#useR #Rstudio #hydrology #timeseries

Atelier numérique Workshop

hydRologie avec R hydRology with R

Dr. Pedro RAU Hydrologue



https://github.com/hydrocodes











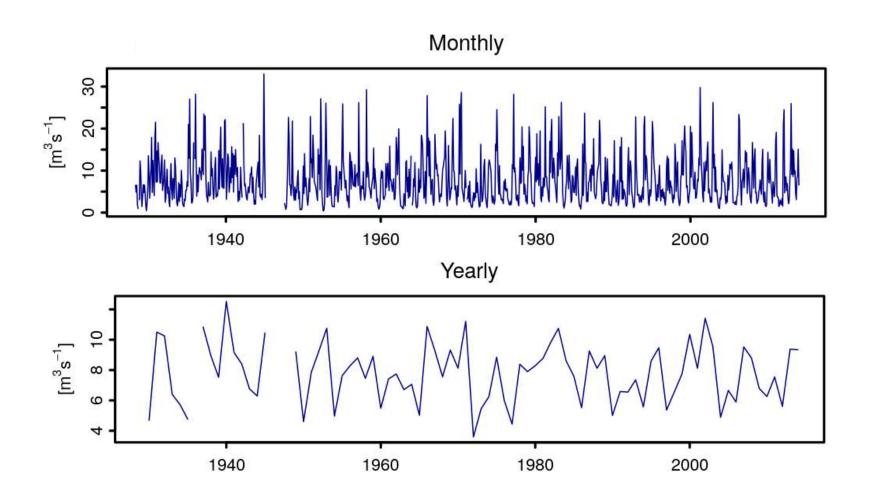
1. Introduction aux séries temporelles hydrologiques





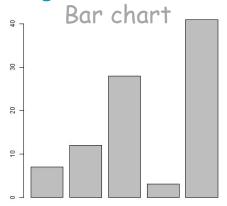


1.1 ¿Comment analyser une serie temporelle?

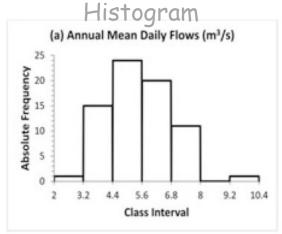


1.2 Analyse préliminaire de données hydrologiques a. Types de répresentations graphiques

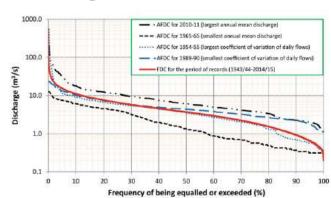
Diagramme à barres



Histogramme



Courbe de duration Duration curves



Parámetro de la población

Estadística de la muestra

1. Punto medio

Media aritmética

$$\mu = E(X) = \int_{-\infty}^{\infty} x f(x) dx \qquad \bar{x} = \frac{1}{n} \sum_{i=1}^{n} x_i$$

$$\bar{x} = \frac{1}{n} \sum_{i=1}^{n} x_i$$

Mediana

x tal que F(x) = 0.5

Valor de la información en el 50o, percentil

Media geométrica

antilog
$$[E(\log x)]$$

$$\left(\prod_{i=1}^{n} x_{i}\right)^{1/n}$$

Coeficiente de variación

Coeficiente de asimetría (oblicuidad)

$$CV = \frac{\sigma}{\mu}$$

 $CV = \frac{s}{z}$

2. Variabilidad

Varianza

$$\sigma^2 = E[(x - \mu)^2]$$

$$s^2 = \frac{1}{n-1} \sum_{i=1}^n (x_i - \overline{x})^2$$

 $\gamma = \frac{E[(x-\mu)^3]}{x^3}$

$$C_s = \frac{n \sum_{i=1} (x_i - \bar{x})^3}{(n-1)(n-2)s^2}$$

Desviación estándar

$$\sigma = \{E[(x-\mu)^2]\}^{1/2}$$

$$s = \left[\frac{1}{n-1} \sum_{i=1}^{n} (x_i - \bar{x})^2 \right]^{1/2}$$

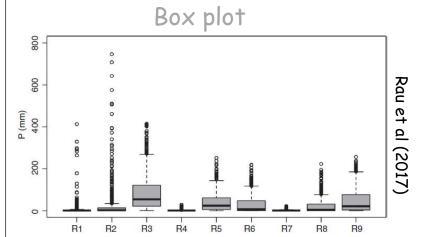
Chow (1994) Naghettini (2017)

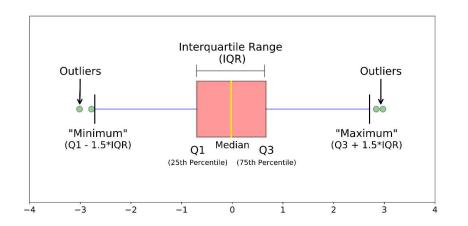
P. Rau -hydRologie (2023)

b. Statistiques descriptifs

c. Méthodes exploratoires

Boîte à moustaches





d. Association de données

Nuages de points

Scatter plot

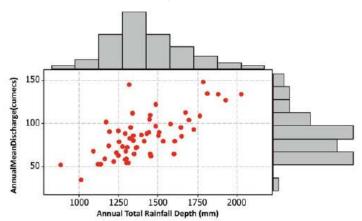
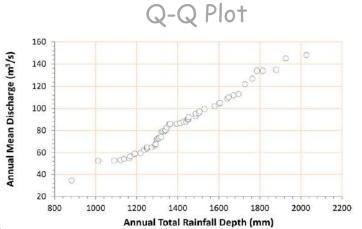


Diagramme Quantile-Quantile

Naghettini (2017)

Empirical Quantile-Quantile Diagram



P. Rau -hydRologie (2023)

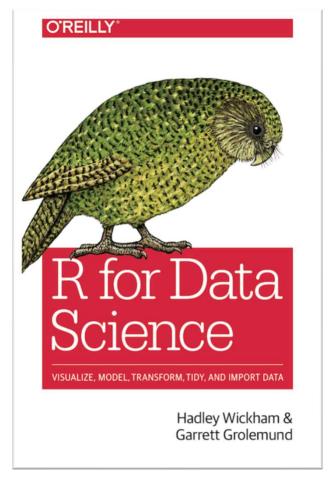


2. Environnement R et Rstudio



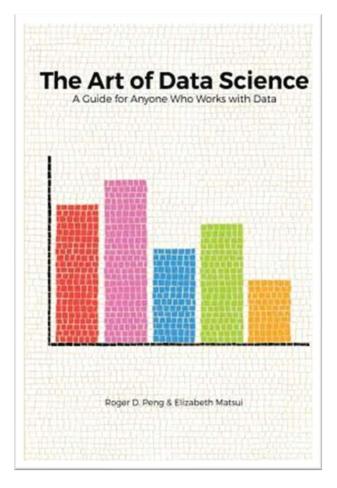






https://r4ds.had.co.nz/ https://es.r4ds.hadley.nz/

https://github.com/jrnold/r4ds-exercise-solutions/blob/master/README.md



https://bookdown.org/rdpeng/artofdatascience/

https://github.com/waldronlab/The-Art-of-Data-Science/blob/master/README.md

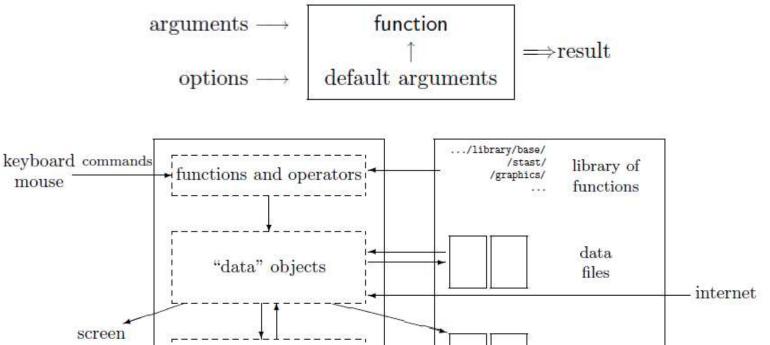


https://cran.r-project.org/bin/windows/base/

✓ Système pour l'analyse statistique et de graphiques (Ihaka y Gentleman, 1996).

Paradis (2002)

- ✓ Langage interprété, ce n'est pas un langage compilé.
- ✓ Facile et intuitive, « ce n'est pas un langage de programmation » strictement.



P. Rau -hydRologie (2023)

PS

 $JPEG \dots$

Hard disk

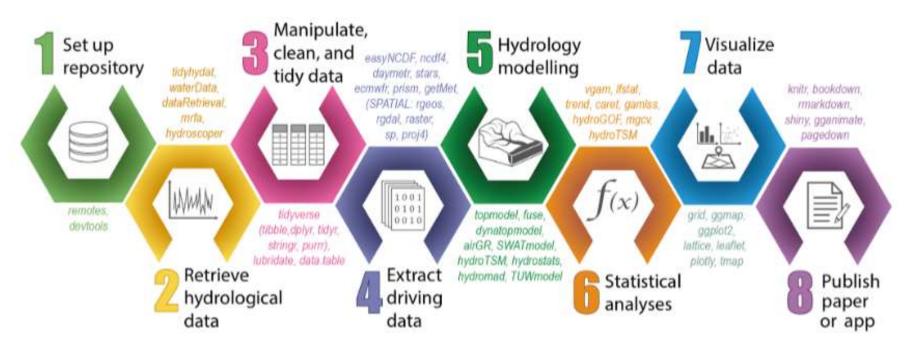
"results" objects

Active memory

The Comprehensive R Archive Net-work (CRAN)

https://cran.r-project.org

Flux de travail typique en R en hydrologie

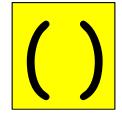


Slater et al (2019)



"Classes" d'objets basiques ou "atomic" en R:

- •numeric (nombres réels)
- •integer
- •complex
- logical (True/False)



Types d'objets en R pour représenter les donnéés

object	\mathbf{modes}	several modes possible in the same object?	e ç
vector	numeric, character, complex or logical	No	c()
factor	$\frac{1}{2}$ numeric $\frac{1}{2}$ or character	No	factor()
array	numeric, character, complex or logical	No	array()
matrix	numeric, character, complex or logical	No	matrix()
data frame	numeric, character, complex or logical	Yes	ata.frame()
ts	numeric, character, complex or logical	No	ts()
list	numeric, character, complex, logical, function, expression,	Yes	list()



Conversion entre classes d'objets

Conversion to	Function	Rules
numeric	as.numeric	$\mathtt{FALSE} o 0$
		TRUE $\rightarrow 1$
		"1", "2", \rightarrow 1, 2,
		$"A", \ldots \rightarrow NA$
logical	as.logical	$0 o { t FALSE}$
	1 ATE (other numbers \rightarrow TRUE
		"FALSE", "F" $ ightarrow$ FALSE
		"TRUE", "T" \rightarrow TRUE
		other characters \rightarrow NA
character	as.character	$1, 2, \ldots \rightarrow "1", "2", \ldots$
		$FALSE \rightarrow "FALSE"$
		TRUE → "TRUE"

Fonctions de probabilité

Distribución/función	función
Gausse (normal)	rnorm(n, mean=0, sd=1)
exponencial	rexp(n, rate=1)
gamma	rgamma(n, shape, scale=1)
Poisson	rpois(n, lambda)
Weibull	rweibull(n, shape, scale=1)
Cauchy	rcauchy(n, location=0, scale=1)
beta	rbeta(n, shape1, shape2)
'Student' (t)	rt(n, df)
Fisher–Snedecor (F)	rf(n, df1, df2)
Pearson (x ²)	rchisq(n, df)
binomial	rbinom(n, size, prob)
geométrica	rgeom(n, prob)
hypergeométrica	rhyper(nn, m, n, k)
logística	rlogis(n, location=0, scale=1)
lognormal	rlnorm(n, meanlog=0, sdlog=1)
binomial negativa	<pre>rnbinom(n, size, prob)</pre>
uniforme	runif(n, min=0, max=1)
Estadístico de Wilcoxon's	<pre>rwilcox(nn, m, n), rsignrank(nn, n)</pre>

Opérateurs en R

	Arithmetic		Operators Comparison		L	ogical
+	addition	<	lesser than	1	x	logical NOT
-	subtraction	>	greater than	x	& у	logical AND
- *	multiplication	<=	lesser than or equal to	х	&& y	id.
1	division	>=	greater than or equal to	X	у	logical OR
•	power	==	equal	x	y	id.
%%	modulo	!=	different		or(x, y)	exclusive OR
%/%	integer division					

plot(x)	plot of the values of x (on the y-axis) ordered on the x-axis		
plot(x, y)	bivariate plot of x (on the x-axis) and y (on the y-axis)		
sunflowerplot(x,	id. but the points with similar coordinates are drawn as a flower		
y)	which petal number represents the number of points		
pie(x)	circular pie-chart		
boxplot(x)	"box-and-whiskers" plot		
stripchart(x)	plot of the values of x on a line (an alternative to boxplot() for small sample sizes)		
coplot(x~y z)	bivariate plot of x and y for each value (or interval of values) of z		
interaction.plot	if f1 and f2 are factors, plots the means of y (on the y-axis) with		
(f1, f2, y)	respect to the values of f1 (on the x-axis) and of f2 (different curves); the option fun allows to choose the summary statistic of y (by default fun=mean)		
matplot(x,y)	bivariate plot of the first column of x vs. the first one of y, the second one of x vs. the second one of y, etc.		
dotchart(x)	if x is a data frame, plots a Cleveland dot plot (stacked plots		
	line-by-line and column-by-column)		
fourfoldplot(x)	visualizes, with quarters of circles, the association between two dichotomous variables for different populations (x must be array with dim=c(2, 2, k), or a matrix with dim=c(2, 2) is k = 1)		
assocplot(x)	Cohen-Friendly graph showing the deviations from indepe dence of rows and columns in a two dimensional contingen- table		
mosaicplot(x)	'mosaic' graph of the residuals from a log-linear regression of a contingency table		
pairs(x)	if x is a matrix or a data frame, draws all possible bivariate plots between the columns of x		
plot.ts(x)	if x is an object of class "ta", plot of x with respect to time, may be multivariate but the series must have the same frequence and dates		
ts.plot(x)	id. but if x is multivariate the series may have different dates and must have the same frequency		
hist(x)	histogram of the frequencies of x		
barplot(x)	histogram of the values of x		
qqnorm(x)	quantiles of x with respect to the values expected under a normal law		
qqplot(x, y)	quantiles of y with respect to the quantiles of x		
contour(x, y, z)	contour plot (data are interpolated to draw the curves), x and y must be vectors and z must be a matrix so that dim(z)=c(length(x), length(y)) (x and y may be omitted)		
filled.contour (x,	id. but the areas between the contours are coloured, and a legend		
y. z)	of the colours is drawn as well		
image(x, y, z)	id. but the actual data are represented with colours		
persp(x, y, z)	id. but in perspective		
stars(x)	if x is a matrix or a data frame, draws a graph with segments or a star where each row of x is represented by a star and the columns are the lengths of the segments		
symbols(x, y,)	draws, at the coordinates given by x and y, symbols (circles, squares, rectangles, stars, thermometres or "boxplots") which sizes, colours, etc, are specified by supplementary arguments		
termplot(mod.obj)	plot of the (partial) effects of a regression model (mod.obj)		

Tracer des graphiques

add=FALSE if TRUE superposes the plot on the previous one (if it exists)

axes=TRUE if FALSE does not draw the axes and the box

type="p" species the type of plot, "p": points, "l": lines, "b": points connected by lines, "o": id. but the lines are over the points, "h": vertical lines, "s": steps, the data are represented by the top of the vertical lines, "S": id. But the data are represented by the bottom of the vertical lines

xlim=, ylim= species the lower and upper limits of the axes, for example with xlim=c(1, 10) or xlim=range(x)

xlab=, ylab= annotates the axes, must be variables of mode character

main= main title, must be a variable of mode character

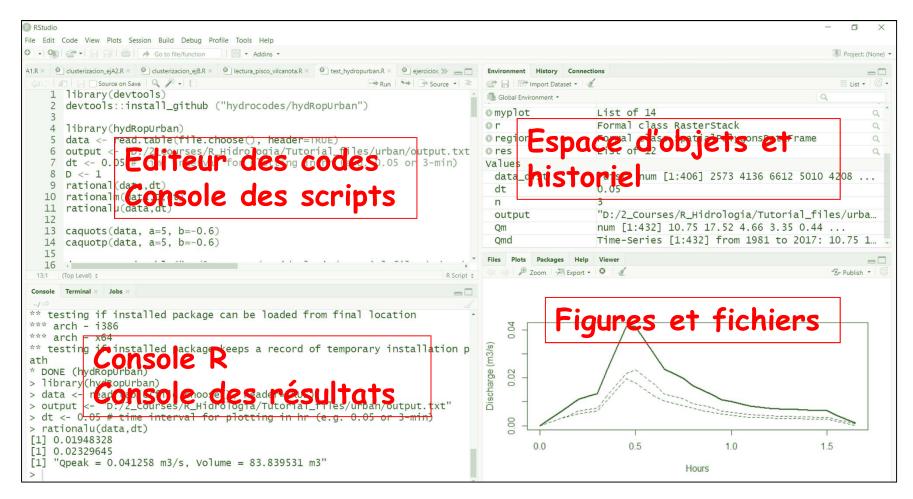
sub= sub-title (written in a smaller font)

RStudio Desktop 2023

https://rstudio.com/products/rstudio/download/#download



R Studio Environnement de développement intégré pour le langage de programmation R



A. Commandes et codes dans l'environnement Rstudio

Exercice A.1

Dans la console de résultats, effectuer les opérations suivantes:

- 1) $3^2 5 * 9 * (25 18)$
- 2) Créer une série consécutive de 1 al 8.
- 3) Créer une série consécutive de 8 lettres en commençant par "a".
- 4) Attribuer l'opération 8 * 52 à l'objet value.
- 5) Visualiser l'objet value crée.
- 6) Créer l'objet p, en stockant une séquence depuis 5 jusqu'a 15 de 2 en 2.
- 7) Visualiser p.
- 8) Stocker les valeurs suivantes de pluie annuelle (mm/an) de differents stations pluviométriques d'un bassin hydrographique: 200, 210.2, 490, 100.5, 150.1, 190, 310 y 200.2 dans l'objet *rain*.
- 9) Visualiser rain.
- 10) Obtenit le 5éme element de rain.
- 11) Stocker les valeurs suivantes d'Elevation (msnm) : 3200, 3500, 4500, 3050, 3100, 2800, 3800, 3500 dans l'objet *elev*.
- 12) Visualiser *elev*.

Réponses A.1

```
> 3^2-5*9*(25-18)
[1] -306
> 1:8
[1] 1 2 3 4 5 6 7 8
> letters[1:8]
[1] "a" "b" "c" "d" "e" "f" "g" "h"
> value<-8*5^2 #Attribuer une opération à l'objet value
> value #Visualiser l'objet "value"
[1] 200
> p<-seq(from=5, to=15, by=2) #sequence depuis 5 jusqu'à 15 de 2 en 2
> print (p)
> rain<-c(200, 210.2, 490, 100.5, 150.1, 190, 310, 200.2) #Emploi de la fonction c(combiner)
rain #Visualiser l'objet "rain"
[1] 200 210.2 490 100.5 150.1 190 310 200.2
> rain[5] #Obtenir le 5eme element de l'objet rain
[1] 150.1
> elev<-c(3200, 3500, 4500, 3050, 3100, 2800, 3800, 3500) # Vecteur des elevations
> elev #Visualiser l'objet "elev"
[1] 3200 3500 4500 3050 3100 2800 3800 3500
```

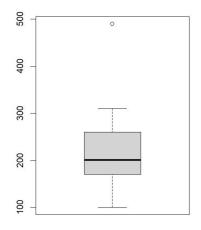
Exercice A.2

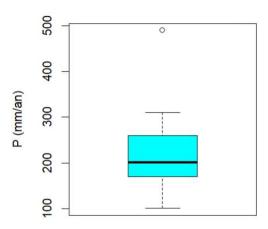
Dans la console de résultats, effectuer les opérations suivants:

- 1) Obtenir la moyenne, médiane, l'écart-type, variance de l'objet rain (de l'exercice A.1).
- 2) Visualiser un résumé des principaux statistiques.
- 3) Tracer une boîte à moustaches avec les valeurs de l'objet *rain* et interpréter.
- 4) Ajouter au dernier graphique une couleur de remplissage «cyan» avec une étiquette dans l'axe verticale "P (mm/an)"

Réponses A.2

```
> mean(rain)
[1] 231.375
> median(rain)
[1] 200.1
> sd(rain)
[1] 120.0709
> var(rain)
[1] 14417.03
> summary(rain)
Min. 1st Qu. Median Mean 3rd Qu. Max.
100.5 180.0 200.1 231.4 235.2 490.0
> boxplot(rain)
> boxplot(rain, ylab="P (mm/año)", col="cyan") #Boite à moustaches avec l'etiquette dans la verticale
```





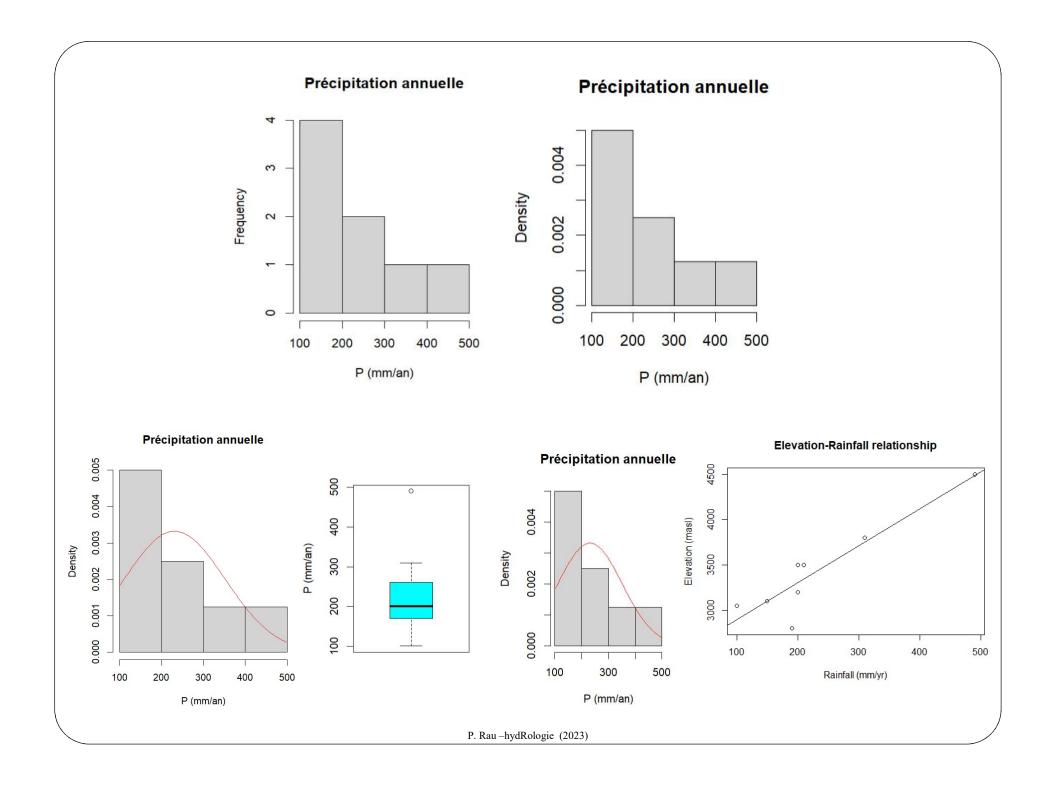
Exercices A.3

Dans la console de résultats, efectuar les opérations suivantes:

- 1) Tracer une histogramme de fréquences pour l'objet rain, utilisez la fréquence.
- 2) Tracer une histogramme de fréquences pour l'objet rain, utilisez la densité.
- 3) Ajoutez une courbe de distribution normale dans le graphique précèdent avec un couleur rouge avec la moyenne et l'écart-tyoe estimées précédemment.
- 4) Ajoutez dans un seule graphique (1 filas \times 2 colonnes), la boîte à moustache et l'histogramme.
- 5) Séparez les graphique précédents.
- 6) Calculez la covariance entre la pluie et l'élévation.
- 7) Calculez le coefficient de corrélation entre la pluie et l'élévation.
- 8) Calculez l'équation de régression linéaire entre la pluie et l'élévation.
- 9) Tracer une nuage de points entre la pluie et l'élévation.
- 10) Ajoutez une ligne de tendance dans le graphique précèdent.

Réponses A.3

```
> hist(rain, main="Précipitation annuelle", xlab="P (mm/an)", freq=F) # Histogramme, F(False) pour
n'est pas utiliser la fréquence
> curve(dnorm(x, mean(rain, na.rm = T), sd(rain, na.rm = T)), add = TRUE, col="red") # Ajouter une
courbe de distribution normale en rouge
>split.screen(c(1,2)) #Fonction pour créer une espace des figures, e.g. 2 figures dans 1 ligne et 2
colonnes
>screen(2) #Utiliser cette fonction pour préciser la position avant de tracer la figure
>close.screen(all=TRUE) # fonction pour retourner aux conditions initiales d'une figure par fenêtre
> cov(rain,elev) #covariance
[1] 58855.89
> cor(rain, elev) #coefficient de corrélation r
[1] 0.9182557
> lm(elev ~ rain) #équation de régression linéaire
Call:
Im(elev ~ rain)
Coefficients:
(Intercept)
                 rain
  2486.688
                4.082
> plot(rain,elev,main="Elevation-Rainfall relationship",xlab="Rainfall (mm/yr)", ylab="Elevation
(masl)")
> abline(lm(elev~rain))
```



3. Analyse exploratoire et traitement de données







read.table(file, header = FALSE, sep = "", quote = "\"'", dec = ".", row.names,
col.names, as.is = FALSE, na.strings = "NA", colClasses = NA, nrows = -1, skip = 0,
check.names = TRUE, fill = !blank.lines.skip, strip.white = FALSE, blank.lines.skip =
TRUE, comment.char = "#")

read.csv(file, header = TRUE, sep = ",", quote="\"", dec=".", fill = TRUE, ...)

Lecture de fichiers, base de données

file	the name of the file (within "" or a variable of mode character), possibly with its path (the symbol \ is not allowed and must be		
	replaced by /, even under Windows), or a remote access to a file of		
	type URL (http://)		
header	a logical (FALSE or TRUE) indicating if the file contains the names of		
neadel	the variables on its first line		
sep	the field separator used in the file, for instance sep="\t" if it is a		
	tabulation		
quote	the characters used to cite the variables of mode character		
dec	the character used for the decimal point		
row.names	a vector with the names of the lines which can be either a vector of		
	mode character, or the number (or the name) of a variable of the		
	file (by default: 1, 2, 3,)		
col.names	a vector with the names of the variables (by default: V1, V2, V3,		
)		
as.is	controls the conversion of character variables as factors (if FALSE)		
	or keeps them as characters (TRUE); as.is can be a logical, numeric		
	or character vector specifying the variables to be kept as character		
na.strings	the value given to missing data (converted as NA)		
colClasses	a vector of mode character giving the classes to attribute to the		
	columns		
nrows	the maximum number of lines to read (negative values are ignored)		
skip	the number of lines to be skipped before reading the data		
check.names	if TRUE, checks that the variable names are valid for R		
fill	if TRUE and all lines do not have the same number of variables,		
	"blanks" are added		
strip.white	(conditional to sep) if TRUE, deletes extra spaces before and after		
225	the character variables		
blank.lines.skip	if TRUE, ignores "blank" lines		
comment.char	a character defining comments in the data file, the rest of the		
	line after this character is ignored (to disable this argument, use		
	comment.char = "")		

P. Rau-hidRologie (2023)

Configurer des Séries temporelles

ts(data = NA, start = 1, end = numeric(0), frequency = 1, deltat = 1, ts.eps = getOption("ts.eps"), class, names)

data a vector or a matrix

start the time of the rst observation, either a number, or a vector of

two integers (see the examples below)

end the time of the last observation specied in the same way than

start

frequency the number of observations per time unit

deltat the fraction of the sampling period between successive

observations (ex. 1/12 for monthly data); only one of frequency or

deltat must be given

ts.eps tolerance for the comparison of series. The frequencies

are considered equal if their dierence is less than ts.eps

class to give to the object; the default is "ts" for a single

series, and c("mts", "ts") for a multivariate series

names a vector of mode character with the names of the individual

series in the case of a multivariate series; by default

the names of the columns of data, or Series 1, Series 2, . . .

Ex: ts(donnees, start=c(1964, 1), end=c(2007, 12), frequency=12)

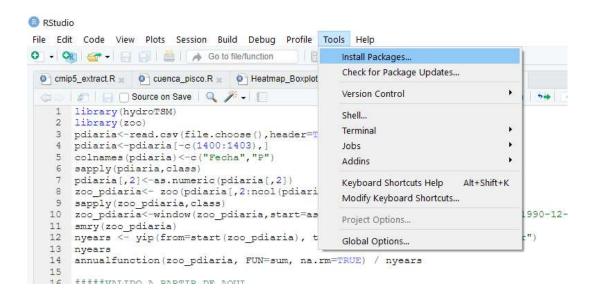
B. Explorer dans les données de précipitations mensuelles stockées dans un fichier d'une station

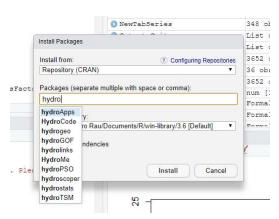
Utilisation des packages: <u>lattice</u>, zoo, <u>hydroTSM</u>

- Installer les packages avec: TOOLS INSTALL PACKAGES: lattice, zoo, hydroTSM
- Télécharger le fichier "pmensual.txt"

https://github.com/hydrocodes/Series_hidro_R/blob/master/Tutorial_files/pmensual.txt

Révision du fichier de type texte (generé depuis MS Excel)





Exercice B

Dans la console de codes ou scripts, creer un code qui fait le suivant:

- 1) Lecture du fichier de précipitations mensuelles "pmensuelle.txt" stockés en format table avec 13 colonnes (année mois1 mois2 mois12) y 45 lignes (nom valeur1 valeur2 ...).
- 2) Tracer tout la série temporelle.
- 3) Ajouter une courbe de tendance du type lowess.
- 4) Tracer une carte de chaleur ou "heatmap"

Sauver le script avec le nom: Analyse_mensuelle.R

Réponses B

library("lattice") #Appeler le package lattice
library("hydroTSM") # Appeler le package hydroTSM
pmensual<-read.table(file.choose(), header = F, check.names = F) #lecture du fichier avec l'option fenêtre
en saillie, chercher la route du fichier et sélectionner. « Header=F" dans le cas où l'entêté ne contient pas
de données sinon que de noms

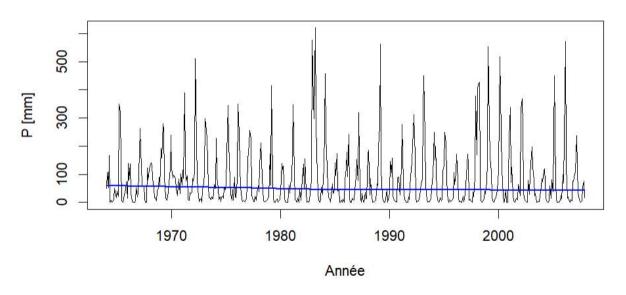
#Visualiser la serie temporelle

```
datos<-pmensual[2:45,2:13]
datos_vector<-as.vector(t(datos)) #convertir en vecteur
datos_ts<-ts(datos_vector, start=c(1964, 1), end=c(2007, 12), frequency=12)
plot.ts(datos_ts, col="black", main=" Précipitation Mensuelle", ylab="P [mm]", xlab="Année")
lines(lowess(time(datos_ts), datos_ts), col="blue", lwd=2) #ajouter la courbe de tendance
```

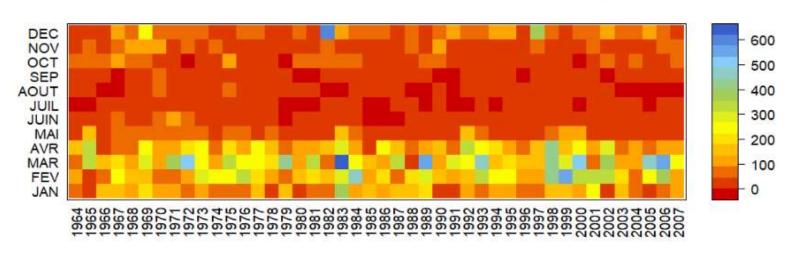
#Carte de chaleur ou HeatMap:

Iluvia<-pmensual[2:45,2:13] #lecture de données de pluies sans etiquettes et mois (depuis 1964 à 2007) meses<-pmensual[1:1,2:13] #lecture de l'entêté des mois dans la premiere ligne colnames(Iluvia)<-unlist(meses) #desagregation des noms de mois et attribuer à la matrice rownames(Iluvia)<-pmensual[2:45,1:1] #désagrégation des dates dans le lignes et attribuer à la matrice matrixplot(Iluvia, ColorRamp="Precipitation", main="Précipitation Mensuelle 1964-2007 (mm/mois)")

Précipitation Mensuelle



Précipitation Mensuelle 1964-2007 (mm/mois)



Références

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