

Time series topic 2: Decomposition

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Objectives for the session (3:30-4:15)

- What and why time series decomposition
- Functions in SWMP_r, other resources
- Application to NERRS data
 - ▶ Data prep
 - ▶ Execution
 - ▶ Interpretation

Interactive portion

Follow along as we go:

- flash drive
- online: swmprats.net 2016 workshop tab

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You will run examples whenever you see this guy:



Is everything installed?

We will use functions in the SWMP_r package

Option 1, from the R Console prompt:

```
install.packages('SWMPr')  
library(SWMPr)
```



Is everything installed?

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Option 1, from the R Console prompt:

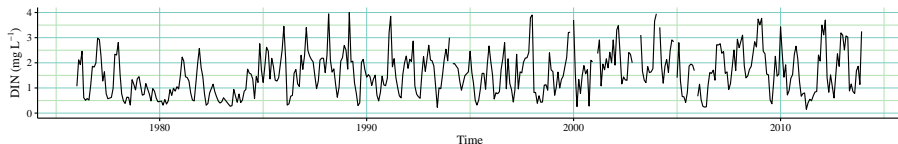
```
install.packages('SWMPr')  
library(SWMPr)
```

Option 2, install the source file from the flash drive:

```
# change as needed  
path_to_file <- 'C:/Users/mbeck/Desktop/SWMPr-v2.1.7.9000.tar.gz'  
  
# install, load  
install.packages(path_to_file, repos = NULL, type="source")  
library(SWMPr)
```

Theory and background

Observed data represents effects of many processes



Climate

precipitation
temperature
wind events
ENSO effects

Local

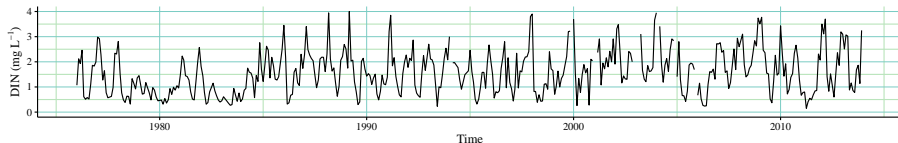
light/turbidity
residence time
invasive species
trophic effects

Regional/historical

watershed inputs
point sources
management actions
flow changes

Theory and background

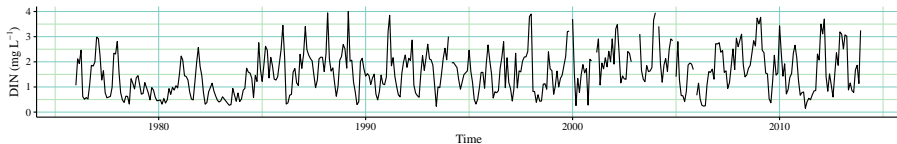
Observed data represents effects of many processes



Models should describe components to evaluate effects

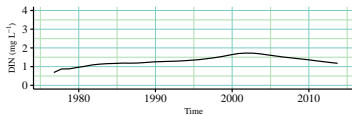
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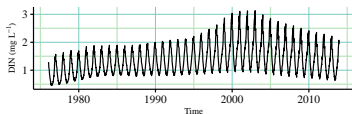


Models should describe components to evaluate effects

Annual

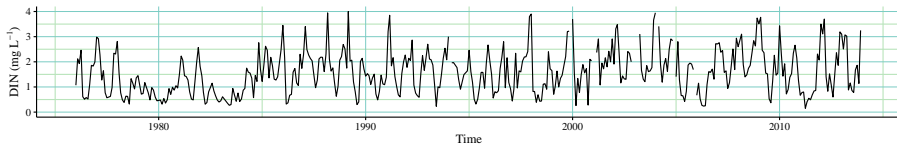


Seasonal

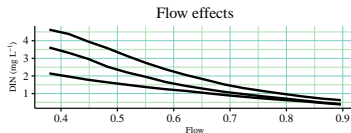
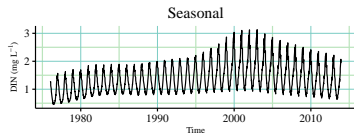
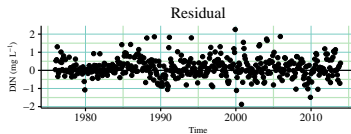
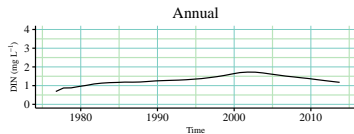


Theory and background

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Theory and background

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- There are more generic and simpler approaches
- Objective is to isolate (or remove) a *known* component in a time series
- But be warned... just because you can doesn't mean you should

Theory and background

Two very general decomposition methods are provided in SWMP: `decomp()`, and `decomp_cj`)

These are not new methods, they just make it easy to decompose NERRS data

Theory and background

Time series decomposition summary

Things to ask before decomposition:

- What is the time step? Is it regular? Does it need be standardized?
- How do I deal with missing data?
- Is there any expected cyclical variation? If so, what is the period (e.g., seasonal, daily)?
- Is stationarity a reasonable expectation?

NERRS / SWMP

Training Workshop: *R*, *SWMP*, *SWMP**Prats*

Williamsburg, VA, Nov 13, 2016

Up next... Time Series Topic 3: Seasonal Kendall

Questions??

References