

Periodicity example

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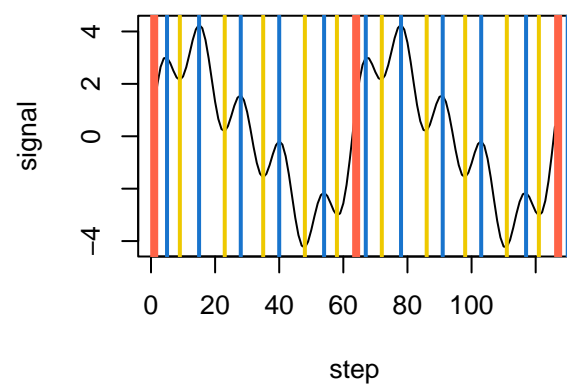
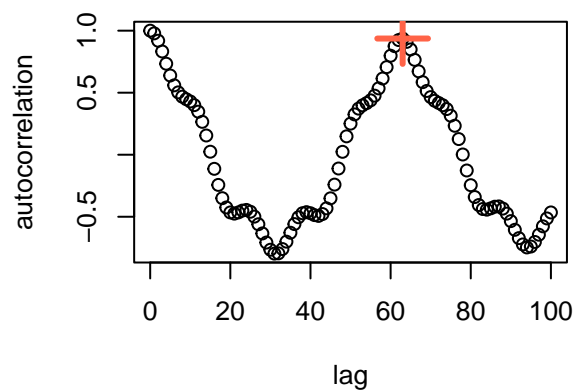
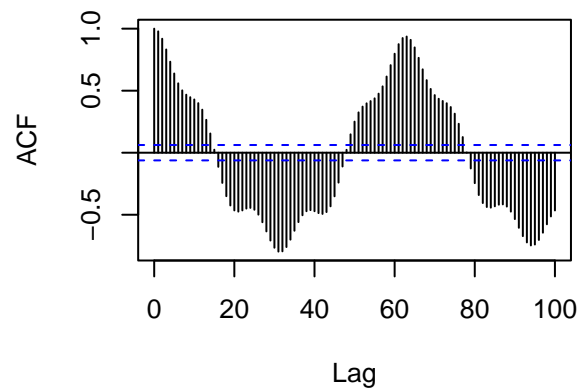
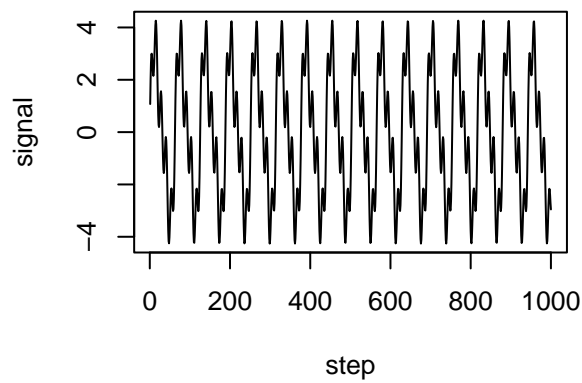
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Load the functions:

```
source("utils.R")

# first signal -----
time <- seq_len(1e3)
A <- sin(.2 * time)
B <- 3 * sin(.1 * time)
C <- 1.2 * sin(.5 * time)
signal <- A + B + C

periodicity_signal(
  signal,
  min.lag = 10,
  lag.max = 1e2,
  demean = FALSE,
  plot = TRUE
)
```



```
## $best.lag
##   lag autocorrelation
## 64 63      0.9365396
##
## $period
## [1] 10
##
## $extremes
##      signal step    bump
## 5   2.9979142    5 minimum
## 9   2.1507922    9 maximum
## 15  4.2592049   15 minimum
## 23  0.1928820   23 maximum
## 28  1.5624266   28 minimum
## 35 -1.5661143   35 maximum
## 40 -0.1855149   40 minimum
## 48 -4.2495146   48 maximum
## 54 -2.1515786   54 minimum
## 58 -3.0129958   58 maximum
```

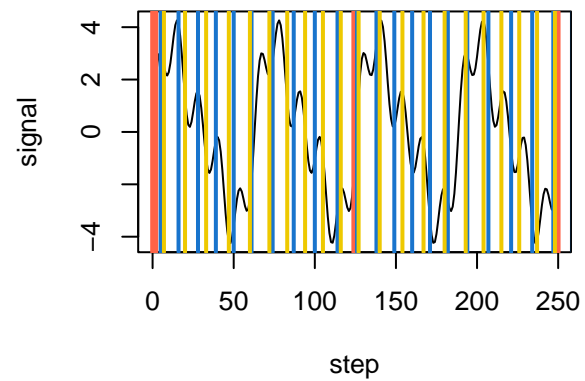
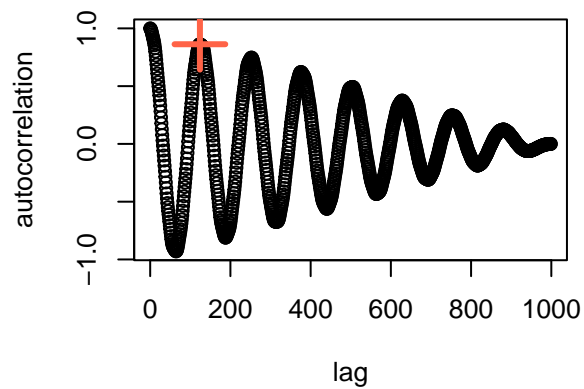
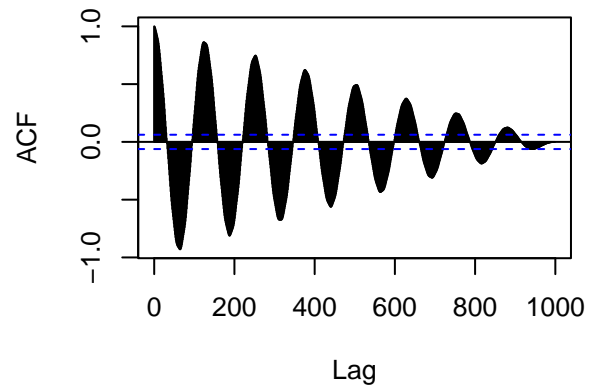
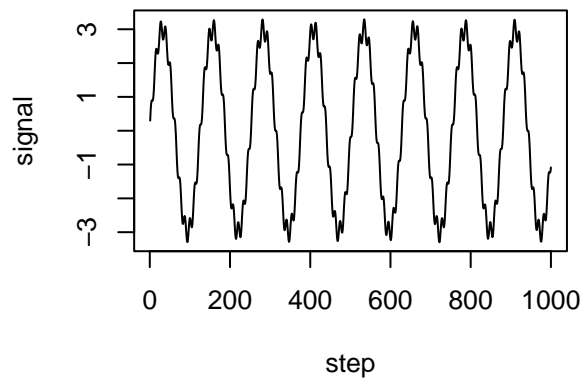
```
# second signal -----
A <- 0.3 * sin(.52 * time)
B <- 2 * sin(.05 * time)
C <- sin(.05 * time)
signal2 <- A + B + C

periodicity_signal(
```

```

signal2,
min.lag = 1e2,
lag.max = 1e3,
demean = FALSE,
plot = TRUE
)

```



```

## $best.lag
##      lag autocorrelation
## 125 124          0.862601
##
## $period
## [1] 20
##
## $extremes
##      signal step    bump
## 5      0.8968623    5 minimum
## 7      0.8852852    7 maximum
## 16     2.4200776   16 minimum
## 20     2.2760650   20 maximum
## 28     3.2299282   28 minimum
## 33     2.6927082   33 maximum
## 39     3.0839292   39 minimum
## 47     1.9428254   47 maximum
## 50     2.0241840   50 minimum
## 60     0.3590843   60 maximum

```

##	61	0.3642167	61	minimum
##	72	-1.4044280	72	maximum
##	74	-1.3783353	74	minimum
##	83	-2.7577644	83	maximum
##	87	-2.5197421	87	minimum
##	94	-3.2946333	94	maximum
##	100	-2.5807845	100	minimum
##	105	-2.8556391	105	maximum
##	114	-1.5324022	114	minimum
##	116	-1.5704868	116	maximum