gen, Tn_mes, Tx_spline = NULL,
  Tn_spline = NULL, xlab = "observed", ylab = "simulated",
 when = 1:nrow(Tn_mes), main = names(Tn_gen), station, pdf = NULL,
 xlim = range(Tn_mes), ylim = xlim, cex = 0.4, cex.main = 1,
 cex.lab = 1, cex.axis = 1)
qqplot_RMAWGEN_deltaT(Tx_mes, Tx_gen, Tn_gen, Tn_mes, xlab = "observed",
 ylab = "simulated", when = 1:nrow(Tx_mes), main = names(Tx_gen),
  station, pdf = NULL, xlim = range(Tx_mes - Tn_mes), ylim = xlim,
 cex = 0.4, cex.main = 1, cex.lab = 1, cex.axis = 1)
qqplot_RMAWGEN_prec(prec_mes, prec_gen, xlab = "observed",
 ylab = "simulated", when = 1:nrow(prec_mes), main = names(prec_gen),
 station, pdf = NULL, xlim = range(prec_mes), ylim = xlim, cex = 0.4,
  cex.main = 1, cex.lab = 1, cex.axis = 1, lag = 1)
```

Tx_mes	data frame containing measured daily maximum temperature
Tx_gen	data frame containing generated daily maximum temperature
Tn_gen	data frame containing generated daily minimum temperature
Tn_mes	data frame containing measured daily minimum temperature
Tx_spline	data frame containing spline-interpolated daily maximum temperature. Default is NULL and not considered for Q-Q plot.
Tn_spline	data frame containing spline-interpolated daily minimum temperature Default is NULL and not considered for Q-Q plot.
xlab, ylab	lables of x and y axes. See qqplot.
when	day indices on which the data frame are extracted for Q-Q plot. Default is 1:nrow(Tn_mes) (in qqplot_RMAWGEN_Tn) or 1:nrow(Tx_mes) (otherwise)
main	main titles for each plot. Default is names(Tn_gen) (in qqplot_RMAWGEN_Tn) or names(Tx_gen) (otherwise)
station	identification name (ID) of the station used for the Q-Q plot
pdf	name of pdf file if output is written in a pdf file
xlim	$see\ qqplot.\ Default\ is\ range(Tn\_mes)\ (in\ qqplot\_RMAWGEN\_Tn)\ or\ range(Tx\_mes)\\ (in\ qqplot\_RMAWGEN\_Tx)\ .or\ range(Tx\_mes-Tn\_mes)\ (in\ qqplot\_RMAWGEN\_deltaT)$
ylim, cex, cex	.main, cex.lab, cex.axis see qqplot and plot

56 removeNAs

prec\_mes data frame containing measured daily precipitation (in millimeters)
prec\_gen data frame containing generated daily precipitation (in millimeters)

lag (current index included) on whose value the precipitation addition is made.

See qqplot.lagged.

#### Note

Tx\_gen,Tn\_gen and main must have an even number of elements.

# Author(s)

Emanuele Cordano

removeNAs

Replaces each entry of the rows containing NA values with NA

# Description

Replaces each entry of the rows containing NA values with NA

# Usage

removeNAs(data)

#### **Arguments**

data a matrix

@author Emanuele Cordano, Emanuele Eccel

## Value

the matrix data with the modified rows of NA values

#### Note

In getVARmodel, when using VAR or VARselect, all NAs will be removed

#### See Also

getVARmodel

rescaling\_monthly 57

rescaling_monthly	This function adjusts the monthly mean to a daily weather dataset (e. g. spline-interpolated temperature)
-------------------	---

# Description

This function adjusts the monthly mean to a daily weather dataset (e. g. spline-interpolated temperature)

# Usage

```
rescaling_monthly(data, val, origin = "1961-1-1")
```

# Arguments

data frame of wheather variables)

val monthly means returned by getMonthlyMean

origin character string containing the gregorian date of the first day of data

#### Value

A data frame with data of data rescaled with val for each month

#### Note

It uses months and julian

# Author(s)

Emanuele Cordano

@export

## See Also

extractdays

58 serial\_test

residuals.varest2

residuals S3 method for varest2 object

#### **Description**

residuals S3 method for varest2 object

## Usage

```
## S3 method for class 'varest2'
residuals(object, squared = FALSE, ...)
```

#### **Arguments**

object a blockmatrix object

squared logical value. Default is FALSE. If TRUE the method returns the squared residuals.

... passed arguments

#### Value

residuals of object as a data frame. In case squared=TRUE, the squared residuals are returned, otherwise simple residuals are returned. The squared residuals can be useful in case of ARCH analysis.

#### Author(s)

Emanuele Cordano

serial\_test

serial.test function for varest2 object

#### **Description**

```
serial.test function for varest2 object
```

#### Usage

```
serial_test(object, ...)
```

# **Arguments**

```
object a varest2 object ... passed arguments
```

#### See Also

```
serial.test
```

setComprehensiveTemperatureGeneratorParameters

Computes climatic and correlation information useful for creating an auto-regeressive random generation of maximum and minimum daily temparature. This function is called by ComprehensiveTemperatureGenerator.

## Description

Computes climatic and correlation information useful for creating an auto-regeressive random generation of maximum and minimum daily temparature. This function is called by ComprehensiveTemperatureGenerator.

## Usage

```
setComprehensiveTemperatureGeneratorParameters(station, Tx_all, Tn_all,
  mean_climate_Tn = NULL, mean_climate_Tx = NULL, Tx_spline = NULL,
  Tn_spline = NULL, year_max = 1990, year_min = 1961, leap = TRUE,
  nmonth = 12, verbose = FALSE, cpf = NULL, normalize = TRUE,
  sample = NULL, option = 2, yearly = FALSE)
```

٠	•		
	station	character vector of the IDs of the considered meteorological stations	
	Tx_all	data frame containing daily maximum temperature of all meteorological station. See TEMPERATURE_MAX for formatting.	
	Tn_all	data frame containing daily minimum temperature of all meteorological station. See TEMPERATURE_MIN for formatting.	
	mean_climate_Tn		
		a matrix containing monthly mean minimum daily temperature for the considered station or an object as returned by <code>getMonthlyMean</code> . If <code>NULL</code> , it is calculated. See input of <code>is.monthly.climate</code>	
mean_climate_Tx			
		a matrix containing monthly mean maximum daily temperature for the considered station or an object as returned by <code>getMonthlyMean</code> . If <code>NULL</code> , it is calculated. See input of <code>is.monthly.climate</code>	
	Tx_spline	daily timeseries (from the first day of year_min to the last day of year_max) of averaged maximum temperature which can be obtained by a spline interpolation of monthly mean values. Default is NULL and returned as output. See for spline interpolation utilized: splineInterpolateMonthlytoDailyforSeveralYears.	
	Tn_spline	daily timeseries (from the first day of year_min to the last day of year_max) of averaged minimum temperature which can be obtained by a spline interpolation of monthly mean values. Default is NULL and returned as output. See for spline interpolation utilized: splineInterpolateMonthlytoDailyforSeveralYears.	
	year_max	start year of the recorded (calibration) period	
	year_min	end year of the recorded (calibration) period	

leap logical variables. It is TRUE (Default) if leap years are considered

nmonth number of months in one year. Default is 12.

verbose logical variable

cpf see normalizeGaussian\_severalstations

normalize logical variable If TRUE normalizeGaussian\_severalstations is used, other-

wise it is not. If option is 2, it is always TRUE.

sample see normalizeGaussian\_severalstations

option integer value. If 1, the generator works with minimum and maximum tem-

perature, if 2 (default) it works with the average value between maximum and

minimum temperature and the respective daily thermal range.

yearly logical value. If TRUE the monthly mean values are calculated for each year from

year\_min to year\_max separately. Default is FALSE.

#### Value

This function creates and returns the following gloabal variables:

data\_original matrix containing normalized and standardized data (i.e. data\_original)

data\_for\_var matrix returned from normalizeGaussian\_severalstations by processing data\_original if normalize is TRUE), otherwise it is equal to data\_original.

Tn\_mes matrix containing measured minimum daily temperature in the analyzed time period ( $Tn_{mes}$ )

Tx\_mes matrix containing measured maximum daily temperature in the analyzed time period (  $Tx_{mes}$ )

Tm\_mes matrix calculated as to

$$\frac{Tx_{mes} + Tn_{mes}}{2}$$

DeltaT\_mes matrix corresponding to  $Tx_{mes} - Tn_{mes}$ 

monthly\_mean\_Tn matrix containing monthly means of minimum daily temperature for the considered station. It is calculated according to the input format is.monthly.climate if saveMonthlyClimate is TRUE

monthly\_mean\_Tx matrix containing monthly means of maximum daily temperature for the considered station. It is calculated according to the input formatis.monthly.climate if saveMonthlyClimate is TRUE.

Tx\_spline matrix containing the averaged daily values of maximimum temperature obtained by a spline interpolation of the monthly climate monthly\_mean\_Tx or mean\_climate\_Tx using splineInterpolateMonthlytoDa ( $Tx_s$ )

Tn\_spline matrix containing the averaged daily values of minimum temperature obtained by a spline interpolation of the monthly climate monthly\_mean\_Tn or mean\_climate\_Tn using splineInterpolateMonthlytoDa  $(Tn_s)$ 

SplineAdvTm matrix calculated as  $\frac{Tx_s+Tn_s}{2}$ 

SplineAdvDeltaT, matrix corresponding to  $Tx_s - Tn_s$ 

stdTn vector containing the standard deviation of minimum temperature anomalies  $Tn_{mes} - Tn_s$   $(\sigma_{Tn})$ 

stdTx vector containing the standard deviation of maximum temperature anomalies  $Tx_{mes} - Tx_s$   $(\sigma_{Tx})$ 

stdTm vector containing the standard deviation of "mean" temperature anomalies  $Tm_{mes} - Tm_s$   $(\sigma_{Tm})$ 

Tn\_mes\_res standard core (standardization) of  $Tn_mes$  obtained by solving column by column the expression

$$\frac{Tn_{mes} - Tn_s}{\sigma_{Tn}}$$

 $Tx_mes_res$  standard core (standardization) of  $Tx_mes$  obtained by solving column-by-column the expression

$$\frac{Tx_{mes} - Tn_s}{sd_{Tm}}$$

Tm\_mes\_res standard core (standardization) of  $Tm_mes$  obtained by solving column-by-column the expression

$$\frac{Tm_{mes} - Tn_s}{sd_{Tm}}$$

DeltaT\_mes\_res equal to DeltaT\_mes

data\_original matrix obtained as cbind( $Tx_mes_res$ ,  $Tn_mes_res$ ) if option==1, or cbind( $Tm_mes_res$ ,  $DeltaT_mes_res$  if option==2

See the R code for further details.

#### Author(s)

Emanuele Cordano, Emanuele Eccel

#### See Also

 $spline Interpolate Monthly to Daily for Several Years, {\tt Comprehensive Temperature Generator}$ 

splineInterpolateMonthlytoDaily

Interpolates monthly data to daily data using spline and preserving monthly mean values

#### Description

Interpolates monthly data to daily data using spline and preserving monthly mean values

# Usage

```
splineInterpolateMonthlytoDaily(nday = 365, val = as.matrix(cbind(1 *
   (0.5:11.5) * nday/12, 2 * (0.5:11.5) * nday/12)), origin = "1961-1-1",
   first_row = 1, last_row = nday, no_spline = FALSE, no_mean = FALSE)
```

#### **Arguments**

nday	number of days on which the daily data is requested, e.g. number of days in one year
val	matrix containing monthly mean data
origin	date corresponding to the first row of the returned matrix
first_row	row corresponding the first day of time interval where monthly mean conservation is applied
last_row	corresponding the last day of time interval where montlhy mean conservation is applied
no_spline	logical value. If TRUE no spline interpolation is calculated and the daily value corresponds to the monthly average value. Default is FALSE.
no_mean	logical value. Default is FALSE. If TRUE the function output is not rescaled in order to maintain observed mean monthly values. @export

#### Value

a matrix or data frame with interpolated daily data

## Author(s)

Emanuele Cordano, Emanuele Eccel

## See Also

 ${\tt spline,splineInterpolateMonthlytoDailyforSeveralYears}$ 

```
\label{lem:splineInterpolateMonthlytoDailyforSeveralYears} Interpolates \quad monthly \quad data \quad to \quad daily \quad data \quad using \\ \text{splineInterpolateMonthlytoDaily} \quad for \ several \ years
```

## **Description**

 $Interpolates \ monthly \ data \ to \ daily \ data \ using \ {\tt splineInterpolateMonthlytoDaily} \ for \ several \ years$ 

# Usage

```
splineInterpolateMonthlytoDailyforSeveralYears(val, start_year = 2010,
  nyear = 1, leap = TRUE, offset = 2, no_spline = FALSE,
  yearly = FALSE)
```

TemperatureEndDay 63

#### **Arguments**

val matrix containing monthly mean data for one year

start\_year first year

nyear number of years since start\_year

leap logical variable If TRUE (default) leap years are considered, otherwise they are

not

offset integer values. Default is 2. Number of years considered beyond the extremes

in order to avoid edge errors

no\_spline logical value. If TRUE no spline interpolation is calculated and the daily value

corresponds to the monthly average value. Default is FALSE.

yearly logical value. If TRUE the result with men value per each month per each year.

Default is FALSE.

@return a matrix or data frame with interpolated daily data

#### Author(s)

Emanuele Cordano, Emanuele Eccel

## See Also

spline, splineInterpolateMonthlytoDaily

TemperatureEndDay Gets the last day in a temperature time series, expressed as decimal

julian days since 1970-1-1 00:00 UTC

## **Description**

Gets the last day in a temperature time series, expressed as decimal julian days since 1970-1-1 00:00 UTC

## Usage

TemperatureEndDay(name, station\_names, end\_day)

#### **Arguments**

name character ID of the station

station\_names vector containing the IDs (characters) of the considered meteorological stations.

An example is STATION\_NAMES defined in the trentino dataset.

end\_day vector containing the measurement end day. An example is TEMPERATURE\_MEASUREMENT\_END\_DAY

defined in the trentino dataset.

#### Value

the temperature measurement end day given the vectors of station IDs and the temperature measurement end days

#### Author(s)

Emanuele Cordano, Emanuele Eccel

# Examples

```
data(trentino)
TemperatureEndDay("T0099",station_names=STATION_NAMES,end_day=TEMPERATURE_MEASUREMENT_END_DAY)
```

TemperatureStartDay Gets the first day in a temperature time series, expressed as decimal julian days since 1970-1-1 00:00 UTC

#### **Description**

@author Emanuele Cordano, Emanuele Eccel

## Usage

TemperatureStartDay(name, station\_names, start\_day)

# Arguments

name character ID of the station

station\_names vector containing the IDs (characters) of the considered meteorological stations.

An example is STATION\_NAMES defined in the trentino dataset.

start\_day vector containing the temperature measurement start day. Default is TEMPERATURE\_MEASUREMENT\_START\_

defined in the trentino dataset.

@export

#### Value

the temperature measurement start day given the vectors of station IDs and the respective temperature measurement start days

@examples data(trentino) TemperatureStartDay("T0099", station\_names=STATION\_NAMES, start\_day=TEMPERATURE\_

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trentino

Trentino Dataset

#### Description

It contains the following variables:

- TEMPERATURE\_MIN Data frame containing year,month, day and daily minimum temperature in 59 stations in Trentino region
- TEMPERATURE\_MAX Data frame containing year, month, day and daily maximum temperature in 59 stations in Trentino region
- PRECIPITATION Data frame containing year, month, day and daily precipitation in 59 stations in Trentino region
- STATION\_NAMES Vector containing the names of the meteorological stations
- ELEVATION Vector containing the elevations of the meteorological stations respectively
- STATION\_LATLON Matrix containing the latitude and longitude coordinates, respectively, of the meteorological stations
- LOCATION Vector containing the names of the location of each meteorological station
- TEMPERATURE\_MEASUREMENT\_START\_DAY Vector containing the first days referred to midday (expressed as decimal julian day since 1970-1-1 00:00 UTC) of temperature measurement of each meteorological station
- TEMPERATURE\_MEASUREMENT\_END\_DAY Vector containing the last days referred to midday (expressed as decimal julian day since 1-1-1970 00:00 UTC) of temperature measurement of each meteorological station
- PRECIPITATION\_MEASUREMENT\_START\_DAY Vector containing the first days referred to midday (expressed as decimal julian day since 1-1-1970 00:00 UTC) of precipitation measurement of each meteorological station
- PRECIPITATION\_MEASUREMENT\_END\_DAY Vector containing the last days referred to midday (expressed as decimal julian day since 1-1-1970) of precipitation measurement of each meteorological station

#### Usage

data(trentino)

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#### **Format**

Data frames and vectors

## **Details**

This dataset stores all information about meteorological stations and instrumental timeseries. The user can easily use the package with his/her own data after replacing the values of such variables.

#### Source

Original data are provided by Provincia Autonoma di Trento (http://www.meteotrentino.it/), Fondazione Edmund Mach (www.fmach.it), Provincia Autonama di Bolzano/Autome Provinz Bozen (http://www.provincia.bz.it/meteo), ARPA Lombardia (www.arpalombardia.it/), ARPA Veneto (www.arpa.veneto.it/meteo.htm).

This dataset is intended for research purposes only, being distributed in the hope that it will be useful, but WITHOUT ANY WARRANTY.

varest-class

varest-class

## Description

varest S3 class (formal definition) see VAR

#### **Details**

The details of the class are reported on VAR documentation in "vars" package

#### Note

Formal definition with setOldClass for the S3 class varest

#### Author(s)

Bernhard Pfaff

## **Examples**

showClass("varest")

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varest2-class

varest2-class

#### **Description**

This class derives from a varest S3 class which is a list of objects describing a Vectorial AutoRegressive Model (see VAR)

#### **Details**

VAR: a varest S3 object created by VAR

#### Note

A varest2 object can be created by new("varest2", ...) or returned by the function getVARmodel

#### Author(s)

Emanuele Cordano

#### **Examples**

```
showClass("varest2")
```

VAR\_mod

Modified version of VAR function allowing to describe white-noise as VAR-(0) model (i. e. varest objects)

#### **Description**

Modified version of VAR function allowing to describe white-noise as VAR-(0) model (i. e. varest objects)

# Usage

```
VAR_mod(y, p = 1, type = c("const", "trend", "both", "none"),
  season = NULL, exogen = NULL, lag.max = NULL, ic = c("AIC", "HQ",
  "SC", "FPE"))
```

```
y, p, type, season, exogen, lag.max, ic see VAR function
```

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## Value

a Vector Auto-Regeressive model (VAR) as varest object

WhereIs

Gets the toponym where a meteorological station is located

# **Description**

Gets the toponym where a meteorological station is located

## Usage

```
WhereIs(name, station_names, location)
```

#### **Arguments**

name character ID of the station

station\_names vector containing the IDs (characters) of the considered meteorological stations.

An example is STATION\_NAMES defined in the trentino dataset.

location vector containing the toponyms. An example is LOCATION defined in the trentino

dataset.

#### Value

the location toponym given the vectors of station IDs and the respective location toponyms

#### Author(s)

Emanuele Cordano, Emanuele Eccel

# **Examples**

```
\label{lem:data} \mbox{ data(trentino)} \\ \mbox{ WhereIs("T0099",station\_names=STATION\_NAMES,location=LOCATION)} \\
```

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