

Package ‘astsa’

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URL <https://github.com/nickpoison/astsa/>,
<https://www.stat.pitt.edu/stoffer/tsa4/>,
<https://www.stat.pitt.edu/stoffer/tsda/>

License GPL-3

LazyLoad yes

LazyData yes

R topics documented:

astsa-package	4
acf1	4
acf2	6
acfm	7
ar.mcmc	8
ar1miss	9
arf	10
arma.spec	10
ARMAtoAR	11
astsa.col	12
BCJ	13
beamd	14
birth	14

blood	15
bnrf1ebv	16
bnrf1hvs	16
cardox	17
ccf2	17
chicken	18
climhyd	19
cmort	20
cpg	20
detrend	21
djia	22
dna2vector	22
EBV	24
econ5	25
EM	25
EM0	27
EM1	29
EQ5	30
EQcount	31
eqexp	31
ESS	32
EXP6	33
FDR	33
ffbs	34
flu	36
fmri	36
fmri1	37
gas	38
gdp	39
globtemp	39
globtempl	40
gnp	41
Grid	42
gtemp	43
gtemp2	43
gtemp_land	44
gtemp_ocean	45
Hare	45
HCT	46
hor	47
jj	47
Kfilter	48
Kfilter0	50
Kfilter1	52
Kfilter2	53
Ksmooth	54
Ksmooth0	57
Ksmooth1	58
Ksmooth2	59
lag1.plot	61
lag2.plot	62
LagReg	63

lap	64
lead	65
Lynx	65
matrixpwr	66
Months	67
mvspec	68
nyse	70
oil	70
part	71
PLT	72
polio	73
polyMul	73
prodn	74
qinfl	75
qintr	76
rec	76
sales	77
salmon	78
salt	78
saltemp	79
sarima	80
sarima.for	82
sarima.sim	83
scatter.hist	85
SigExtract	86
sleep1	87
sleep2	88
so2	90
soi	90
soiltemp	91
sp500.gr	91
sp500w	92
spec.ic	92
specenv	94
speech	96
ssm	96
star	98
stoch.reg	98
sunspotz	99
SV.mcmc	100
SVfilter	101
tempr	102
test.linear	103
trend	104
tsplot	105
unemp	107
UnempRate	108
varve	108
WBC	109

 astsa-package

Applied Statistical Time Series Analysis (more than just data)

Description

Includes data and scripts to accompany [Time Series Analysis and Its Applications: With R Examples \(4th ed, 2017\)](#) and [Time Series: A Data Analysis Approach Using R, \(1st ed, 2019\)](#).

Details

Package:	astsa
Type:	Package
Version:	1.16.5
Date:	2022-10-15
License:	GPL-3
LazyLoad:	yes
LazyData:	yes

Author(s)

David Stoffer <stoffer@pitt.edu>

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

 acf1

Plot and print ACF or PACF of a time series

Description

Produces a plot (and a printout) of the sample ACF or PACF. The zero lag value of the ACF is removed.

Usage

```
acf1(series, max.lag=NULL, plot=TRUE, main=NULL, ylim=NULL, pacf=FALSE,
      ylab=NULL, na.action = na.pass, ...)
```

Arguments

<code>series</code>	The data. Does not have to be a time series object.
<code>max.lag</code>	Maximum lag. Can be omitted. Defaults to $\sqrt{n} + 10$ unless $n < 60$. If the series is seasonal, this will be at least 4 seasons by default.
<code>plot</code>	If TRUE (default), a graph is produced and the values are rounded and listed. If FALSE, no graph is produced and the values are listed but not rounded by the script.
<code>main</code>	Title of graphic; defaults to name of series.
<code>ylim</code>	Specify limits for the y-axis.
<code>pacf</code>	If TRUE, the sample PACF is returned instead of ACF.
<code>ylab</code>	Change y-axis label from default.
<code>na.action</code>	How to handle missing data; default is <code>na.pass</code>
<code>...</code>	Additional arguments passed to <code>tsplot</code>

Details

Will print and/or plot the sample ACF or PACF (if `pacf=TRUE`). The zero lag of the ACF (which is always 1) has been removed. If `plot=TRUE`, a graph is produced and the values are rounded and listed. If FALSE, no graph is produced and the values are listed but not rounded by the script. The error bounds are approximate white noise bounds, $-1/n \pm 2/\sqrt{n}$; no other option is given.

Value

ACF	The sample ACF or PACF
-----	------------------------

Author(s)

D.S. Stoffer

References

You can find demonstrations of `astsa` capabilities at [FUN WITH ASTSA](#).

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In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

Examples

```
acf1(rnorm(100))

acf1(sarima.sim(ar=.9), pacf=TRUE)

# show it to your mom:
acf1(soi, col=2:7, lwd=4, gg=TRUE)
```

acf2

*Plot and print ACF and PACF of a time series***Description**

Produces a simultaneous plot (and a printout) of the sample ACF and PACF on the same scale. The zero lag value of the ACF is removed.

Usage

```
acf2(series, max.lag=NULL, plot=TRUE, main=NULL, ylim=NULL,
      na.action = na.pass, ...)
```

Arguments

series	The data. Does not have to be a time series object.
max.lag	Maximum lag. Can be omitted. Defaults to $\sqrt{n} + 10$ unless $n < 60$. If the series is seasonal, this will be at least 4 seasons by default.
plot	If TRUE (default), a graph is produced and the values are rounded and listed. If FALSE, no graph is produced and the values are listed but not rounded by the script.
main	Title of graphic; defaults to name of series.
ylim	Specify limits for the y-axis.
na.action	How to handle missing data; default is na.pass
...	Additional arguments passed to tsplot

Details

Will print and/or plot the sample ACF and PACF on the same scale. The zero lag of the ACF (which is always 1) has been removed. If plot=TRUE, a graph is produced and the values are rounded and listed. If FALSE, no graph is produced and the values are listed but not rounded by the script. The error bounds are approximate white noise bounds, $-1/n \pm 2/\sqrt{n}$; no other option is given.

Value

ACF	The sample ACF
PACF	The sample PACF

Author(s)

D.S. Stoffer

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).
 The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.
 In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.
 The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

Examples

```
acf2(rnorm(100))

acf2(rnorm(100), 25, main='') # no title

acf2(rnorm(100), plot=FALSE[, 'ACF']) # print only ACF

acf2(soi, col=2:7, lwd=4, gg=TRUE) # mother's day present
```

acfm

*ACF and CCF for Multiple Time Series***Description**

Produces a grid of plots of the sample ACF (diagonal) and CCF (off-diagonal).

Usage

```
acfm(series, max.lag = NULL, na.action = na.pass, ylim = NULL,
      acf.highlight = TRUE, ...)
```

Arguments

<code>series</code>	Multiple time series (at least 2 columns of time series)
<code>max.lag</code>	Maximum lag. Can be omitted. Defaults to $\sqrt{n} + 10$ unless $n < 60$. If the series is seasonal, this will be at least 4 seasons by default.
<code>na.action</code>	How to handle missing data; default is <code>na.pass</code>
<code>ylim</code>	Specify limits for the all correlation axes. If <code>NULL</code> (default) the values are a little wider than the min and max of all values.
<code>acf.highlight</code>	If <code>TRUE</code> (default), the diagonals (ACFs) are highlighted.
<code>...</code>	Additional arguments passed to <code>tsplot</code>

Details

Produces a grid of plots of the sample ACF (diagonal) and CCF (off-diagonal). The plots in the grid are estimates of $\text{corr}\{x(t+\text{LAG}), y(t)\}$. Thus x leads y if LAG is positive and x lags y if LAG is negative.

Author(s)

D.S. Stoffer

References

You can find demonstrations of `astsa` capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

Examples

```
acfm(diff(log(econ5)))

acfm(diff(log(econ5)), gg=TRUE, acf=FALSE)
```

ar.mcmc

*Fit Bayesian AR Model***Description**

Uses Gibbs sampling to fit an AR model to time series data.

Usage

```
ar.mcmc(xdata, porder, n.iter = 1000, n.warmup = 100, plot = TRUE, col = 4,
        prior_var_phi = 50, prior_sig_a = 1, prior_sig_b = 2)
```

Arguments

xdata	time series data (univariate only)
porder	autoregression order
n.iter	number of iterations for the sampler
n.warmup	number of startup iterations for the sampler (these are removed)
plot	if TRUE (default) returns two graphics, (1) the draws after warmup and (2) a scatterplot matrix of the draws with histograms on the diagonal
col	color of the plots
prior_var_phi	prior variance of the vector of AR coefficients; see details
prior_sig_a	first prior for the variance component; see details
prior_sig_b	second prior for the variance component; see details

Details

Assumes a normal-inverse gamma model,

$$x_t = \phi_0 + \phi_1 x_{t-1} + \dots + \phi_p x_{t-p} + \sigma z_t,$$

where z_t is standard Gaussian noise. With Φ being the $(p+1)$ -dimensional vector of the ϕ s, the priors are $\Phi \mid \sigma \sim N(0, \sigma^2 V_0)$ and $\sigma^2 \sim IG(a, b)$, where $V_0 = \gamma^2 I$. Defaults are given for the hyperparameters, but the user may choose (a, b) as (prior_sig_a, prior_sig_b) and γ^2 as prior_var_phi.

The algorithm is efficient and converges quickly. Further details can be found in Example 8.36 of Douc, Moulines, & Stoffer, D. (2014). *Nonlinear Time Series: Theory, Methods and Applications with R Examples*. CRC press. ISBN 9781466502253.

Value

In addition to the graphics (if plot is TRUE), the draws of each parameter (phi0, phi1, ..., sigma) are returned invisibly and various quantiles are displayed.

Author(s)

D.S. Stoffer

Source

Based on the script `arp.mcmc` used in Douc, Moulines, & Stoffer, D. (2014). *Nonlinear Time Series: Theory, Methods and Applications with R Examples*. CRC press. ISBN 9781466502253.

References

You can find demonstrations of `astsa` capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

Examples

```
## Not run:

u = ar.mcmc(rec, 2)

tsplot(u, ncolm=2, col=4) # plot the traces

apply(u, 2, ESS) # effective sample sizes

## End(Not run)
```

ar1miss

AR with Missing Values

Description

Data used in Chapter 6

Format

The format is: Time-Series [1:100] with NA for missing values.

References

You can find demonstrations of `astsa` capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

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arf

*Simulated ARFIMA***Description**

1000 simulated observations from an ARFIMA(1, 1, 0) model with $\phi = .75$ and $d = .4$.

Format

The format is: Time-Series [1:1000] from 1 to 1000: -0.0294 0.7487 -0.3386 -1.0332 -0.2627 ...

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

arma.spec

*Spectral Density of an ARMA Model***Description**

Gives the ARMA spectrum, tests for causality, invertibility, and common zeros.

Usage

```
arma.spec(ar = 0, ma = 0, var.noise = 1, n.freq = 500,
          main='from specified model', frequency=1, ylim=NULL, ...)
```

Arguments

ar	vector of AR parameters
ma	vector of MA parameters
var.noise	variance of the noise
n.freq	number of frequencies
main	title of graphic
frequency	for seasonal models, adjusts the frequency scale
ylim	optional; specify limits for the y-axis
...	additional arguments

Details

The basic call is `arma.spec(ar, ma)` where `ar` and `ma` are vectors containing the model parameters. Use `log='y'` if you want the plot on a log scale. If the model is not causal or invertible an error message is given. If there are approximate common zeros, a spectrum will be displayed and a warning will be given; e.g., `arma.spec(ar=.9, ma=-.9)` will yield a warning and the plot will be the spectrum of white noise.

Value

<code>freq</code>	frequencies - returned invisibly
<code>spec</code>	spectral ordinates - returned invisibly

Author(s)

D.S. Stoffer

References

You can find demonstrations of `astsa` capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

Examples

```
arma.spec(ar = c(1, -.9), ma = .8)

arma.spec(ar = c(1, -.9), log='y')

arma.spec(ar = c(1, -.9), main='AR(2)', gg=TRUE, col=5, lwd=2)

arma.spec(ar=c(rep(0,11),.4), ma=.5, col=5, lwd=3, frequency=12)
```

 ARMAtoAR

Convert ARMA Process to Infinite AR Process

Description

Gives the π -weights in the invertible representation of an ARMA model.

Usage

```
ARMAtoAR(ar = 0, ma = 0, lag.max=20)
```

Arguments

<code>ar</code>	vector of AR coefficients
<code>ma</code>	vector of MA coefficients
<code>lag.max</code>	number of pi-weights desired

Value

A vector of coefficients.

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

Examples

```
ARMAtoAR(ar=.9, ma=.5, 10)
```

```
astsa.col
```

```
astsa color palette with transparency
```

Description

Modifies the opacity level of the astsa color palette.

Usage

```
astsa.col(col = 1, alpha = 1)
```

Arguments

col	numerical vector representing colors (default is 1 or 'black') - see Examples
alpha	factor in [0,1] setting the opacity (default is 1)

Value

a color vector using the astsa color palette at the chosen transparency level

Note

The astsa color palette is attached when the package is attached. The colors follow the R pattern of shades of: (1) black, (2) red, (3) green, (4) blue, (5) cyan, (6) magenta, (7) gold, (8) gray. The opacity of these colors can be changed easily using this script. Values are recycled, e.g., col=9 is the same as col=1.

The astsa palette was developed from two basic ideas. The first is the general idea that time series should be plotted using dark colors. The second is personal in that we prefer to anchor plots with the best blue, dodgerblue3. From there, we used the website <https://www.color-hex.com/> to pick colors of type 2 to 7 that complement dodgerblue3.

Author(s)

D.S.Stoffer

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

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In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

Examples

```
# plotting 2 series that touch (but in a nice way)
tsplot(cbind(gtemp_land, gtemp_ocean), col=astsa.col(c(4,2), .5), lwd=2, spaghetti=TRUE,
       type='o', pch=20, ylab="Temperature Deviations")
legend('topleft', legend=c("Land Only", "Ocean Only"), col=c(4,2), lwd=2, pch=20, bty='n')

# View the astsa palette
barplot(rep(1,8), col=1:8, main='astsa palette', names=1:8)
```

BCJ

Daily Returns of Three Banks

Description

Daily returns of three banks, 1. Bank of America [boa], 2. Citibank [citi], and 3. JP Morgan Chase [jpm], from 2005 to 2017.

Format

The format is: Time-Series [1:3243, 1:3] from 2005 to 2017: -0.01378 -0.01157 -0.00155 -0.01084 0.01252 ... with column names "boa" "citi" "jpm" .

Source

Gong & Stoffer (2021). A Note on Efficient Fitting of Stochastic Volatility Models. *Journal of Time Series Analysis*, 42(2), 186-200.

<https://github.com/nickpoison/Stochastic-Volatility-Models>

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

Examples

```
tsplot(BCJ, col=2:4)
```

beamd

*Infrasonic Signal from a Nuclear Explosion***Description**

Infrasonic signal from a nuclear explosion.

Usage

```
data(beamd)
```

Format

A data frame with 2048 observations (rows) on 3 numeric variables (columns): sensor1, sensor2, sensor3.

Details

This is a data frame consisting of three columns (that are not time series objects). The data are an infrasonic signal from a nuclear explosion observed at sensors on a triangular array.

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

birth

*U.S. Monthly Live Births***Description**

Monthly live births (adjusted) in thousands for the United States, 1948-1979.

Format

The format is: Time-Series [1:373] from 1948 to 1979: 295 286 300 278 272 268 308 321 313 308 ...

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

blood

Daily Blood Work with Missing Values

Description

Multiple time series of measurements made for 91 days on the three variables, log(white blood count) [WBC], log(platelet) [PLT] and hematocrit [HCT]. Missing data code is NA.

Format

Time-Series [1:91, 1:3] from 1 to 91: 2.33 1.89 2.08 1.82 1.82 ...
..\$: NULL ..\$: chr [1:3] "WBC" "PLT" "HCT"

Details

This data set is used in Chapter 6 for a missing data example.

Source

Jones, R.H. (1984). Fitting multivariate models to unequally spaced data. In *Time Series Analysis of Irregularly Observed Data*, pp. 158-188. E. Parzen, ed. Lecture Notes in Statistics, 25, New York: Springer-Verlag.

References

You can find demonstrations of `astsa` capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[HCT](#), [PLT](#), [WBC](#)

Examples

```
tsplot(blood, type='o', pch=19, cex=1.1, col=2:4, gg=TRUE, xlab='day')
```

bnrf1ebv

*Nucleotide sequence - BNRF1 Epstein-Barr***Description**

Nucleotide sequence of the BNRF1 gene of the Epstein-Barr virus (EBV): 1=A, 2=C, 3=G, 4=T.
The data are used in Chapter 7.

Format

The format is: Time-Series [1:3954] from 1 to 3954: 1 4 3 3 1 1 3 1 3 1 ...

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

bnrf1hvs

*Nucleotide sequence - BNRF1 of Herpesvirus saimiri***Description**

Nucleotide sequence of the BNRF1 gene of the herpesvirus saimiri (HVS): 1=A, 2=C, 3=G, 4=T.
The data are used in Chapter 7.

Format

The format is: Time-Series [1:3741] from 1 to 3741: 1 4 3 2 4 4 3 4 4 4 ...

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

cardox

*Monthly Carbon Dioxide Levels at Mauna Loa***Description**

Monthly mean carbon dioxide (in ppm) measured at Mauna Loa Observatory, Hawaii. This is an update to co2 in the datasets package.

Format

The format is: Time-Series [1:729] from March, 1958 to November 2018: 315.71 317.45 317.50 317.10 ...

Details

The carbon dioxide data measured as the mole fraction in dry air, on Mauna Loa constitute the longest record of direct measurements of CO₂ in the atmosphere. They were started by C. David Keeling of the Scripps Institution of Oceanography in March of 1958 at a facility of the National Oceanic and Atmospheric Administration. NOAA started its own CO₂ measurements in May of 1974, and they have run in parallel with those made by Scripps since then. Data are reported as a dry mole fraction defined as the number of molecules of carbon dioxide divided by the number of molecules of dry air multiplied by one million (ppm).

Source

<https://gml.noaa.gov/ccgg/trends/>

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

ccf2

*Cross Correlation***Description**

Produces a nice graphic of the sample CCF of two time series. The actual CCF values are returned invisibly.

Usage

```
ccf2(x, y, max.lag = NULL, main = NULL, ylab = "CCF", plot = TRUE,
      na.action = na.pass, type = c("correlation", "covariance"), ...)
```

Arguments

<code>x, y</code>	univariate time series
<code>max.lag</code>	maximum lag for which to calculate the CCF
<code>main</code>	plot title - if NULL, uses x and y names
<code>ylab</code>	vertical axis label; default is 'CCF'
<code>plot</code>	if TRUE (default) a graphic is produced and the values are returned invisibly. Otherwise, the values are returned.
<code>na.action</code>	how to handle missing values; default is <code>na.pass</code>
<code>type</code>	default is cross-correlation; an option is cross-covariance
<code>...</code>	additional arguments passed to <code>tsplot</code>

Details

This will produce a graphic of the sample $\text{corr}[x(t+\text{lag}), y(t)]$ from `-max.lag` to `max.lag`. Also, the (rounded) values of the CCF are returned invisibly unless `plot=FALSE`. Similar details apply to the cross-covariance.

Author(s)

D.S. Stoffer

References

You can find demonstrations of `astsa` capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

Examples

```
ccf2(soi, rec, plot=FALSE) # now you see it
ccf2(soi, rec)             # now you don't

# happy birthday mom
ccf2(soi, rec, col=rainbow(36, v=.8), lwd=4, gg=TRUE)
```

chicken

Monthly price of a pound of chicken

Description

Poultry (chicken), Whole bird spot price, Georgia docks, US cents per pound

Usage

```
data("chicken")
```

Format

The format is: Time-Series [1:180] from August 2001 to July 2016: 65.6 66.5 65.7 64.3 63.2 ...

Source

<https://www.indexmundi.com/commodities/>

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

climhyd

Lake Shasta inflow data

Description

Lake Shasta inflow data. This is a data frame.

Format

A data frame with 454 observations (rows) on the following 6 numeric variables (columns): Temp, DewPt, CldCvr, WndSpd, Precip, Inflow.

Details

The data are 454 months of measured values for the climatic variables: air temperature, dew point, cloud cover, wind speed, precipitation, and inflow, at Lake Shasta, California. The man-made lake is famous for the placard stating, "We don't swim in your toilet, so don't pee in our lake."

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

cmort

*Cardiovascular Mortality from the LA Pollution study***Description**

Average weekly cardiovascular mortality in Los Angeles County; 508 six-day smoothed averages obtained by filtering daily values over the 10 year period 1970-1979.

Format

The format is: Time-Series [1:508] from 1970 to 1980: 97.8 104.6 94.4 98 95.8 ...

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[lap](#)

cpg

*Hard Drive Cost per GB***Description**

Median annual cost per gigabyte (GB) of storage.

Format

The format is: Time-Series [1:29] from 1980 to 2008: 213000.00 295000.00 260000.00 175000.00 160000.00 ...

Details

The median annual cost of hard drives used in computers. The data are retail prices per GB taken from a sample of manufacturers.

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

detrend	<i>Detrend a Time Series</i>
---------	------------------------------

Description

Returns a time series with the trend removed. The trend can be estimated using polynomial regression or using a lowess fit.

Usage

```
detrend(series, order = 1, lowess = FALSE, lowspan = 2/3)
```

Arguments

series	The time series to be detrended.
order	Order of the polynomial used to estimate the trend with a linear default (order=1) unless lowess is TRUE.
lowess	If TRUE, lowess is used to find the trend. The default is FALSE.
lowspan	The smoother span used for lowess.

Value

The detrended series is returned.

Author(s)

D.S. Stoffer

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[trend](#)

Examples

```
tsplot( cbind(salmon, detrend(salmon)), main='Norwegian Salmon Export Price USD/KG' )
```

djia	<i>Dow Jones Industrial Average</i>
------	-------------------------------------

Description

Daily DJIA values from April 2006 - April 2016

Format

The format is: xts [1:2518, 1:5] 11279 11343 11347 11337 11283 ...
 - attr(*, "class")= chr [1:2] "xts" "zoo"
 ..\$: chr [1:5] "Open" "High" "Low" "Close" "Volume"

Source

The data were obtained via the TTR package and Yahoo financial data. Unfortunately, this does not work now. It seems like the R package quantmod is a good bet and Yahoo still has financial data.

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

dna2vector	<i>Convert DNA Sequence to Indicator Vectors</i>
------------	--

Description

Takes a DNA sequence (string) of general form (e.g., FASTA) and converts it to a sequence of indicator vectors for use with the Spectral Envelope (specenv).

Usage

```
dna2vector(data, alphabet = NULL)
```

Arguments

data	A DNA sequence as a single string.
alphabet	The particular alphabet being used. The default is <code>alphabet=c("A", "C", "G", "T")</code> .

Details

Takes a string of categories and converts it to a matrix of indicators. The data can then be used by the script [specenv](#), which calculates the Spectral Envelope of the sequence (or subsequence). Many different type of sequences can be used, including FASTA and GenBank, as long as the data is a string of categories.

The indicator vectors (as a matrix) are returned invisibly in case the user forgets to put the results in an object wherein the screen would scroll displaying the entire sequence. In other words, the user should do something like `xdata = dna2vector(data)` where `data` is the original sequence.

As an example, if the DNA sequence is in a FASTA file, say `sequence.fasta`, remove the first line which will look like `>V01555.2`. Then the following code can be used to read the data into the session, create the indicator sequence and save it as a compressed R data file:

```
fileName <- 'sequence.fasta'      # name of FASTA file
data      <- readChar(fileName, file.info(fileName)$size) # input the sequence
myseq     <- dna2vector(data)     # convert it to indicators

##== and if you want to compress and save the data ==##
save(myseq, file='myseq.rda')
##== and then load it when needed ==##
load('myseq.rda')
```

Value

matrix of indicator vectors; returned invisibly

Author(s)

D.S. Stoffer

References

You can find demonstrations of `astsa` capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[specenv](#)

Examples

```
# Epstein-Barr virus (entire sequence included in astsa)
xdata = dna2vector(EBV)
head(xdata)

# part of EBV with 1, 2, 3, 4 for "A", "C", "G", "T"
xdata = dna2vector(bnrf1ebv)
head(xdata)
```

```
# raw GenBank sequence
data <-
c("1 agaattcgtc ttgctctatt cacccttact tttcttcttg cccgttctct ttcttagtat
  61 gaatccagta tgcctgcctg taattgttgc gccctacctc ttttggctgg cggctattgc")
xdata = dna2vector(data, alphabet=c('a', 'c', 'g', 't'))
head(xdata)

# raw FASTA sequence
data <-
c("AGAATTCGTCTTGCTCTATTACCCCTTACTTTTCTTCTTGCCCGTTCTTTCTTAGTATGAATCCAGTA
  TGCCTGCCTGTAATTGTTGCGCCCTACCTCTTTGGCTGGCGGCTATTGCCGCCTCGTGTTTCACGGCCT")
xdata = dna2vector(data)
head(xdata)
```

EBV

*Entire Epstein-Barr Virus (EBV) Nucleotide Sequence***Description**

EBV nucleotide sequence - 172281 bp as a single string

Format

The format is: chr "AGAATTCGTCTT ..."

Note

EBV is not useful on its own, but using 'dna2vector', different regions can be explored. For example, `ebv = dna2vector(EBV)`

Source

<https://www.ncbi.nlm.nih.gov/nuccore/V01555.2>

References

You can find demonstrations of `astsa` capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[dna2vector](#)

econ5

*Five Quarterly Economic Series***Description**

Multiple time series of quarterly U.S. unemployment, GNP, consumption, and government and private investment, from 1948-III to 1988-II.

Usage

```
data(econ5)
```

Format

Multiple time series with 161 observations (rows) on the following 5 numeric variables (columns): unemp, gnp, consum, govinv, prinv.

Source

Young, P.C. and Pedregal, D.J. (1999). Macro-economic relativity: government spending, private investment and unemployment in the USA 1948-1998. *Structural Change and Economic Dynamics*, 10, 359-380.

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

EM

*EM Algorithm for State Space Models***Description**

Estimation of the parameters in general linear state space models via the EM algorithm. Missing data may be entered as NA or as zero (0). Inputs in both the state and observation equations are allowed. This script replaces EM0 and EM1.

Usage

```
EM(y, A, mu0, Sigma0, Phi, Q, R, Ups = NULL, Gam = NULL, input = NULL,
    max.iter = 100, tol = 1e-04)
```

Arguments

y	data matrix ($n \times q$), vector or time series, n = number of observations, q = number of series. Use NA or zero (0) for missing data.
A	measurement matrices; can be constant or an array with dimension $\text{dim} = c(q, p, n)$ if time varying. Use NA or zero (0) for missing data.
mu0	initial state mean vector ($p \times 1$)
Sigma0	initial state covariance matrix ($p \times p$)
Phi	state transition matrix ($p \times p$)
Q	state error matrix ($p \times p$)
R	observation error matrix ($q \times q$ - diagonal only)
Ups	state input matrix ($p \times r$); leave as NULL (default) if not needed
Gam	observation input matrix ($q \times r$); leave as NULL (default) if not needed
input	NULL (default) if not needed or a matrix ($n \times r$) of inputs having the same row dimension (n) as y
max.iter	maximum number of iterations
tol	relative tolerance for determining convergence

Details

This script replaces EM0 and EM1 by combining all cases and allowing inputs in the state and observation equations. It uses version 1 of the new [Ksmooth](#) script (hence correlated errors is not allowed).

The states x_t are p -dimensional, the data y_t are q -dimensional, and the inputs u_t are r -dimensional for $t = 1, \dots, n$. The initial state is $x_0 \sim N(\mu_0, \Sigma_0)$.

The general model is

$$\begin{aligned} x_t &= \Phi x_{t-1} + \Upsilon u_t + w_t & w_t &\sim iid N(0, Q) \\ y_t &= A_t x_{t-1} + \Gamma u_t + v_t & v_t &\sim iid N(0, R) \end{aligned}$$

where $w_t \perp v_t$. The observation noise covariance matrix is assumed to be diagonal and it is forced to diagonal otherwise.

The measurement matrices A_t can be constant or time varying. If time varying, they should be entered as an array of dimension $\text{dim} = c(q, p, n)$. Otherwise, just enter the constant value making sure it has the appropriate $q \times p$ dimension.

Value

Phi	Estimate of Phi
Q	Estimate of Q
R	Estimate of R
Ups	Estimate of Upsilon (NULL if not used)
Gam	Estimate of Gamma (NULL if not used)
mu0	Estimate of initial state mean
Sigma0	Estimate of initial state covariance matrix
like	-log likelihood at each iteration
niter	number of iterations to convergence
cvg	relative tolerance at convergence

Author(s)

D.S. Stoffer

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[Kfilter](#), [Ksmooth](#)

Examples

```
# example used for ssm()
# x[t] = Ups + Phi x[t-1] + w[t]
# y[t] = x[t] + v[t]
y = gtemp_land
A = 1; Phi = 1; Ups = 0.01
Q = 0.001; R = 0.01
mu0 = -0.6; Sigma0 = 0.02
input = rep(1, length(y))
( em = EM(y, A, mu0, Sigma0, Phi, Q, R, Ups, Gam=NULL, input) )
```

EM0

EM Algorithm for Time Invariant State Space Models - This script has been superseded by [EM](#)

Description

Estimation of the parameters in a simple state space via the EM algorithm. NOTE: This script has been superseded by [EM](#)

Usage

```
EM0(num, y, A, mu0, Sigma0, Phi, cQ, cR, max.iter = 50, tol = 0.01)
```

Arguments

num	number of observations
y	observation vector or time series
A	time-invariant observation matrix
mu0	initial state mean vector
Sigma0	initial state covariance matrix
Phi	state transition matrix

cQ	Cholesky-like decomposition of state error covariance matrix Q – see details below
cR	Cholesky-like decomposition of state error covariance matrix R – see details below
max.iter	maximum number of iterations
tol	relative tolerance for determining convergence

Details

cQ and cR are the Cholesky-type decompositions of Q and R. In particular, $Q = t(cQ) * cQ$ and $R = t(cR) * cR$ is all that is required (assuming Q and R are valid covariance matrices).

Value

Phi	Estimate of Phi
Q	Estimate of Q
R	Estimate of R
mu0	Estimate of initial state mean
Sigma0	Estimate of initial state covariance matrix
like	-log likelihood at each iteration
niter	number of iterations to convergence
cvg	relative tolerance at convergence

Note

NOTE: This script has been superseded by [EM](#)

Author(s)

D.S. Stoffer

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

EM1	<i>EM Algorithm for General State Space Models - This script has been superseded by EM</i>
-----	--

Description

Estimation of the parameters in the general state space model via the EM algorithm. Inputs are not allowed; see the note. NOTE: This script has been superseded by [EM](#)

Usage

```
EM1(num, y, A, mu0, Sigma0, Phi, cQ, cR, max.iter = 100, tol = 0.001)
```

Arguments

num	number of observations
y	observation vector or time series; use 0 for missing values
A	observation matrices, an array with $\text{dim} = c(q, p, n)$; use 0 for missing values
mu0	initial state mean
Sigma0	initial state covariance matrix
Phi	state transition matrix
cQ	Cholesky-like decomposition of state error covariance matrix Q – see details below
cR	R is diagonal here, so $cR = \text{sqrt}(R)$ – also, see details below
max.iter	maximum number of iterations
tol	relative tolerance for determining convergence

Details

cQ and cR are the Cholesky-type decompositions of Q and R. In particular, $Q = t(cQ) \% \% cQ$ and $R = t(cR) \% \% cR$ is all that is required (assuming Q and R are valid covariance matrices).

Value

Phi	Estimate of Phi
Q	Estimate of Q
R	Estimate of R
mu0	Estimate of initial state mean
Sigma0	Estimate of initial state covariance matrix
like	-log likelihood at each iteration
niter	number of iterations to convergence
cvg	relative tolerance at convergence

Note

NOTE: This script has been superseded by [EM](#)

Author(s)

D.S. Stoffer

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

EQ5

Seismic Trace of Earthquake number 5

Description

Seismic trace of an earthquake [two phases or arrivals along the surface, the primary wave ($t = 1, \dots, 1024$) and the shear wave ($t = 1025, \dots, 2048$)] recorded at a seismic station.

Format

The format is: Time-Series [1:2048] from 1 to 2048: 0.01749 0.01139 0.01512 0.01477 0.00651 ...

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[eqexp](#)

EQcount	<i>EQ Counts</i>
---------	------------------

Description

Series of annual counts of major earthquakes (magnitude 7 and above) in the world between 1900 and 2006.

Format

The format is: Time-Series [1:107] from 1900 to 2006: 13 14 8 10 16 26 ...

Source

Zucchini and MacDonald (2009). Hidden Markov Models for Time Series: An Introduction using R. CRC Press.

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

eqexp	<i>Earthquake and Explosion Seismic Series</i>
-------	--

Description

This is a data frame of the earthquake and explosion seismic series used throughout the text.

Format

A data frame with 2048 observations (rows) on 17 variables (columns). Each column is a numeric vector.

Details

The matrix has 17 columns, the first eight are earthquakes, the second eight are explosions, and the last column is the Novaya Zemlya event of unknown origin.

The column names are: EQ1, EQ2, ..., EQ8; EX1, EX2, ..., EX8; NZ. The first 1024 observations correspond to the P wave, the second 1024 observations correspond to the S wave.

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

ESS	<i>Effective Sample Size (ESS)</i>
-----	------------------------------------

Description

Estimates the ESS of a given vector of samples.

Usage

```
ESS(trace, tol = 1e-08)
```

Arguments

trace	vector of sampled values from an MCMC run (univariate only)
tol	ESS is returned as zero if the estimated spectrum at frequency zero is less than this value

Details

Uses [spec.ic](#) to estimate the spectrum of the input at frequency zero (spec0). Then, ESS is estimated as $ESS = \text{length}(\text{trace}) * \text{var}(\text{trace}) / \text{spec0}$.

Value

Returns the estimated ESS of the input.

Author(s)

D.S. Stoffer

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

Examples

```
# Fit an AR(2) to the Recruitment series
u = ar.mcmc(rec, porder=2, n.iter=1000, plot=FALSE) # it's efficient
# then calculate the ESSs
apply(u, 2, ESS)
```

EXP6

*Seismic Trace of Explosion number 6***Description**

Seismic trace of an explosion [two phases or arrivals along the surface, the primary wave ($t = 1, \dots, 1024$) and the shear wave ($t = 1025, \dots, 2048$)] recorded at a seismic station.

Format

The format is: Time-Series [1:2048] from 1 to 2048: -0.001837 -0.000554 -0.002284 -0.000303 -0.000721 ...

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[eqexp](#)

FDR

*Basic False Discovery Rate***Description**

Computes the basic false discovery rate given a vector of p-values and returns the index of the maximal p-value satisfying the FDR condition.

Usage

```
FDR(pvals, qlevel = 0.05)
```

Arguments

pvals	a vector of pvals on which to conduct the multiple testing
qlevel	the proportion of false positives desired

Value

`fdr.id` NULL if no significant tests, or the index of the maximal p-value satisfying the FDR condition.

Note

This is used primarily in Chapter 7.

Source

Built off of <https://www.stat.berkeley.edu/~paciorek/code/fdr/fdr.R>.

References

You can find demonstrations of `astsa` capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

ffbs

*Forward Filtering Backward Sampling***Description**

FFBS algorithm for state space models

Usage

```
ffbs(y, A, mu0, Sigma0, Phi, sQ, sR, Ups = NULL, Gam = NULL, input = NULL)
```

Arguments

<code>y</code>	Data matrix, vector or time series.
<code>A</code>	Observation matrix. Can be constant or an array with $\text{dim} = c(q, p, n)$ if time varying.
<code>mu0</code>	Initial state mean.
<code>Sigma0</code>	Initial state covariance matrix.
<code>Phi</code>	State transition matrix.
<code>sQ</code>	State error covariance matrix is $Q = sQ \%*\% t(sQ)$ – see details below. In the univariate case, it is the standard deviation.
<code>sR</code>	Observation error covariance matrix is $R = sR \%*\% t(sR)$ – see details below. In the univariate case, it is the standard deviation.
<code>Ups</code>	State input matrix.
<code>Gam</code>	Observation input matrix.
<code>input</code>	matrix or vector of inputs having the same row dimension as <code>y</code> .

Details

Refer to Section 6.12 of edition 4 text. For a linear state space model, the FFBS algorithm provides a way to sample a state sequence $x_{0:n}$ from the posterior $\pi(x_{0:n} \mid \Theta, y_{1:n})$ with parameters Θ and data $y_{1:n}$ as described in Procedure 6.1.

The general model is

$$x_t = \Phi x_{t-1} + \Upsilon u_t + sQ w_t \quad w_t \sim iid N(0, I)$$

$$y_t = A_t x_{t-1} + \Gamma u_t + sR v_t \quad v_t \sim iid N(0, I)$$

where $w_t \perp v_t$. Consequently the state noise covariance matrix is $Q = sQ sQ'$ and the observation noise covariance matrix is $R = sR sR'$ and sQ, sR do not have to be square as long as everything is conformable.

x_t is p-dimensional, y_t is q-dimensional, and u_t is r-dimensional. Note that $sQ w_t$ has to be p-dimensional, but w_t does not, and $sR v_t$ has to be q-dimensional, but v_t does not.

Value

Xs	An array of sampled states
X0n	The sampled initial state (because R is 1-based)

Note

The script uses [kfilter](#). If A_t is constant wrt time, it is not necessary to input an array; see the example.

Author(s)

D.S. Stoffer

Source

Shumway & Stoffer (2017) Edition 4, Section 6.12.

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

Examples

```
## Not run:

## -- this is just one pass - see FUN WITH ASTSA for the real fun --##
# generate some data
set.seed(1)
sQ = 1; sR = 3; n = 100
mu0 = 0; Sigma0 = 10; x0 = rnorm(1,mu0,Sigma0)
w = rnorm(n); v = rnorm(n)
```

```

x = c(x0 + sQ*w[1]); y = c(x[1] + sR*v[1]) # initialize
for (t in 2:n){
  x[t] = x[t-1] + sQ*w[t]
  y[t] = x[t] + sR*v[t]
}
## run one pass of FFBS, plot data, states and sampled states
run = ffbs(y,A=1,mu0=0,Sigma0=10,Phi=1,Ups=0,Gam=0,sQ=1,sR=3,input=0)
tsplot(cbind(y,run$Xs), spaghetti=TRUE, type='o', col=c(8,4), pch=c(1,NA))
legend('topleft', legend=c("y(t)","xs(t)"), lty=1, col=c(8,4), bty="n", pch=c(1,NA))

## End(Not run)

```

flu

*Monthly pneumonia and influenza deaths in the U.S., 1968 to 1978.***Description**

Monthly pneumonia and influenza deaths per 10,000 people in the United States for 11 years, 1968 to 1978.

Usage

```
data(flu)
```

Format

The format is: Time-Series [1:132] from 1968 to 1979: 0.811 0.446 0.342 0.277 0.248 ...

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

fmri

*fMRI - complete data set***Description**

Data (as a vector list) from an fMRI experiment in pain, listed by location and stimulus. The data are BOLD signals when a stimulus was applied for 32 seconds and then stopped for 32 seconds. The signal period is 64 seconds and the sampling rate was one observation every 2 seconds for 256 seconds ($n = 128$). The number of subjects under each condition varies.

Details

The LOCATIONS of the brain where the signal was measured were [1] Cortex 1: Primary Somatosensory, Contralateral, [2] Cortex 2: Primary Somatosensory, Ipsilateral, [3] Cortex 3: Secondary Somatosensory, Contralateral, [4] Cortex 4: Secondary Somatosensory, Ipsilateral, [5] Caudate, [6] Thalamus 1: Contralateral, [7] Thalamus 2: Ipsilateral, [8] Cerebellum 1: Contralateral and [9] Cerebellum 2: Ipsilateral.

The TREATMENTS or stimuli (and number of subjects in each condition) are [1] Awake-Brush (5 subjects), [2] Awake-Heat (4 subjects), [3] Awake-Shock (5 subjects), [4] Low-Brush (3 subjects), [5] Low-Heat (5 subjects), and [6] Low-Shock (4 subjects). Issue the command `summary(fmri)` for further details. In particular, awake (Awake) or mildly anesthetized (Low) subjects were subjected levels of periodic brushing (Brush), application of heat (Heat), and mild shock (Shock) effects.

As an example, `fmri$L1T6` (Location 1, Treatment 6) will show the data for the four subjects receiving the Low-Shock treatment at the Cortex 1 location; note that `fmri[[6]]` will display the same data.

Source

Joseph F. Antognini, Michael H. Buonocore, Elizabeth A. Disbrow, Earl Carstens, Isoflurane anesthesia blunts cerebral responses to noxious and innocuous stimuli: a fMRI study, Life Sciences, Volume 61, Issue 24, 1997, Pages PL349-PL354, ISSN 0024-3205, [https://doi.org/10.1016/S0024-3205\(97\)00960-0](https://doi.org/10.1016/S0024-3205(97)00960-0).

References

You can find demonstrations of `astsa` capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

fmri1

fMRI Data Used in Chapter 1

Description

A data frame that consists of average fMRI BOLD signals at eight locations.

Usage

```
data(fmri1)
```

Format

The format is: mts [1:128, 1:9]

Details

Multiple time series consisting of fMRI BOLD signals at eight locations (in columns 2-9, column 1 is time period), when a stimulus was applied for 32 seconds and then stopped for 32 seconds. The signal period is 64 seconds and the sampling rate was one observation every 2 seconds for 256 seconds ($n = 128$). The columns are labeled: "time" "cort1" "cort2" "cort3" "cort4" "thal1" "thal2" "cere1" "cere2".

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[fmri](#)

gas	<i>Gas Prices</i>
-----	-------------------

Description

New York Harbor conventional regular gasoline weekly spot price FOB (in cents per gallon) from 2000 to mid-2010.

Format

The format is: Time-Series [1:545] from 2000 to 2010: 70.6 71 68.5 65.1 67.9 ...

Details

Pairs with series oil

Source

Data were obtained from: https://www.eia.gov/dnav/pet/pet_pri_spt_s1_w.htm

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also[oil](#)

gdp	<i>Quarterly U.S. GDP</i>
-----	---------------------------

Description

Seasonally adjusted quarterly U.S. GDP from 1947(1) to 2018(3).

Format

The format is: Time-Series [1:287] from 1947 to 2018: 2033 2028 2023 2055 2086 ...

Source

<https://tradingeconomics.com/united-states/gdp>

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

globtemp	<i>Global mean land-ocean temperature deviations to 2015</i>
----------	--

Description

Global mean land-ocean temperature deviations (from 1951-1980 average), measured in degrees centigrade, for the years 1880-2015. This was an update of gtemp, but gtemp_land and gtemp_ocean are the most recent updates.

Format

The format is: Time-Series [1:136] from 1880 to 2015: -0.2 -0.11 -0.1 -0.2 -0.28 -0.31 -0.3 -0.33 -0.2 -0.11 ...

Details

The data were changed after 2011, so there are discrepancies between this data set and gtemp. The differences are explained in the following document: www1.ncdc.noaa.gov/pub/data/ghcn/v3/GHCNM-v3.2.0-FAQ.pdf.

Source

<https://data.giss.nasa.gov/gistemp/graphs/>

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[gtemp_land](#), [gtemp_ocean](#), [globtemp1](#), [gtemp](#), [gtemp2](#)

globtemp1

Global mean land (only) temperature deviations to 2015

Description

Global mean [land only] temperature deviations (from 1951-1980 average), measured in degrees centigrade, for the years 1880-2015. This is an update of gtemp2. Note the data file is globtemp-el not globtemp-one; the el stands for land. The data files gtemp_land and gtemp_ocean are the most recent updates.

Usage

```
data("globtemp1")
```

Format

The format is: Time-Series [1:136] from 1880 to 2015: -0.53 -0.51 -0.41 -0.43 -0.72 -0.56 -0.7 -0.74 -0.53 -0.25 ...

Details

The data were changed after 2011, so there are discrepancies between this data set and gtemp2. The differences are explained in the following document:

www1.ncdc.noaa.gov/pub/data/ghcn/v3/GHCNM-v3.2.0-FAQ.pdf.

Source

<https://data.giss.nasa.gov/gistemp/graphs/>

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[gtemp_land](#), [gtemp_ocean](#), [globtemp](#), [gtemp2](#), [gtemp](#)

gnp	<i>Quarterly U.S. GNP</i>
-----	---------------------------

Description

Seasonally adjusted quarterly U.S. GNP from 1947(1) to 2002(3).

Format

The format is: Time-Series [1:223] from 1947 to 2002: 1489 1497 1500 1524 1547 ...

Source

<https://research.stlouisfed.org/>

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[gdp](#)

Description

Adds a grid to an existing plot with major and minor ticks. Works like R graphics `grid()` but the grid lines are solid and gray and minor ticks are produced by default.

Usage

```
Grid(nx = NULL, ny = nx, col = gray(0.9), lty = 1, lwd = par("lwd"), equilogs = TRUE,
     minor = TRUE, nxm = 2, nym = 2, tick.ratio = 0.5, xm.grid = TRUE, ym.grid = TRUE, ...)
```

Arguments

<code>nx, ny</code>	number of cells of the grid in x and y direction. When NULL, as per default, the grid aligns with the tick marks on the corresponding default axis (i.e., tickmarks as computed by <code>axTicks</code>). When NA, no grid lines are drawn in the corresponding direction.
<code>col</code>	color of the grid lines.
<code>lty</code>	line type of the grid lines.
<code>lwd</code>	line width of the grid lines.
<code>equilogs</code>	logical, only used when log coordinates and alignment with the axis tick marks are active. Setting <code>equilogs = FALSE</code> in that case gives non equidistant tick aligned grid lines.
<code>minor</code>	logical with TRUE (default) adding minor ticks.
<code>nxm, nym</code>	number of intervals in which to divide the area between major tick marks on the x-axis (y-axis). If <code>minor=TRUE</code> , should be > 1 or no minor ticks will be drawn.
<code>tick.ratio</code>	ratio of lengths of minor tick marks to major tick marks. The length of major tick marks is retrieved from <code>par("tck")</code> .
<code>xm.grid, ym.grid</code>	if TRUE (default), adds grid lines at minor x-axis, y-axis ticks.
<code>...</code>	other graphical parameters;

Author(s)

D.S. Stoffer

Source

The code for `grid()` in R graphics and `minor.tick()` from the Hmisc package were combined.

References

You can find demonstrations of `astsa` capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also[grid](#)

gtemp

*Global mean land-ocean temperature deviations***Description**

This data file is old and is here only for compatibility. See [globtemp](#) and [gtemp_land](#). The original description is: Global mean land-ocean temperature deviations (from 1951-1980 average), measured in degrees centigrade, for the years 1880-2009.

Format

The format is: Time-Series [1:130] from 1880 to 2009: -0.28 -0.21 -0.26 -0.27 -0.32 -0.32 -0.29 -0.36 -0.27 -0.17 ...

Source

<https://data.giss.nasa.gov/gistemp/graphs/>

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[gtemp_land](#), [gtemp_ocean](#), [globtemp](#), [globtempl](#), [gtemp2](#)

gtemp2

*Global Mean Surface Air Temperature Deviations***Description**

This data file is old and is here only for compatibility. See [globtemp](#) and [gtemp_land](#). The original description is: Similar to gtemp but the data are based only on surface air temperature data obtained from meteorological stations. The data are temperature deviations (from 1951-1980 average), measured in degrees centigrade, for the years 1880-2009.

Usage

```
data(gtemp2)
```

Format

The format is: Time-Series [1:130] from 1880 to 2009: -0.24 -0.19 -0.14 -0.19 -0.45 -0.32 -0.42 -0.54 -0.24 -0.05 ...

Source

<https://data.giss.nasa.gov/gistemp/graphs/>

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[gtemp_land](#), [gtemp_ocean](#), [globtemp](#), [globtempl](#), [gtemp](#)

gtemp_land

Global mean land temperature deviations - updated to 2017

Description

Annual temperature anomalies (in degrees centigrade) averaged over the Earth's land area from 1880 to 2017.

Format

The format is: Time-Series [1:138] from 1880 to 2017: -0.62 -0.45 -0.47 -0.62 -0.82 ...

Source

<https://data.giss.nasa.gov/gistemp/graphs/>

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[gtemp_ocean](#), [globtemp](#), [globtempl](#), [gtemp2](#)

gtemp_ocean

*Global mean ocean temperature deviations - updated to 2017***Description**

Annual sea surface temperature anomalies averaged over the part of the ocean that is free of ice at all times (open ocean) from 1880 to 2017.

Format

The format is: Time-Series [1:138] from 1880 to 2009: -0.05 0.01 0.00 -0.06 -0.15 ...

Source

<https://data.giss.nasa.gov/gistemp/graphs/>

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[gtemp_land](#), [globtemp](#), [globtempl](#), [gtemp2](#)

Hare

*Snowshoe Hare***Description**

This is one of the classic studies of predator-prey interactions, the 90-year data set is the number, in thousands, of snowshoe hare pelts purchased by the Hudson's Bay Company of Canada. While this is an indirect measure of predation, the assumption is that there is a direct relationship between the number of pelts collected and the number of hare and lynx in the wild.

Usage

```
data("Hare")
```

Format

The format is: Time-Series [1:91] from 1845 to 1935: 19.6 19.6 19.6 12 28 ...

Note

This data set pairs with [Lynx](#). The data are in units of one thousand.

Source

From Odum's "Fundamentals of Ecology", p. 191. Data listed at:
people.whitman.edu/~hundredr/courses/M250F03/LynxHare.txt.

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).
The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.
In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.
The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[Lynx](#)

HCT	<i>Hematocrit Levels</i>
-----	--------------------------

Description

HCT: Measurements made for 91 days on the three variables, log(white blood count) [WBC], log(platelet) [PLT] and hematocrit [HCT]. Missing data code is 0 (zero).

Format

The format is: Time-Series [1:91] from 1 to 91: 30 30 28.5 34.5 34 32 30.5 31 33 34 ...

Details

See Examples 6.1 and 6.9 for more details.

Source

Jones, R.H. (1984). Fitting multivariate models to unequally spaced data. In *Time Series Analysis of Irregularly Observed Data*, pp. 158-188. E. Parzen, ed. Lecture Notes in Statistics, 25, New York: Springer-Verlag.

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).
The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.
In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.
The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[blood](#), [PLT](#), [WBC](#)

hor	<i>Hawaiian occupancy rates</i>
-----	---------------------------------

Description

Quarterly Hawaiian hotel occupancy rate (percent of rooms occupied) from 1982-I to 2015-IV

Format

The format is: Time-Series [1:136] from 1982 to 2015: 79 65.9 70.9 66.7 ...

Source

<https://dbedt.hawaii.gov/economic/qser/tourism/>

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

Examples

```
tsplot(hor, type='c')           # plot data and
text(hor, labels=1:4, col=c(1,4,2,6), cex=.9) # add quarter labels
```

jj	<i>Johnson and Johnson Quarterly Earnings Per Share</i>
----	---

Description

Johnson and Johnson quarterly earnings per share, 84 quarters (21 years) measured from the first quarter of 1960 to the last quarter of 1980.

Format

The format is: Time-Series [1:84] from 1960 to 1981: 0.71 0.63 0.85 0.44 0.61 0.69 0.92 0.55 0.72 0.77 ...

Details

This data set is also included with the R distribution as JohnsonJohnson

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

Kfilter	<i>Quick Kalman Filter</i>
---------	----------------------------

Description

Returns both the predicted and filtered values for various linear state space models (version 1 or 2 - see details). Also evaluates the likelihood at the given parameter values.

Usage

```
Kfilter(y, A, mu0, Sigma0, Phi, sQ, sR, Ups = NULL, Gam = NULL,
        input = NULL, S = NULL, version = 1)
```

Arguments

y	data matrix (n x q), vector or time series, n = number of observations. Use NA or zero (0) for missing data.
A	can be constant or an array with dimension $\text{dim}=c(q,p,n)$ if time varying (see details). Use NA or zero (0) for missing data.
mu0	initial state mean vector (p x 1)
Sigma0	initial state covariance matrix (p x p)
Phi	state transition matrix (p x p)
sQ	state error pre-matrix (see details)
sR	observation error pre-matrix (see details)
Ups	state input matrix (p x r); leave as NULL (default) if not needed
Gam	observation input matrix (q x r); leave as NULL (default) if not needed
input	NULL (default) if not needed or a matrix (n x r) of inputs having the same row dimension (n) as y
S	covariance matrix (p x q) between state and observation errors; not necessary to specify if not needed and only used if version=2.
version	either 1 (default) or 2; version 2 allows for correlated errors

Details

This script replaces Kfilter0, Kfilter1, and Kfilter2 by combining all cases. The major difference is how to specify the covariance matrices; in particular, $sQ = t(cQ)$ and $sR = t(cR)$ where cQ and cR were used in Kfilter0-1-2 scripts.

The states x_t are p -dimensional, the data y_t are q -dimensional, and the inputs u_t are r -dimensional for $t = 1, \dots, n$. The initial state is $x_0 \sim N(\mu_0, \Sigma_0)$.

The measurement matrices A_t can be constant or time varying. If time varying, they should be entered as an array of dimension $\text{dim} = c(q, p, n)$. Otherwise, just enter the constant value making sure it has the appropriate $q \times p$ dimension.

Version 1 (default): The general model is

$$\begin{aligned} x_t &= \Phi x_{t-1} + \Upsilon u_t + sQ w_t & w_t &\sim iid N(0, I) \\ y_t &= A_t x_{t-1} + \Gamma u_t + sR v_t & v_t &\sim iid N(0, I) \end{aligned}$$

where $w_t \perp v_t$. Consequently the state noise covariance matrix is $Q = sQ sQ'$ and the observation noise covariance matrix is $R = sR sR'$ and sQ, sR do not have to be square as long as everything is conformable. Notice the specification of the state and observation covariances has changed from the original scripts.

NOTE: If it is easier to model in terms of Q and R , simply input the square root matrices $sQ = Q^{.5}$ and $sR = R^{.5}$.

Version 2 (correlated errors): The general model is

$$\begin{aligned} x_{t+1} &= \Phi x_t + \Upsilon u_{t+1} + sQ w_t & w_t &\sim iid N(0, I) \\ y_t &= A_t x_{t-1} + \Gamma u_t + sR v_t & v_t &\sim iid N(0, I) \end{aligned}$$

where $\text{Cov}(w_t, v_t) = S$.

NOTE: If it is easier to model in terms of Q and R , simply input the square root matrices $sQ = Q^{.5}$ and $sR = R^{.5}$.

Note that in either version, $sQ w_t$ has to be p -dimensional, but w_t does not, and $sR v_t$ has to be q -dimensional, but v_t does not.

Value

Xp	one-step-ahead prediction of the state
Pp	mean square prediction error
Xf	filter value of the state
Pf	mean square filter error
like	the negative of the log likelihood
innov	innovation series
sig	innovation covariances
Kn	last value of the gain, needed for smoothing

Note

Note that Kfilter is similar to Kfilter-0-1-2 except that only the essential values need to be entered (and come first in the statement); the optional values such as input are set to NULL by default if they are not needed. This version is faster than the older versions. The biggest change was to how the covariances are specified. For example, if you have code that used Kfilter1, just use $sQ = t(cQ)$ and $sR = t(cR)$ here.

NOTE: If it is easier to model in terms of Q and R , simply input the square root matrices $sQ = Q^{.5}$ and $sR = R^{.5}$.

Author(s)

D.S. Stoffer

References

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The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[Ksmooth](#)

Examples

```
# generate some data
set.seed(1)
sQ = 1; sR = 3; n = 100
mu0 = 0; Sigma0 = 10; x0 = rnorm(1,mu0,Sigma0)
w = rnorm(n); v = rnorm(n)
x = c(x0 + sQ*w[1]); y = c(x[1] + sR*v[1]) # initialize
for (t in 2:n){
  x[t] = x[t-1] + sQ*w[t]
  y[t] = x[t] + sR*v[t]
}
# run and plot the filter
run = Kfilter(y, A=1, mu0, Sigma0, Phi=1, sQ, sR)
tsplot(cbind(y,run$Xf), spaghetti=TRUE, type='o', col=c(4,6), pch=c(1,NA), margins=1)
# CRAN tests need extra white space :( so margins=1 is not necessary otherwise
legend('topleft', legend=c("y(t)","Xf(t)"), lty=1, col=c(4,6), bty="n", pch=c(1,NA))
```

Kfilter0

Kalman Filter - This script has been superseded by [Kfilter](#)

Description

Returns the filtered values for the basic time invariant state-space model; inputs are not allowed.
NOTE: This script has been superseded by [Kfilter](#).

Usage

```
Kfilter0(num, y, A, mu0, Sigma0, Phi, cQ, cR)
```

Arguments

num	number of observations
y	data matrix, vector or time series
A	time-invariant observation matrix
mu0	initial state mean vector
Sigma0	initial state covariance matrix
Phi	state transition matrix
cQ	Cholesky-type decomposition of state error covariance matrix Q – see details below
cR	Cholesky-type decomposition of observation error covariance matrix R – see details below

Details

NOTE: This script has been superseded by [Kfilter](#)

Value

xp	one-step-ahead state prediction
Pp	mean square prediction error
xf	filter value of the state
Pf	mean square filter error
like	the negative of the log likelihood
innov	innovation series
sig	innovation covariances
Kn	last value of the gain, needed for smoothing

Author(s)

D.S. Stoffer

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

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The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

Kfilter1

*Kalman Filter - This script has been superseded by [Kfilter](#)***Description**

Returns both the predicted and filtered values for a linear state space model. Also evaluates the likelihood at the given parameter values. NOTE: This script has been superseded by [Kfilter](#).

Usage

```
Kfilter1(num, y, A, mu0, Sigma0, Phi, Ups, Gam, cQ, cR, input)
```

Arguments

num	number of observations
y	data matrix, vector or time series
A	time-varying observation matrix, an array with dim=c(q,p,n)
mu0	initial state mean
Sigma0	initial state covariance matrix
Phi	state transition matrix
Ups	state input matrix; use Ups = 0 if not needed
Gam	observation input matrix; use Gam = 0 if not needed
cQ	Cholesky-type decomposition of state error covariance matrix Q – see details below
cR	Cholesky-type decomposition of observation error covariance matrix R – see details below
input	matrix or vector of inputs having the same row dimension as y; use input = 0 if not needed

Details

NOTE: This script has been superseded by [Kfilter](#)

Value

xp	one-step-ahead prediction of the state
Pp	mean square prediction error
xf	filter value of the state
Pf	mean square filter error
like	the negative of the log likelihood
innov	innovation series
sig	innovation covariances
Kn	last value of the gain, needed for smoothing

Author(s)

D.S. Stoffer

References

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Kfilter2

Kalman Filter - This script has been superseded by [Kfilter](#)

Description

Returns the filtered values for the state space model. In addition, the script returns the evaluation of the likelihood at the given parameter values and the innovation sequence. NOTE: This script has been superseded by [Kfilter](#).

Usage

```
Kfilter2(num, y, A, mu0, Sigma0, Phi, Ups, Gam, Theta, cQ, cR,
        S, input)
```

Arguments

num	number of observations
y	data matrix, vector or time series
A	time-varying observation matrix, an array with $\text{dim} = c(q, p, n)$
mu0	initial state mean
Sigma0	initial state covariance matrix
Phi	state transition matrix
Ups	state input matrix; use Ups = 0 if not needed
Gam	observation input matrix; use Gam = 0 if not needed
Theta	state error pre-matrix
cQ	Cholesky decomposition of state error covariance matrix Q – see details below
cR	Cholesky-type decomposition of observation error covariance matrix R – see details below
S	covariance-type matrix of state and observation errors
input	matrix or vector of inputs having the same row dimension as y; use input = 0 if not needed

Details

NOTE: This script has been superseded by [Kfilter](#)

Value

xp	one-step-ahead prediction of the state
Pp	mean square prediction error
xf	filter value of the state
Pf	mean square filter error
like	the negative of the log likelihood
innov	innovation series
sig	innovation covariances
K	last value of the gain, needed for smoothing

Author(s)

D.S. Stoffer

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

Ksmooth

Quick Kalman Smoother

Description

Returns the smoother values for various linear state space models (version 1 or 2 - see details). The predicted and filtered values and the likelihood at the given parameter values are also returned (via Kfilter),

Usage

```
Ksmooth(y, A, mu0, Sigma0, Phi, sQ, sR, Ups = NULL, Gam = NULL,
        input = NULL, S = NULL, version = 1)
```

Arguments

y	data matrix (n x q), vector or time series, n = number of observations. Use NA or zero (0) for missing data.
A	can be constant or an array with dimension dim=c(q,p,n) if time varying (see details). Use NA or zero (0) for missing data.
mu0	initial state mean vector (p x 1)
Sigma0	initial state covariance matrix (p x p)
Phi	state transition matrix (p x p)

sQ	state error pre-matrix (see details)
sR	observation error pre-matrix (see details)
Ups	state input matrix (p x r); leave as NULL (default) if not needed
Gam	observation input matrix (q x r); leave as NULL (default) if not needed
input	NULL (default) if not needed or a matrix (n x r) of inputs having the same row dimension (n) as y
S	covariance matrix (p x q) between state and observation errors; not necessary to specify if not needed and only used if version=2.
version	either 1 (default) or 2; version 2 allows for correlated errors

Details

This script replaces Ksmooth0, Ksmooth1, and Ksmooth2 by combining all cases. The major difference is how to specify the covariance matrices; in particular, $sQ = t(cQ)$ and $sR = t(cR)$ where cQ and cR were used in Kfilter0-1-2 scripts.

The states x_t are p-dimensional, the data y_t are q-dimensional, and the inputs u_t are r-dimensional for $t = 1, \dots, n$. The initial state is $x_0 \sim N(\mu_0, \Sigma_0)$.

The measurement matrices A_t can be constant or time varying. If time varying, they should be entered as an array of dimension $\text{dim} = c(q, p, n)$. Otherwise, just enter the constant value making sure it has the appropriate $q \times p$ dimension.

Version 1 (default): The general model is

$$x_t = \Phi x_{t-1} + \Upsilon u_t + sQ w_t \quad w_t \sim iid N(0, I)$$

$$y_t = A_t x_{t-1} + \Gamma u_t + sR v_t \quad v_t \sim iid N(0, I)$$

where $w_t \perp v_t$. Consequently the state noise covariance matrix is $Q = sQ sQ'$ and the observation noise covariance matrix is $R = sR sR'$ and sQ, sR do not have to be square as long as everything is conformable. Notice the specification of the state and observation covariances has changed from the original scripts.

NOTE: If it is easier to model in terms of Q and R , simply input the square root matrices $sQ = Q^{.5}$ and $sR = R^{.5}$.

Version 2 (correlated errors): The general model is

$$x_{t+1} = \Phi x_t + \Upsilon u_{t+1} + sQ w_t \quad w_t \sim iid N(0, I)$$

$$y_t = A_t x_{t-1} + \Gamma u_t + sR v_t \quad v_t \sim iid N(0, I)$$

where $\text{Cov}(w_t, v_t) = S$.

NOTE: If it is easier to model in terms of Q and R , simply input the square root matrices $sQ = Q^{.5}$ and $sR = R^{.5}$.

Note that in either version, $sQ w_t$ has to be p-dimensional, but w_t does not, and $sR v_t$ has to be q-dimensional, but v_t does not.

Value

Xs	state smoothers
Ps	smoother mean square error
X0n	initial mean smoother
P0n	initial smoother covariance

J0	initial value of the J matrix
J	the J matrices
Xp	state predictors
Pp	mean square prediction error
Xf	state filters
Pf	mean square filter error
like	negative of the log likelihood
innov	innovation series
sig	innovation covariances
Kn	the value of the last Gain

Note

Note that Ksmooth is similar to Ksmooth-0-1-2 except that only the essential values need to be entered (and come first in the statement); the optional values such as input are set to NULL by default if they are not needed. This version is faster than the older versions. The biggest change was to how the covarainces are specified. For example, if you have code that used Ksmooth1, just use $sQ = t(cQ)$ and $sR = t(cR)$ here.

Author(s)

D.S. Stoffer

References

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The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[Kfilter](#)

Examples

```
# generate some data
set.seed(1)
sQ = 1; sR = 3; n = 100
mu0 = 0; Sigma0 = 10; x0 = rnorm(1,mu0,Sigma0)
w = rnorm(n); v = rnorm(n)
x = c(x0 + sQ*w[1]); y = c(x[1] + sR*v[1]) # initialize
for (t in 2:n){
  x[t] = x[t-1] + sQ*w[t]
  y[t] = x[t] + sR*v[t]
}
# run and plot the filter
run = Ksmooth(y, A=1, mu0, Sigma0, Phi=1, sQ, sR)
tsplot(cbind(y,run$Xs), spaghetti=TRUE, type='o', col=c(4,6), pch=c(1,NA), margins=1)
```



```
# CRAN tests need extra white space :( so margins=1 is not necessary otherwise
legend('topleft', legend=c("y(t)", "Xs(t)"), lty=1, col=c(4,6), bty="n", pch=c(1,NA))
```

Ksmooth0	<i>Kalman Filter and Smoother - This script has been superseded by Ksmooth</i>
----------	--

Description

Returns both the filtered values and smoothed values for the state-space model. NOTE: This script has been superseded by [Ksmooth](#).

Usage

```
Ksmooth0(num, y, A, mu0, Sigma0, Phi, cQ, cR)
```

Arguments

num	number of observations
y	data matrix, vector or time series
A	time-invariant observation matrix
mu0	initial state mean vector
Sigma0	initial state covariance matrix
Phi	state transition matrix
cQ	Cholesky-type decomposition of state error covariance matrix Q – see details below
cR	Cholesky-type decomposition of observation error covariance matrix R – see details below

Details

NOTE: This script has been superseded by [Ksmooth](#)

Value

xs	state smoothers
Ps	smoother mean square error
x0n	initial mean smoother
P0n	initial smoother covariance
J0	initial value of the J matrix
J	the J matrices
xp	one-step-ahead prediction of the state
Pp	mean square prediction error
xf	filter value of the state
Pf	mean square filter error
like	the negative of the log likelihood
Kn	last value of the gain

Author(s)

D.S. Stoffer

References

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The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

Ksmooth1	<i>Kalman Filter and Smoother - This script has been superseded by Ksmooth</i>
----------	--

Description

Returns both the filtered and the smoothed values for the state-space model. NOTE: This script has been superseded by [Ksmooth](#).

Usage

```
Ksmooth1(num, y, A, mu0, Sigma0, Phi, Ups, Gam, cQ, cR, input)
```

Arguments

num	number of observations
y	data matrix, vector or time series
A	time-varying observation matrix, an array with $\text{dim}=c(q,p,n)$
mu0	initial state mean
Sigma0	initial state covariance matrix
Phi	state transition matrix
Ups	state input matrix; use Ups = 0 if not needed
Gam	observation input matrix; use Gam = 0 if not needed
cQ	Cholesky-type decomposition of state error covariance matrix Q – see details below
cR	Cholesky-type decomposition of observation error covariance matrix R – see details below
input	matrix or vector of inputs having the same row dimension as y; use input = 0 if not needed

Details

NOTE: This script has been superseded by [Ksmooth](#)

Value

x_s	state smoothers
P_s	smoother mean square error
x_0	initial mean smoother
P_0	initial smoother covariance
J_0	initial value of the J matrix
J	the J matrices
x_p	one-step-ahead prediction of the state
P_p	mean square prediction error
x_f	filter value of the state
P_f	mean square filter error
$like$	the negative of the log likelihood
K_n	last value of the gain

Author(s)

D.S. Stoffer

References

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Ksmooth2	<i>Kalman Filter and Smoother - This script has been superseded by Ksmooth</i>
----------	--

Description

Returns the filtered and smoothed values for the state-space model. This is the smoother companion to Kfilter2. NOTE: This script has been superseded by [Ksmooth](#).

Usage

```
Ksmooth2(num, y, A, mu0, Sigma0, Phi, Ups, Gam, Theta, cQ, cR,
          S, input)
```

Arguments

num	number of observations
y	data matrix, vector or time series
A	time-varying observation matrix, an array with $\text{dim}=c(q,p,n)$
μ_0	initial state mean
Σ_0	initial state covariance matrix
Phi	state transition matrix
Ups	state input matrix; use Ups = 0 if not needed
Gam	observation input matrix; use Gam = 0 if not needed
Theta	state error pre-matrix
cQ	Cholesky-type decomposition of state error covariance matrix Q – see details below
cR	Cholesky-type decomposition of observation error covariance matrix R – see details below
S	covariance matrix of state and observation errors
input	matrix or vector of inputs having the same row dimension as y; use input = 0 if not needed

Details

NOTE: This script has been superseded by [Ksmooth](#)

Value

xs	state smoothers
Ps	smoother mean square error
J	the J matrices
xp	one-step-ahead prediction of the state
Pp	mean square prediction error
xf	filter value of the state
Pf	mean square filter error
like	the negative of the log likelihood
Kn	last value of the gain

Author(s)

D.S. Stoffer

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

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The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

lag1.plot

*Lag Plot - one time series***Description**

Produces a grid of scatterplots of a series versus lagged values of the series.

Usage

```
lag1.plot(series, max.lag=1, corr=TRUE, smooth=TRUE, col=gray(.1),
          lw1=1, bgl='white', ltcol=1, box.col=8, ...)
```

Arguments

series	the data
max.lag	maximum lag
corr	if TRUE, shows the autocorrelation value in a legend
smooth	if TRUE, adds a lowess fit to each scatterplot
col	color of points; default is gray(.1)
lw1	width of lowess line; default is 1
bgl	background of the ACF legend; default is 'white'
ltcol	legend text color; default is black
box.col	color of the border of the ACF legend; default is 'gray(62)'
...	additional graphical arguments

Author(s)

D.S. Stoffer

References

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The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

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The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[lag2.plot](#)

Examples

```
lag1.plot(log(varve), max.lag=9)
lag1.plot(soi, 12, cex=1, pch=19, col=astsa.col(4, .3), gg=TRUE, corr=FALSE)
```

lag2.plot

*Lag Plot - two time series***Description**

Produces a grid of scatterplots of one series versus another. The first named series is the one that gets lagged.

Usage

```
lag2.plot(series1, series2, max.lag = 0, corr = TRUE, smooth = TRUE, col = gray(.1),
          lw1=1, bgl = 'white', ltcol=1, box.col=8, ...)
```

Arguments

series1	first series (the one that gets lagged)
series2	second series
max.lag	maximum number of lags
corr	if TRUE, shows the cross-correlation value in a legend
smooth	if TRUE, adds a lowess fit to each scatterplot
col	color of points; default is gray(.1)
lw1	width of lowess line; default is 1
bgl	background of the ACF legend; default is 'white'
ltcol	legend text color; default is black
box.col	color of the border of the ACF legend; default is 'gray(62)'
...	additional graphical parameters

Author(s)

D.S. Stoffer

References

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In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[lag1.plot](#)

Examples

```
lag2.plot(soi, rec, max.lag=3)
lag2.plot(soi, rec, 8, cex=1.1, pch=19, col=5, bgl='transparent', lw1=2)
```

LagReg

*Lagged Regression***Description**

Performs lagged regression as discussed in Chapter 4.

Usage

```
LagReg(input, output, L = c(3, 3), M = 40, threshold = 0,
       inverse = FALSE)
```

Arguments

input	input series
output	output series
L	degree of smoothing; see spans in the help file for spec.pgram.
M	must be even; number of terms used in the lagged regression
threshold	the cut-off used to set small (in absolute value) regression coefficients equal to zero
inverse	if TRUE, will fit a forward-lagged regression

Details

For a bivariate series, input is the input series and output is the output series. The degree of smoothing for the spectral estimate is given by L; see spans in the help file for spec.pgram. The number of terms used in the lagged regression approximation is given by M, which must be even. The threshold value is the cut-off used to set small (in absolute value) regression coefficients equal to zero (it is easiest to run LagReg twice, once with the default threshold of zero, and then again after inspecting the resulting coefficients and the corresponding values of the CCF). Setting inverse=TRUE will fit a forward-lagged regression; the default is to run a backward-lagged regression. The script is based on code that was contributed by Professor Doug Wiens, Department of Mathematical and Statistical Sciences, University of Alberta.

Value

Graphs of the estimated impulse response function, the CCF, and the output with the predicted values superimposed.

beta	Estimated coefficients
fit	The output series, the fitted values, and the residuals

Note

See Chapter 4 of the text for an example.

Author(s)

D.S. Stoffer

References

You can find demonstrations of `astsa` capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

lap

LA Pollution-Mortality Study

Description

LA Pollution-Mortality Study (1970-1979, weekly data).

Format

The format is: `mts [1:508, 1:11]`

Details

columns are time series	with names
(1) Total Mortality	<code>tmort</code>
(2) Respiratory Mortality	<code>rmort</code>
(3) Cardiovascular Mortality	<code>cmort</code>
(4) Temperature	<code>tempr</code>
(5) Relative Humidity	<code>rh</code>
(6) Carbon Monoxide	<code>co</code>
(7) Sulfur Dioxide	<code>so2</code>
(8) Nitrogen Dioxide	<code>no2</code>
(9) Hydrocarbons	<code>hycarb</code>
(10) Ozone	<code>o3</code>
(11) Particulates	<code>part</code>

Note

Details may be found in <http://www.sungpark.net/ShumwayAzariPawitan88.pdf>

References

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The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

lead

*Leading Indicator***Description**

Leading indicator, 150 months; taken from Box and Jenkins (1970).

Usage

```
data(lead)
```

Format

The format is: Time-Series [1:150] from 1 to 150: 10.01 10.07 10.32 9.75 10.33 ...

Details

This is also the R time series `BJsales.lead`: The sales time series `BJsales` and leading indicator `BJsales.lead` each contain 150 observations. The objects are of class "ts".

References

You can find demonstrations of `astsa` capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[sales](#)

Lynx

*Canadian Lynx***Description**

This is one of the classic studies of predator-prey interactions, the 90-year data set is the number, in thousands, of lynx pelts purchased by the Hudson's Bay Company of Canada. While this is an indirect measure of predation, the assumption is that there is a direct relationship between the number of pelts collected and the number of hare and lynx in the wild.

Usage

```
data("Lynx")
```

Format

The format is: Time-Series [1:91] from 1845 to 1935: 30.1 45.1 49.1 39.5 21.2 ...

Note

The data are in units of one thousand. This data set pairs with [Hare](#) and is NOT the same as [lynx](#).

Source

From Odum's "Fundamentals of Ecology", p. 191. Additional information at <http://people.whitman.edu/~hundlejr/courses/M250F03/M250.html>

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[Hare](#)

matrixpwr

Powers of a Square Matrix

Description

matrixpwr computes powers of a square matrix including negative powers for nonsingular matrices. %^% is a more intuitive interface as an operator.

Usage

```
matrixpwr(A, power)
```

```
A %^% power
```

Arguments

A	a square matrix
power	single numeric

Details

Raises matrix to the specified power. The matrix must be square and if power < 0, the matrix must be nonsingular.

Note that %^% is defined as "%^%" <- function(A, power) matrixpwr(A, power)

If power = 0, the identity matrix is returned.

Value

Returns matrix raised to the given power.

Author(s)

D.S. Stoffer

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

Examples

```
# 2-state Markov transition matrix to steady state
( P = matrix(c(.7,.4,.3,.6), 2) )
P %^^ 50

# surround with parentheses if used in an expression
c(.5,.5) %*% (P^^50)

# Inverse square root
Q = var(econ5)
Q %^^ -.5
```

Months	<i>Month Labels</i>
--------	---------------------

Description

Provides labels for the (English) months of the year to be used in plotting monthly time series.

Format

The format is: chr [1:12] "J" "F" "M" "A" "M" "J" "J" "A" "S" "O" "N" "D"

Note

Hi Kids. The months of the year in English are:

January, February, March, April, May, June, July, August, September, October, November, December.

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

Examples

```
sAR = sarima.sim(sar=.9, S=12, n=36)
tsplot(sAR, type='c')
points(sAR, pch=Months, cex=1.1, font=4, col=1:4)
```

mvspec

Univariate and Multivariate Spectral Estimation

Description

This is `spec.pgram` with a few changes in the defaults and written so you can easily extract the estimate of the multivariate spectral matrix as `fxx`. The bandwidth calculation has been changed to the more practical definition given in the text and this can be used to replace `spec.pgram`.

Usage

```
mvspec(x, spans = NULL, kernel = NULL, taper = 0, pad = 0,
       fast = TRUE, demean = FALSE, detrend = TRUE,
       plot = TRUE, log='n', type = NULL, na.action = na.fail,
       nxm=2, nym=1, main=NULL, ...)
```

Arguments

<code>x</code>	univariate or multivariate time series (i.e., the <code>p</code> columns of <code>x</code> are time series)
<code>spans</code>	specify smoothing; same as <code>spec.pgram</code>
<code>kernel</code>	specify kernel; same as <code>spec.pgram</code>
<code>taper</code>	specify taper; same as <code>spec.pgram</code> with different default
<code>pad</code>	specify padding; same as <code>spec.pgram</code>
<code>fast</code>	specify use of FFT; same as <code>spec.pgram</code>
<code>demean</code>	if TRUE, series is demeaned first; same as <code>spec.pgram</code>
<code>detrend</code>	if TRUE, series is detrended first; same as <code>spec.pgram</code>
<code>plot</code>	plot the estimate; same as <code>spec.pgram</code>
<code>log</code>	same as <code>spec.pgram</code> but default is 'no'
<code>type</code>	type of plot to be drawn, defaults to lines
<code>na.action</code>	same as <code>spec.pgram</code>
<code>nxm, nym</code>	the number of minor tick mark divisions on x-axis, y-axis; the default is one minor tick on the x-axis and none on the y-axis
<code>main</code>	title of the graphics; if NULL, a suitable title is generated
<code>...</code>	graphical arguments passed to <code>plot.spec</code>

Details

This is built off of `spec.pgram` from the `stats` package with a few changes in the defaults and written so you can easily extract the estimate of the multivariate spectral matrix as `fxx`. The default for the plot is NOT to plot on a log scale and the graphic will have a grid. The bandwidth calculation has been changed to the more practical definition given in the text, $(L_h/n.used) * frequency(x)$. Also, the bandwidth is no longer displayed in the graphic. Although meant to be used to easily obtain multivariate spectral estimates, this script can be used for univariate time series. Note that the script does not taper by default (`taper=0`); this forces the user to do "conscious tapering".

Value

An object of class "spec", which is a list containing at least the following components:

<code>fx</code>	spectral matrix estimates; an array of dimensions <code>dim = c(p, p, nfreq)</code>
<code>freq</code>	vector of frequencies at which the spectral density is estimated.
<code>spec</code>	vector (for univariate series) or matrix (for multivariate series) of estimates of the spectral density at frequencies corresponding to <code>freq</code> .
<code>details</code>	matrix with columns: frequency, period, spectral ordinate(s)
<code>coh</code>	NULL for univariate series. For multivariate time series, a matrix containing the squared coherency between different series. Column $i + (j - 1) * (j - 2) / 2$ of <code>coh</code> contains the squared coherency between columns i and j of <code>x</code> , where $i < j$.
<code>phase</code>	NULL for univariate series. For multivariate time series a matrix containing the cross-spectrum phase between different series. The format is the same as <code>coh</code> .
<code>Lh</code>	Number of frequencies (approximate) used in the band.
<code>n.used</code>	Sample length used for the FFT
<code>df</code>	Degrees of freedom (may be approximate) associated with the spectral estimate.
<code>bandwidth</code>	Bandwidth (may be approximate) associated with the spectral estimate.
<code>method</code>	The method used to calculate the spectrum.

The results are returned invisibly if `plot` is true.

References

You can find demonstrations of `astsa` capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

Examples

```
# real raw periodogram
mvspec(soi)
mvspec(soi, log='y') # on a log scale

# smooth and some details printed
mvspec(soi, spans=c(7,7), taper=.5)$details[1:45,]

# multivariate example
deth = cbind(mdeaths, fdeaths) # two R data sets, male/female monthly deaths ...
tsplot(deth, type='b', col=c(4,6), spaghetti=TRUE, pch=c('M','F'))
dog = mvspec(deth, spans=c(3,3), taper=.1)
dog$fx # look at spectral matrix estimates
dog$bandwidth # bandwidth with time unit = year
dog$df # degrees of freedom
plot(dog, plot.type="coherency") # plot of squared coherency
```

nyse

*Returns of the New York Stock Exchange***Description**

Returns of the New York Stock Exchange (NYSE) from February 2, 1984 to December 31, 1991.

Usage

```
data(nyse)
```

Format

The format is: Time-Series [1:2000] from 1 to 2000: 0.00335 -0.01418 -0.01673 0.00229 -0.01692 ...

Source

S+GARCH module - Version 1.1 Release 2: 1998

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

oil

*Crude oil, WTI spot price FOB***Description**

Crude oil, WTI spot price FOB (in dollars per barrel), weekly data from 2000 to mid-2010.

Format

The format is: Time-Series [1:545] from 2000 to 2010: 26.2 26.1 26.3 24.9 26.3 ...

Details

pairs with the series gas

Source

Data were obtained from the URL: www.eia.doe.gov/dnav/pet/pet_pri_spt_s1_w.htm

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[gas](#)

part

Particulate levels from the LA pollution study

Description

Particulate series corresponding to cmort from the LA pollution study.

Format

The format is: Time-Series [1:508] from 1970 to 1980: 72.7 49.6 55.7 55.2 66 ...

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[lap](#)

PLT

Platelet Levels

Description

PLT: Measurements made for 91 days on the three variables, log(white blood count) [WBC], log(platelet) [PLT] and hematocrit [HCT]. Missing data code is 0 (zero).

Usage

```
data(PLT)
```

Format

The format is: Time-Series [1:91] from 1 to 91: 4.47 4.33 4.09 4.6 4.41 ...

Details

See Examples 6.1 and 6.9 for more details.

Source

Jones, R.H. (1984). Fitting multivariate models to unequally spaced data. In *Time Series Analysis of Irregularly Observed Data*, pp. 158-188. E. Parzen, ed. Lecture Notes in Statistics, 25, New York: Springer-Verlag.

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[blood](#), [HCT](#), [WBC](#)

polio

*Poliomyelitis cases in US***Description**

Monthly time series of poliomyelitis cases reported to the U.S. Centers for Disease Control for the years 1970 to 1983, 168 observations.

Format

The format is: Time-Series [1:168] from 1970 to 1984: 0 1 0 0 1 3 9 2 3 5 ...

Details

The data were originally modelled by Zeger (1988) "A Regression Model for Time Series of Counts," *Biometrika*, 75, 822-835.

Source

Data taken from the gamlss.data package; see <https://www.gamlss.com/>.

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

Examples

```
tsplot(polio, type='s')
```

polyMul

*Multiplication of Two Polynomials***Description**

Multiplication of two polynomials.

Usage

```
polyMul(p, q)
```

Arguments

p	coefficients of first polynomial
q	coefficients of second polynomial

Details

inputs are vectors of coefficients a, b, c, ..., in order of power $ax^0 + bx^1 + cx^2 + \dots$

Value

coefficients of the product in order of power

Author(s)

D.S. Stoffer

Source

based on code from the polymatrix package <https://github.com/namezys/polymatrix>

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

Examples

```
a = 1:3 # 1 + 2x + 3x^2
b = 1:2 # 1 + 2x
polyMul(a, b)
# [1] 1 4 7 6
# 1 + 4x + 7x^2 + 6x^3
```

prodn

Monthly Federal Reserve Board Production Index

Description

Monthly Federal Reserve Board Production Index (1948-1978, n = 372 months).

Usage

```
data(prodn)
```

Format

The format is: Time-Series [1:372] from 1948 to 1979: 40.6 41.1 40.5 40.1 40.4 41.2 39.3 41.6 42.3 43.2 ...

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

qinfl

Quarterly Inflation

Description

Quarterly inflation rate in the Consumer Price Index from 1953-I to 1980-II, n = 110 observations.

Format

The format is: Time-Series [1:110] from 1953 to 1980: 1.673 3.173 0.492 -0.327 -0.333 ...

Details

pairs with qintr (interest rate)

Source

Newbold, P. and T. Bos (1985). *Stochastic Parameter Regression Models*. Beverly Hills: Sage.

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[qintr](#)

qintr	<i>Quarterly Interest Rate</i>
-------	--------------------------------

Description

Quarterly interest rate recorded for Treasury bills from 1953-Ito 1980-II, n = 110 observations.

Format

The format is: Time-Series [1:110] from 1953 to 1980: 1.98 2.15 1.96 1.47 1.06 ...

Details

pairs with qinfl (inflation)

Source

Newbold, P. and T. Bos (1985). *Stochastic Parameter Regression Models*. Beverly Hills: Sage.

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[qinfl](#)

rec	<i>Recruitment (number of new fish index)</i>
-----	---

Description

Recruitment (index of the number of new fish) for a period of 453 months ranging over the years 1950-1987. Recruitment is loosely defined as an indicator of new members of a population to the first life stage at which natural mortality stabilizes near adult levels.

Usage

```
data(rec)
```

Format

The format is: Time-Series [1:453] from 1950 to 1988: 68.6 68.6 68.6 68.6 68.6 ...

Details

can pair with `soi` (Southern Oscillation Index)

Source

Data furnished by Dr. Roy Mendelsohn of the Pacific Fisheries Environmental Laboratory, NOAA (personal communication). Further discussion of the concept of Recruitment may be found here: derekogle.com/fishR/examples/oldFishRVignettes/StockRecruit.pdf

References

You can find demonstrations of `astsa` capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[soi](#)

sales	<i>Sales</i>
-------	--------------

Description

Sales, 150 months; taken from Box and Jenkins (1970).

Format

The format is: Time-Series [1:150] from 1 to 150: 200 200 199 199 199 ...

Details

This is also the R data set `BJsales`: The sales time series `BJsales` and leading indicator `BJsales.lead` each contain 150 observations. The objects are of class "ts".

References

You can find demonstrations of `astsa` capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[lead](#)

salmon

*Monthly export price of salmon***Description**

Farm Bred Norwegian Salmon, export price, US Dollars per Kilogram

Format

The format is: Time-Series [1:166] from September 2003 to June 2017: 2.88 3.16 2.96 3.12 3.23 3.32 3.45 3.61 3.48 3.21 ...

Source

<https://www.indexmundi.com/commodities/>

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

salt

*Salt Profiles***Description**

Salt profiles taken over a spatial grid set out on an agricultural field, 64 rows at 17-ft spacing.

Usage

```
data(salt)
```

Format

The format is: Time-Series [1:64] from 1 to 64: 6 6 6 3 3 3 4 4 4 1.5 ...

Details

pairs with saltemp, temperature profiles on the same grid

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[saltemp](#)

saltemp	<i>Temperature Profiles</i>
---------	-----------------------------

Description

Temperature profiles over a spatial grid set out on an agricultural field, 64 rows at 17-ft spacing.

Usage

```
data(saltemp)
```

Format

The format is: Time-Series [1:64] from 1 to 64: 5.98 6.54 6.78 6.34 6.96 6.51 6.72 7.44 7.74 6.85 ...

Details

pairs with salt, salt profiles on the same grid

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[salt](#)

 sarima

Fit ARIMA Models

Description

Fits ARIMA models (with diagnostics) in a short command. It can also be used to perform regression with autocorrelated errors.

Usage

```
sarima(xdata, p, d, q, P = 0, D = 0, Q = 0, S = -1,
       details = TRUE, xreg=NULL, Model=TRUE,
       fixed=NULL, tol = sqrt(.Machine$double.eps),
       no.constant = FALSE, ...)
```

Arguments

xdata	univariate time series
p	AR order (must be specified)
d	difference order (must be specified)
q	MA order (must be specified)
P	SAR order; use only for seasonal models
D	seasonal difference; use only for seasonal models
Q	SMA order; use only for seasonal models
S	seasonal period; use only for seasonal models
xreg	Optionally, a vector or matrix of external regressors, which must have the same number of rows as xdata.
Model	if TRUE (default), the model orders are printed on the diagnostic plot.
fixed	optional numeric vector of the same length as the total number of parameters. If supplied, only parameters corresponding to NA entries will be estimated.
details	if FALSE, turns off the diagnostic plot and the output from the nonlinear optimization routine, which is <code>optim</code> . The default is TRUE.
tol	controls the relative tolerance (<code>reltol</code> in <code>optim</code>) used to assess convergence. The default is <code>sqrt(.Machine\$double.eps)</code> , the R default.
no.constant	controls whether or not <code>sarima</code> includes a constant in the model. In particular, if there is no differencing (<code>d = 0</code> and <code>D = 0</code>) you get the mean estimate. If there is differencing of order one (either <code>d = 1</code> or <code>D = 1</code> , but not both), a constant term is included in the model. These two conditions may be overridden (i.e., no constant will be included in the model) by setting this to TRUE; e.g., <code>sarima(x, 1, 1, 0, no.constant=TRUE)</code> . Otherwise, no constant or mean term is included in the model. If regressors are included (via <code>xreg</code>), this is ignored.
...	additional graphical arguments

Details

If your time series is in `x` and you want to fit an ARIMA(p,d,q) model to the data, the basic call is `sarima(x,p,d,q)`. The values p,d,q must be specified as there is no default. The results are the parameter estimates, standard errors, AIC, AICc, BIC (as defined in Chapter 2) and diagnostics. To fit a seasonal ARIMA model, the basic call is `sarima(x,p,d,q,P,D,Q,S)`. For example, `sarima(x,2,1,0)` will fit an ARIMA(2,1,0) model to the series in `x`, and `sarima(x,2,1,0,0,1,1,12)` will fit a seasonal ARIMA(2,1,0) * (0,1,1)₁₂ model to the series in `x`. The difference between the information criteria given by `sarima()` and `arima()` is that they differ by a scaling factor of the effective sample size.

Value

<code>fit</code>	the arima object
<code>degrees_of_freedom</code>	Error degrees of freedom
<code>ttable</code>	a little t-table with two-sided p-values
<code>AIC</code>	value of the AIC - all ICs are the values reported in <code>fit</code> divided by the essential number of observations (after differencing)
<code>AICc</code>	value of the AICc
<code>BIC</code>	value of the BIC

References

You can find demonstrations of `astsa` capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[sarima.for](#), [sarima.sim](#)

Examples

```
# easy to use
sarima(rec,2,0,0) # data, p, d, and q
sarima(rec, 2,0,0, details=FALSE)$ttable # print t-table only

(dog <- sarima(log(AirPassengers), 0,1,1, 0,1,1,12))
str(dog$fit)      # fit has all the returned arima values
tsplot(resid(dog$fit)) # plot the innovations (residuals)

# fixed parameters
x = sarima.sim( ar=c(0,-.9), n=200 ) + 50
sarima(x, 2,0,0, fixed=c(0,NA,NA)) # phi1 fixed, phi2 and mean free

# fun with diagnostics
sarima(log(AirPassengers), 0,1,1, 0,1,1,12, gg=TRUE, col=4)
```

 sarima.for

 ARIMA Forecasting

Description

ARIMA forecasting.

Usage

```
sarima.for(xdata,n.ahead,p,d,q,P=0,D=0,Q=0,S=-1,tol=sqrt(.Machine$double.eps),
           no.constant=FALSE, plot=TRUE, plot.all=FALSE,
           xreg = NULL, newxreg = NULL, fixed=NULL, ...)
```

Arguments

xdata	univariate time series
n.ahead	forecast horizon (number of periods)
p	AR order
d	difference order
q	MA order
P	SAR order; use only for seasonal models
D	seasonal difference; use only for seasonal models
Q	SMA order; use only for seasonal models
S	seasonal period; use only for seasonal models
tol	controls the relative tolerance (reltol) used to assess convergence. The default is <code>sqrt(.Machine\$double.eps)</code> , the R default.
no.constant	controls whether or not a constant is included in the model. If <code>no.constant=TRUE</code> , no constant is included in the model. See sarima for more details.
plot	if TRUE (default) the data (or some of it) and the forecasts and bounds are plotted
plot.all	if TRUE, all the data are plotted in the graphic; otherwise, only the last 100 observations are plotted in the graphic.
xreg	Optionally, a vector or matrix of external regressors, which must have the same number of rows as the series. If this is used, <code>newxreg</code> MUST be specified.
newxreg	New values of <code>xreg</code> to be used for prediction. Must have at least <code>n.ahead</code> rows.
fixed	optional numeric vector of the same length as the total number of parameters. If supplied, only parameters corresponding to NA entries will be estimated.
...	additional graphical arguments

Details

For example, `sarima.for(x,5,1,0,1)` will forecast five time points ahead for an ARMA(1,1) fit to `x`. The output prints the forecasts and the standard errors of the forecasts, and supplies a graphic of the forecast with +/- 1 and 2 prediction error bounds.

Value

pred	the forecasts
se	the prediction (standard) errors

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[sarima](#)

Examples

```
sarima.for(log(AirPassengers),12,0,1,1,0,1,1,12)

# fun with the graphic
sarima.for(log(AirPassengers),12,0,1,1,0,1,1,12, gg=TRUE, col=4, main='arf')

# with regressors:
nummy = length(soi)
n.ahead = 24
nureg = time(soi)[nummy] + seq(1,n.ahead)/12
sarima.for(soi,n.ahead,2,0,0,2,0,0,12, xreg=time(soi), newxreg=nureg)
```

sarima.sim

ARIMA Simulation

Description

Simulate data from (seasonal) ARIMA models.

Usage

```
sarima.sim(ar = NULL, d = 0, ma = NULL, sar = NULL, D = 0, sma = NULL, S = NULL,
           n = 500, rand.gen = rnorm, innov = NULL, burnin = NA, t0 = 0, ...)
```

Arguments

ar	coefficients of AR component (does not have to be specified)
d	order of regular difference (does not have to be specified)
ma	coefficients of MA component (does not have to be specified)
sar	coefficients of SAR component (does not have to be specified)
D	order of seasonal difference (does not have to be specified)

sma	coefficients of SMA component (does not have to be specified)
S	seasonal period (does not have to be specified)
n	desired sample size (defaults to 500)
rand.gen	optional; a function to generate the innovations (defaults to normal)
innov	an optional times series of innovations. If not provided, rand.gen is used.
burnin	length of burn-in (a non-negative integer). If NA (the default) a reasonable value is selected.
t0	start time (defaults to 0)
...	additional arguments applied to the innovations. For rand.gen, the standard deviation of the innovations generated by rnorm can be specified by sd or the mean by mean (see details and examples). In addition, rand.gen may be overridden using a preset sequence of innovations specifying innov (see details and examples).

Details

Will generate a time series of length n from the specified SARIMA model using simplified input.

The use of the term mean in ... refers to the generation of normal innovations. For example, `sarima.sim(ar=.9, mean=5)` will generate data using $N(5,1)$ or $5+N(0,1)$ innovations, so that the constant in the model is 5 and the mean of the AR model is $5/(1-.9) = 50$. In `sarima.sim(ma=.9, mean=5)`, however, the model mean is 5 (the constant). Also, a random walk with drift = .1 can be generated by `sarima.sim(d=1, mean=.1, burnin=0)`, which is equivalent to `cumsum(rnorm(500, mean=.1))`. The same story goes if sd is specified; i.e., it's applied to the innovations. Because anything specified in ... refers to the innovations, a simpler way to generate a non-zero mean is to add the value outside the call; see the examples.

If innov is used to input the innovations and override rand.gen, be sure that `length(innov)` is at least $n + \text{burnin}$. If the criterion is not met, the script will return less than the desired number of values and a warning will be given.

Value

A time series of length n from the specified SARIMA model with the specified frequency if the model is seasonal and start time t_0 .

Note

The model autoregressive polynomial ('AR side' = AR x SAR) is checked for causality and the model moving average polynomial ('MA side' = MA x SMA) is checked invertibility. The script stops and reports an error at the first violation of causality or invertibility; i.e., it will not report multiple errors.

Author(s)

D.S. Stoffer

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

Examples

```
## AR(2) with mean 50 [n = 500 is default]
y = sarima.sim(ar=c(1.5,-.75)) + 50
tsplot(y)

## ARIMA(0,1,1) with drift
tsplot(sarima.sim(ma=-.8, d=1, mean=.1))

## SAR(1) example from text
sAR = sarima.sim(sar=.9, S=12, n=36)
tsplot(sAR, type='c')
points(sAR, pch=Months, cex=1.1, font=4, col=1:4)

## SARIMA(0,1,1)x(0,1,1)_12 - B&J's favorite
tsplot(sarima.sim(d=1, ma=-.4, D=1, sma=-.6, S=12, n=120))

## infinite variance t-errors
tsplot(sarima.sim(ar=.9, rand.gen=function(n, ...) rt(n, df=2) ))

## use your own innovations
dog = rexp(150, rate=.5)*sign(runif(150,-1,1))
tsplot(sarima.sim(n=100, ar=.99, innov=dog, burnin=50))

## generate seasonal data but no P, D or Q - you will receive
## a message to make sure that you wanted to do this on purpose:
tsplot(sarima.sim(ar=c(1.5,-.75), n=144, S=12), ylab='doggy', xaxt='n')
mtext(seq(0,144,12), side=1, line=.5, at=0:12)
```

scatter.hist

Scatterplot with Marginal Histograms

Description

Draws a scatterplot with histograms in the margins.

Usage

```
scatter.hist(x, y, xlab = NULL, ylab = NULL, title = NULL, pt.size = 1,
             hist.col = gray(0.82), pt.col = gray(0.1, 0.25), pch = 19,
             reset.par = TRUE, ...)
```

Arguments

x	vector of x-values
y	corresponding vector of y-values
xlab	x-axis label (defaults to name of x)

<code>ylab</code>	y-axis label (defaults to name of y)
<code>title</code>	plot title (optional)
<code>pt.size</code>	size of points in scatterplot
<code>hist.col</code>	color for histograms
<code>pt.col</code>	color of points in scatterplot
<code>pch</code>	scatterplot point character
<code>reset.par</code>	reset graphics - default is TRUE; set to FALSE to add on to scatterplot
<code>...</code>	other graphical parameters

Author(s)

D.S. Stoffer

References

You can find demonstrations of `astsa` capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

Examples

```
scatter.hist(tempr, cmort, hist.col=astsa.col(5,.4), pt.col=5, pt.size=1.5, reset=FALSE)
lines(lowess(tempr, cmort), col=6)
```

SigExtract

Signal Extraction And Optimal Filtering

Description

Performs signal extraction and optimal filtering as discussed in Chapter 4.

Usage

```
SigExtract(series, L = c(3, 3), M = 50, max.freq = 0.05)
```

Arguments

<code>series</code>	univariate time series to be filtered
<code>L</code>	degree of smoothing (may be a vector); see <code>spans</code> in <code>spec.pgram</code> for more details
<code>M</code>	number of terms used in the lagged regression approximation
<code>max.freq</code>	truncation frequency, which must be larger than $1/M$.

Details

The basic function of the script, and the default setting, is to remove frequencies above 1/20 (and, in particular, the seasonal frequency of 1 cycle every 12 time points). The sampling frequency of the time series is set to unity prior to the analysis.

Value

Returns plots of (1) the original and filtered series, (2) the estimated spectra of each series, (3) the filter coefficients and the desired and attained frequency response function. The filtered series is returned invisibly.

Note

The script is based on code that was contributed by Professor Doug Wiens, Department of Mathematical and Statistical Sciences, University of Alberta.

Author(s)

D.S. Stoffer

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

sleep1

Sleep State and Movement Data - Group 1

Description

Sleep-state and number of movements of infants taken from a study on the effects of prenatal exposure to alcohol. This is Group 1 where the mothers did not drink alcohol during pregnancy.

Format

List of 12 (by subjects) : 'data.frame': 120 obs. of 3 variables: .. min : int [1:120] minute (1 to 120) .. state: int [1:120] sleep state 1 to 6 with NA missing (see details) .. mvmnt: int [1:120] number of movements

Details

Per minute sleep state, for approximately 120 minutes, is categorized into one of six possible states, non-REM: NR1 [1] to NR4 [4], and REM [5], or AWAKE [6]. NA means no state is recorded for that minute (if there, it occurs at end of the session). Group 1 (this group) is from mothers who abstained from drinking during pregnancy. In addition, the number of movements per minute are listed.

Source

Stoffer, D. S., Scher, M. S., Richardson, G. A., Day, N. L., Coble, P. A. (1988). A Walsh-Fourier Analysis of the Effects of Moderate Maternal Alcohol Consumption on Neonatal Sleep-State Cycling. *Journal of the American Statistical Association*, 83(404), 954-963. <https://doi.org/10.2307/2290119>

Stoffer, D. S. (1990). Multivariate Walsh-Fourier Analysis. *Journal of Time Series Analysis*, 11(1), 57-73. <https://doi.org/10.1111/j.1467-9892.1990.tb00042.x>

References

You can find demonstrations of `astsa` capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[sleep2](#)

Examples

```
## Not run:

# plot data
par(xpd = NA, oma=c(0,0,0,8) )
tsplot(sleep1[[1]][2:3], type='s', col=2:3, spag=TRUE, gg=TRUE)
legend('topright', inset=c(-0.3,0), bty='n', lty=1, col=2:3, legend=c('sleep state',
  'number of \nmovements'))
## you may have to change the first value of 'inset' in the legend to get it to fit

# spectral analysis
x = dna2vector(sleep1[[1]]$state[1:115], alphabet=c('1','2','3','4','5')) # never awake
specenv(x, spans=c(3,3))
abline(v=1/60, lty=2, col=8)

## End(Not run)
```

sleep2

Sleep State and Movement Data - Group 2

Description

Sleep-state and number of movements of infants taken from a study on the effects of prenatal exposure to alcohol. This is Group 2 where the mothers drank alcohol in moderation during pregnancy.

Format

List of 12 (by subjects) : 'data.frame': 120 obs. of 3 variables: .. min : int [1:120] minute (1 to 120)
 .. state: int [1:120] sleep state 1 to 6 with NA missing (see details) .. mvmnt: int [1:120] number of movements

Details

Per minute sleep state, for approximately 120 minutes, is categorized into one of six possible states, non-REM: NR1 [1] to NR4 [4], and REM [5], or AWAKE [6]. NA means no state is recorded for that minute (if there, it occurs at end of the session). Group 2 (this group) is from mothers who drank alcohol in moderation during pregnancy. In addition, the number of movements per minute are listed.

Source

Stoffer, D. S., Scher, M. S., Richardson, G. A., Day, N. L., Coble, P. A. (1988). A Walsh-Fourier Analysis of the Effects of Moderate Maternal Alcohol Consumption on Neonatal Sleep-State Cycling. *Journal of the American Statistical Association*, 83(404), 954-963. <https://doi.org/10.2307/2290119>

Stoffer, D. S. (1990). Multivariate Walsh-Fourier Analysis. *Journal of Time Series Analysis*, 11(1), 57-73. <https://doi.org/10.1111/j.1467-9892.1990.tb00042.x>

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[sleep1](#)

Examples

```
## Not run:

# plot data
par(xpd = NA, oma=c(0,0,0,8) )
tsplot(sleep2[[3]][2:3], type='s', col=2:3, spag=TRUE, gg=TRUE)
legend('topright', inset=c(-0.3,0), bty='n', lty=1, col=2:3, legend=c('sleep state',
  'number of \nmovements'))
## you may have to change the first value of 'inset' in the legend to get it to fit

# spectral analysis
x = dna2vector(sleep1[[1]]$state[1:115], alphabet=c('1','2','3','4','5')) # never awake
specenv(x, spans=c(3,3))
abline(v=1/60, lty=2, col=8)

## End(Not run)
```

so2

*SO2 levels from the LA pollution study***Description**

Sulfur dioxide levels from the LA pollution study

Format

The format is: Time-Series [1:508] from 1970 to 1980: 3.37 2.59 3.29 3.04 3.39 2.57 2.35 3.38 1.5 2.56 ...

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[lap](#)

soi

*Southern Oscillation Index***Description**

Southern Oscillation Index (SOI) for a period of 453 months ranging over the years 1950-1987.

Format

The format is: Time-Series [1:453] from 1950 to 1988: 0.377 0.246 0.311 0.104 -0.016 0.235 0.137 0.191 -0.016 0.29 ...

Details

pairs with rec (Recruitment)

Source

Data furnished by Dr. Roy Mendelsohn of the Pacific Fisheries Environmental Laboratory, NOAA (personal communication).

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[rec](#)

soiltemp

Spatial Grid of Surface Soil Temperatures

Description

A 64 by 36 matrix of surface soil temperatures.

Format

The format is: num [1:64, 1:36] 6.7 8.9 5 6.6 6.1 7 6.5 8.2 6.7 6.6 ...

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

sp500.gr

Returns of the S&P 500

Description

Daily growth rate of the S&P 500 from 2001 though 2011.

Format

The format is: Time Series; Start = c(2001, 2); End = c(2011, 209); Frequency = 252

Source

Douc, Moulines, & Stoffer (2014). *Nonlinear Time Series: Theory, Methods and Applications with R Examples*. CRC Press. ISBN: <9781466502253>

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

sp500w

Weekly Growth Rate of the Standard and Poor's 500

Description

Weekly closing returns of the SP 500 from 2003 to September, 2012.

Format

An 'xts' object on 2003-01-03 to 2012-09-28; Indexed by objects of class: [Date] TZ: UTC

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

spec.ic

Estimate Spectral Density of a Time Series from AR Fit

Description

Fits an AR model to data and computes (and by default plots) the spectral density of the fitted model based on AIC (default) or BIC.

Usage

```
spec.ic(data, BIC = FALSE, order.max = 30, main = NULL, plot = TRUE,
        detrend = FALSE, method=NULL, ...)
```

Arguments

data	a univariate time series.
BIC	if TRUE, fit is based on BIC. If FALSE (default), fit is based on AIC.
order.max	maximum order of models to fit. Defaults to 30.
main	title. Defaults to name of series, method and chosen order.
plot	if TRUE (default) produces a graphic of the estimated AR spectrum.
detrend	if TRUE, detrends the data first. Default is FALSE.
method	method of estimation - a character string specifying the method to fit the model chosen from the following: "yule-walker", "burg", "ols", "mle", "yw". Defaults to "yule-walker".
...	additional arguments.

Details

Uses ar to fit the best AR model based on pseudo AIC or BIC. No likelihood is calculated unless method='mle' is used, however, the calculations will be slow. The minimum centered AIC and BIC values and the spectral and frequency ordinates are returned silently.

Value

[[1]]	Matrix with columns: ORDER, AIC, BIC
[[2]]	Matrix with columns: freq, spec

Author(s)

D.S. Stoffer

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[ar](#), [spec.ar](#)

Examples

```
## Not run:
# AIC
spec.ic(soi)
spec.ic(sunspotz, method='burg', col=4)

# BIC after detrending on log scale
spec.ic(soi, BIC=TRUE, detrend=TRUE, log='y')

# plot AIC and BIC without spectral estimate
```

```
tsplot(0:30, spec.ic(soi, plot=FALSE)[[1]][,2:3], type='o', xlab='order', nxm=5)

## End(Not run)
```

specenv

Spectral Envelope

Description

Computes the spectral envelope of categorical-valued or real-valued time series.

Usage

```
specenv(xdata, section = NULL, spans = NULL, kernel = NULL, taper = 0,
        significance = 1e-04, plot = TRUE, ylim = NULL, real = FALSE, ...)
```

Arguments

xdata	For categorical-valued sequences, a matrix with rows that are indicators of the categories represented by the columns, possibly a sequence converted using dna2vector . For real-valued sequences, a matrix with at least two columns that are various transformations of the data.
section	of the form start:end where start < end are positive integers; specifies the section used in the analysis - default is the entire sequence.
spans	specify smoothing used in mvspec.
kernel	specify kernel to be used in mvspec.
taper	specify amount of tapering to be used in mvspec.
significance	significance threshold exhibited in plot - default is .0001; set to NA to cancel
plot	if TRUE (default) a graphic of the spectral envelope is produced
ylim	limits of the spectral envelope axis; if NULL (default), a suitable range is calculated.
real	FALSE (default) for categorical-valued sequences and TRUE for real-valued sequences.
...	other graphical parameters.

Details

Calculates the spectral envelope for categorical-valued series as discussed in https://www.stat.pitt.edu/stoffer/dss_files/spenv.pdf and summarized in

<https://doi.org/10.1214/ss/1009212816>.

Alternately, calculates the spectral envelope for real-valued series as discussed in [https://doi.org/10.1016/S0378-3758\(96\)00044-4](https://doi.org/10.1016/S0378-3758(96)00044-4).

These concepts are also presented (with examples) in Section 7.9 (Chapter 7) of Time Series Analysis and Its Applications: With R Examples: <https://www.stat.pitt.edu/stoffer/tsa4/>.

For categorical-valued series, the input xdata must be a matrix of indicators which is perhaps a sequence preprocessed using [dna2vector](#).

For real-valued series, the input `xdata` should be a matrix whose columns are various transformations of the univariate series.

The script does not detrend the data prior to estimating spectra. If this is an issue, then detrend the data prior to using this script.

Value

By default, will produce a graph of the spectral envelope and an approximate significance threshold. A matrix containing: frequency, spectral envelope ordinates, and (1) the scalings of the categories in the order of the categories in the alphabet or (2) the coefficients of the transformations, is returned invisibly.

Author(s)

D.S. Stoffer

References

You can find demonstrations of `astsa` capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[dna2vector](#)

Examples

```
## Not run:
# a DNA sequence
data = bnrfl1ebv
xdata = dna2vector(data)
u = specenv(xdata, section=1:1000, spans=c(7,7))
head(u) # scalings are for A, C, G, and last one T=0 always

# a real-valued series (nyse returns)
x = astsa::nyse
xdata = cbind(x, abs(x), x^2)
u = specenv(xdata, real=TRUE, spans=c(3,3))
# plot optimal transform at freq = .001
beta = u[2, 3:5]
b = beta/beta[2] # makes abs(x) coef=1
gopt = function(x) { b[1]*x+b[2]*abs(x)+b[3]*x^2 }
curve(gopt, -.2, .2, col=4, lwd=2, panel.first=Grid())
g2 = function(x) { b[2]*abs(x) } # corresponding to |x|
curve(g2, -.2,.2, add=TRUE, col=6)

## End(Not run)
```

speech

*Speech Recording***Description**

A small .1 second (1000 points) sample of recorded speech for the phrase "aaa...hhh".

Format

The format is: Time-Series [1:1020] from 1 to 1020: 1814 1556 1442 1416 1352 ...

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

ssm

*State Space Model***Description**

Fits a simple univariate state space model to data. The parameters are estimated (the state regression parameter may be fixed). State predictions, filters, and smoothers and corresponding error variances are evaluated at the estimates. The sample size must be at least 20.

Usage

```
ssm(y, A, phi, alpha, sigw, sigv, fixphi = FALSE)
```

Arguments

y	data
A	measurement value (fixed constant)
phi	initial value of phi, may be fixed
alpha	initial value for alpha
sigw	initial value for sigma[w]
sigv	initial value for sigma[v]
fixphi	if TRUE, the phi parameter is fixed

Details

The script works for a specific univariate state space model,

$$x_t = \alpha + \phi x_{t-1} + w_t \quad \text{and} \quad y_t = Ax_t + v_t.$$

The initial state conditions use a default calculation and cannot be specified. The parameter estimates are printed and the script returns the state predictors and smoothers. The regression parameter ϕ may be fixed.

Value

At the MLEs, these are returned invisibly:

Xp	time series - state prediction, x_t^{t-1}
Pp	corresponding MSPEs, P_t^{t-1}
Xf	time series - state filter, x_t^t
Pf	corresponding MSEs, P_t^t
Xs	time series - state smoother, x_t^n
Ps	corresponding MSEs, P_t^n

Author(s)

D.S. Stoffer

References

You can find demonstrations of `astsa` capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

Examples

```
## Not run:

u = ssm(gtemp_land, A=1, alpha=.01, phi=1, sigw=.05, sigv=.15)
tsplot(gtemp_land, type='o', col=4)
lines(u$Xs, col=6, lwd=2)

## End(Not run)
```

star

*Variable Star***Description**

The magnitude of a star taken at midnight for 600 consecutive days. The data are taken from the classic text, *The Calculus of Observations, a Treatise on Numerical Mathematics*, by E.T. Whittaker and G. Robinson, (1923, Blackie and Son, Ltd.).

Format

The format is: Time-Series [1:600] from 1 to 600: 25 28 31 32 33 33 32 ...

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

stoch.reg

*Frequency Domain Stochastic Regression***Description**

Performs frequency domain stochastic regression discussed in Chapter 7.

Usage

```
stoch.reg(data, cols.full, cols.red, alpha, L, M, plot.which)
```

Arguments

data	data matrix
cols.full	specify columns of data matrix that are in the full model
cols.red	specify columns of data matrix that are in the reduced model (use NULL if there are no inputs in the reduced model)
alpha	test size
L	smoothing - see spans in spec.pgram
M	number of points in the discretization of the integral
plot.which	coh or F.stat, to plot either the squared-coherencies or the F-statistics, respectively

Value

power.full	spectrum under the full model
power.red	spectrum under the reduced model
Betahat	regression parameter estimates
eF	pointwise (by frequency) F-tests
coh	coherency

Note

See Chapter 7 of the text for examples. The script is based on code that was contributed by Professor Doug Wiens, Department of Mathematical and Statistical Sciences, University of Alberta.

Author(s)

D.S. Stoffer

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

sunspotz

Biannual Sunspot Numbers

Description

Biannual smoothed (12-month moving average) number of sunspots from June 1749 to December 1978; n = 459. The "z" on the end is to distinguish this series from the one included with R (called sunspots).

Format

The format is: Time Series: Start = c(1749, 1) End = c(1978, 1) Frequency = 2

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

SV.mcmc

*Fit Bayesian Stochastic Volatility Model***Description**

Fits a stochastic volatility model to a univariate time series of returns.

Usage

```
SV.mcmc(y, nmcmc = 1000, burnin = 100, init = NULL, hyper = NULL, tuning = NULL,
        sigma_MH = NULL, npart = NULL, mcmseed = NULL)
```

Arguments

y	single time series of returns
nmcmc	number of iterations for the MCMC procedure
burnin	number of iterations to discard for the MCMC procedure
init	initial values of (phi, sigma, beta) - default is c(0.9, 0.5, .1)
hyper	hyperparameters for bivariate normal distribution of (phi, sigma); user inputs (mu_phi, mu_q, sigma_phi, sigma_q, rho) - default is c(0.9, 0.5, 0.075, 0.3, -0.25)
tuning	tuning parameter - default is .03
sigma_MH	covariance matrix used for random walk Metropolis; it will be scaled by tuning in the script - default is matrix(c(1, -.25, -.25, 1), nrow=2, ncol=2)
npart	number of particles used in particle filter - default is 10
mcmseed	seed for mcmc - default is 90210

Details

The log-volatility process is x_t and the returns are y_t . The SV model is

$$x_t = \phi x_{t-1} + \sigma w_t \quad y_t = \beta \exp\left\{\frac{1}{2}x_t\right\}\epsilon_t$$

where w_t and ϵ_t are independent standard normal white noise.

The model is fit using a technique described in the paper listed below (in the Source section) where the state parameters (ϕ, σ) are sampled simultaneously with a bivariate normal prior specified in the arguments `init` and `hyper`.

Two graphics are returned: (1) the three parameter traces [with effective sample sizes (ESS)], their ACFs, and their histograms with the .025, .5, and .975 quantiles displayed, and (2) the log-volatility posterior mean along with corresponding .95 credible intervals.

Value

Returned invisibly:

phi	vector of sampled state AR parameter
sigma	vector of sampled state error std deviation
beta	vector of sampled observation error scale
log.vol	matrix of sampled log-volatility
options	values of the input arguments

Note

Except for the data, all the other inputs have defaults. The time to run and the acceptance rate are returned at the end of the analysis. The acceptance rate should be around 28% and this can be adjusted using the tuning parameter.

Author(s)

D.S. Stoffer

Source

Gong & Stoffer (2021). A note on efficient fitting of stochastic volatility models. *Journal of Time Series Analysis*, 42(2), 186-200. <https://github.com/nickpoison/Stochastic-Volatility-Models>

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

Examples

```
## Not run:
#-- A minimal example --##
myrun <- SV.mcmc(sp500w) # results in object myrun - don't forget it

str(myrun) # an easy way to see the default input options

## End(Not run)
```

SVfilter

Switching Filter (for Stochastic Volatility Models)

Description

Performs a special case switching filter when the observational noise is a certain mixture of normals. Used to fit a stochastic volatility model.

Usage

```
SVfilter(num, y, phi0, phi1, sQ, alpha, sR0, mu1, sR1)
```

Arguments

num	number of observations
y	time series of returns
phi0	state constant
phi1	state transition parameter
sQ	state standard deviation
alpha	observation constant
sR0	observation error standard deviation for mixture component zero
mu1	observation error mean for mixture component one
sR1	observation error standard deviation for mixture component one

Value

xp	one-step-ahead prediction of the volatility
Pp	mean square prediction error of the volatility
like	the negative of the log likelihood at the given parameter values

Note

See Example 6.23 in Chapter 6 of the text.

Author(s)

D.S. Stoffer

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

tempr

Temperatures from the LA pollution study

Description

Temperature series corresponding to cmort from the LA pollution study.

Format

The format is: Time-Series [1:508] from 1970 to 1980: 72.4 67.2 62.9 72.5 74.2 ...

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[lap](#)

test.linear

Test Linearity of a Time Series via Normalized Bispectrum

Description

Produces a plot of the tail probabilities of a normalized bispectrum of a series under the assumption the model is a linear process with iid innovations.

Usage

```
test.linear(series, color = TRUE, detrend = FALSE)
```

Arguments

series	the time series (univariate only)
color	if FALSE, the graphic is produced in gray scale
detrend	if TRUE, the series is detrended first

Value

prob	matrix of tail probabilities - returned invisibly
------	---

Note

The null hypothesis is that the data are from a linear process with i.i.d. innovations. Under the null hypothesis, the bispectrum is constant over all frequencies. Chi-squared test statistics are formed in blocks to measure departures from the null hypothesis and the corresponding p-values are displayed in a graphic and returned invisibly. Details are in Hinich, M. and Wolinsky, M. (2005). Normalizing bispectra. *Journal of Statistical Planning and Inference*, 130, 405–411.

Author(s)

D.S. Stoffer

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

Examples

```
## Not run:
test.linear(nyse) # :(
test.linear(soi)  # :)

## End(Not run)
```

trend	<i>Estimate Trend</i>
-------	-----------------------

Description

Estimates the trend (polynomial or lowess) of a time series and returns a graphic of the series with the trend and error bounds superimposed.

Usage

```
trend(series, order = 1, lowess = FALSE, lowspan = .75, robust = TRUE,
      col = c(4, 6), ylab = NULL, ...)
```

Arguments

series	The time series to be analyzed (univariate only).
order	Order of the polynomial used to estimate the trend with a linear default (order=1) unless lowess is TRUE.
lowess	If TRUE, loess from the stats package is used to fit the trend. The default is FALSE.
lowspan	The smoother span used for lowess.
robust	If TRUE (default), the lowess fit is robust.
col	Vector of two colors for the graphic, first the color of the data (default is blue [4]) and second the color of the trend (default is magenta [6]). Both the data and trend line will be the same color if only one value is given.
ylab	Label for the vertical axis (default is the name of the series).
...	Other graphical parameters.

Details

Produces a graphic of the time series with the trend and a .95 pointwise confidence interval superimposed. The trend estimate and the error bounds are returned invisibly.

Value

Produces a graphic and returns the trend estimate `fit` and error bounds `lwr` and `upr` invisibly (see details) and with the same time series attributes as the input series.

Author(s)

D.S. Stoffer

References

You can find demonstrations of `astsa` capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[detrend](#)

Examples

```
## Not run:

par(mfrow=2:1)
trend(soi)
trend(soi, lowess=TRUE)

## End(Not run)
```

tsplot

Time Series Plot

Description

Produces a nice plot of univariate or multiple time series in one easy line.

Usage

```
tsplot(x, y=NULL, main=NULL, ylab=NULL, xlab='Time', type=NULL,
       margins=.25, ncolm=1, byrow=TRUE, minor=TRUE, nxm=2, nym=1,
       xm.grid=TRUE, ym.grid=TRUE, col=1, gg=FALSE, spaghetti=FALSE,
       pch=NULL, lty=1, lwd=1, mgpp=0, ...)
```

Arguments

x, y	time series to be plotted; if both present, x will be the time index.
main	add a plot title - the default is no title.
ylab	y-axis label - the default is the name of the ts object.
xlab	x-axis label - the default is 'Time'.
type	type of plot - the default is line.
margins	inches to add (or subtract) to the margins. Input one value to apply to all margins or a vector of length 4 to add (or subtract) to the (bottom, left, top, right) margins.
ncolm	for multiple time series, the number of columns to plot.
byrow	for multiple time series - if TRUE (default), plot series row wise; if FALSE, plot series column wise.
minor, nxm, nym	if minor=TRUE, the number of minor tick marks on x-axis, y-axis. minor=FALSE removes both or set either to 0 or 1 to remove. The default is one minor tick on the x-axis and none on the y-axis.
xm.grid, ym.grid	if TRUE (default), adds grid lines at minor x-axis, y-axis ticks.
col	line color(s), can be a vector for multiple time series.
gg	if TRUE, will produce a gris-gris plot (gray graphic interior with white grid lines); the default is FALSE. The grammar of astsa is voodoo; see https://musicaficionado.blog/2017/11/08/gris-gris-by-dr-john/
spaghetti	if TRUE, will produce a spaghetti plot (all series on same plot).
pch	plot symbols (default is 1, circle); can be a vector for multiple plots.
lty	line type (default is 1, solid line); can be a vector for multiple plots.
lwd	line width (default is 1); can be a vector for multiple plots.
mgpp	this is used to adjust (add to) the mgp graphics parameters settings (?par), which are c(1.6, .6, 0) here; the R default is c(3, 1, 0). This will be helpful in moving an axis label farther from the axis if necessary.
...	other graphical parameteres; see par .

Value

Produces a graphic and returns it invisibly so it can be saved in an R variable with the ability to replay it; see [recordPlot](#).

Author(s)

D.S. Stoffer

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

Examples

```
## Not run:

# minimal
tsplot(soi)
# prettified
tsplot(soi, col=4, main="Southern Oscillation Index")

# compare these
par(mfrow=2:1)
tsplot(1:453, soi, ylab='SOI', xlab='Month')
# now recklessly add to the margins and add to mgp to get to the default
tsplot(1:453, soi, ylab='SOI', xlab='Month', margins=c(2,3,4,5), las=1, mgpp=c(1.4,.4,0))

# gris-gris multiple plot
tsplot(climhyd, ncolm=2, gg=TRUE, col=2:7, lwd=2)

# spaghetti (and store it in an object - ?recordPlot for details)
x <- replicate(100, cumsum(rcauchy(1000)))/1:1000)
u <- tsplot(x, col=1:8, main='No LLN For You', spaghetti=TRUE)
u # plot on demand

## End(Not run)
```

unemp

U.S. Unemployment

Description

Monthly U.S. Unemployment series (1948-1978, n = 372)

Usage

```
data(unemp)
```

Format

The format is: Time-Series [1:372] from 1948 to 1979: 235 281 265 241 201 ...

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[UnempRate](#)

UnempRate	<i>U.S. Unemployment Rate</i>
-----------	-------------------------------

Description

Monthly U.S. unemployment rate in percent unemployed (Jan, 1948 - Nov, 2016, n = 827)

Format

The format is: Time-Series [1:827] from 1948 to 2017: 4 4.7 4.5 4 3.4 3.9 3.9 3.6 3.4 2.9 ...

Source

<https://data.bls.gov/timeseries/LNU04000000/>

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[unemp](#)

varve	<i>Annual Varve Series</i>
-------	----------------------------

Description

Sedimentary deposits from one location in Massachusetts for 634 years, beginning nearly 12,000 years ago.

Format

The format is: Time-Series [1:634] from 1 to 634: 26.3 27.4 42.3 58.3 20.6 ...

References

You can find demonstrations of astsa capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

In addition, the News and ChangeLog files are at <https://github.com/nickpoison/astsa/blob/master/NEWS.md>.

The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

WBC*White Blood Cell Levels*

Description

WBC: Measurements made for 91 days on the three variables, log(white blood count) [WBC], log(platelet) [PLT] and hematocrit [HCT]. Missing data code is 0 (zero).

Format

The format is: Time-Series [1:91] from 1 to 91: 2.33 1.89 2.08 1.82 1.82 ...

Details

See Examples 6.1 and 6.9 for more details.

Source

Jones, R.H. (1984). Fitting multivariate models to unequally spaced data. In *Time Series Analysis of Irregularly Observed Data*, pp. 158-188. E. Parzen, ed. Lecture Notes in Statistics, 25, New York: Springer-Verlag.

References

You can find demonstrations of `astsa` capabilities at [FUN WITH ASTSA](#).

The most recent version of the package can be found at <https://github.com/nickpoison/astsa/>.

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The webpages for the texts are <https://www.stat.pitt.edu/stoffer/tsa4/> and <https://www.stat.pitt.edu/stoffer/tsda/>.

See Also

[blood](#), [HCT](#), [PLT](#)

Index

- * **attribute**
 - Months, [67](#)
- * **color**
 - astsa.col, [12](#)
- * **datasets**
 - ar1miss, [9](#)
 - arf, [10](#)
 - BCJ, [13](#)
 - beamd, [14](#)
 - birth, [14](#)
 - blood, [15](#)
 - bnrf1ebv, [16](#)
 - bnrf1hvs, [16](#)
 - cardox, [17](#)
 - chicken, [18](#)
 - climhyd, [19](#)
 - cmort, [20](#)
 - cpg, [20](#)
 - djia, [22](#)
 - EBV, [24](#)
 - econ5, [25](#)
 - EQ5, [30](#)
 - eqexp, [31](#)
 - EXP6, [33](#)
 - flu, [36](#)
 - fmri, [36](#)
 - fmri1, [37](#)
 - gas, [38](#)
 - gdp, [39](#)
 - globtemp, [39](#)
 - globtempl, [40](#)
 - gnp, [41](#)
 - gtemp, [43](#)
 - gtemp2, [43](#)
 - gtemp_land, [44](#)
 - gtemp_ocean, [45](#)
 - Hare, [45](#)
 - HCT, [46](#)
 - hor, [47](#)
 - jj, [47](#)
 - lap, [64](#)
 - lead, [65](#)
 - Lynx, [65](#)
 - nyse, [70](#)
 - oil, [70](#)
 - part, [71](#)
 - PLT, [72](#)
 - polio, [73](#)
 - prodn, [74](#)
 - qinfl, [75](#)
 - qintr, [76](#)
 - rec, [76](#)
 - sales, [77](#)
 - salmon, [78](#)
 - salt, [78](#)
 - saltemp, [79](#)
 - sleep1, [87](#)
 - sleep2, [88](#)
 - so2, [90](#)
 - soi, [90](#)
 - soiltemp, [91](#)
 - sp500.gr, [91](#)
 - sp500w, [92](#)
 - speech, [96](#)
 - star, [98](#)
 - sunspotz, [99](#)
 - temp, [102](#)
 - unemp, [107](#)
 - UnempRate, [108](#)
 - varve, [108](#)
 - WBC, [109](#)
- * **manip**
 - dna2vector, [22](#)
- * **math**
 - matrixpwr, [66](#)
 - polyMul, [73](#)
- * **package**
 - astsa-package, [4](#)
- * **ts**
 - acf1, [4](#)
 - acf2, [6](#)
 - acfm, [7](#)
 - ar.mcmc, [8](#)
 - arma.spec, [10](#)
 - ARMAtoAR, [11](#)
 - astsa-package, [4](#)

- ccf2, 17
- detrend, 21
- EM, 25
- EM0, 27
- EM1, 29
- ESS, 32
- ffbs, 34
- Kfilter, 48
- Kfilter0, 50
- Kfilter1, 52
- Kfilter2, 53
- Ksmooth, 54
- Ksmooth0, 57
- Ksmooth1, 58
- Ksmooth2, 59
- lag1.plot, 61
- lag2.plot, 62
- LagReg, 63
- mvspec, 68
- sarima, 80
- sarima.for, 82
- sarima.sim, 83
- SigExtract, 86
- specenv, 94
- ssm, 96
- stoch.reg, 98
- SV.mcmc, 100
- SVfilter, 101
- test.linear, 103
- trend, 104
- tsplot, 105
- %%(matrixpwr), 66
- acf1, 4
- acf2, 6
- acfm, 7
- ar, 93
- ar.mcmc, 8
- ar1miss, 9
- arf, 10
- arma.spec, 10
- ARMAtoAR, 11
- astsa (astsa-package), 4
- astsa-package, 4
- astsa.col, 12
- BCJ, 13
- beamd, 14
- birth, 14
- blood, 15, 46, 72, 109
- bnrf1ebv, 16
- bnrf1hvs, 16
- cardox, 17
- ccf2, 17
- chicken, 18
- climhyd, 19
- cmort, 20
- cpg, 20
- detrend, 21, 105
- djia, 22
- dna2vector, 22, 24, 94, 95
- EBV, 24
- econ5, 25
- EM, 25, 27–29
- EM0, 27
- EM1, 29
- EQ5, 30
- EQcount, 31
- eqexp, 30, 31, 33
- ESS, 32
- EXP6, 33
- FDR, 33
- ffbs, 34
- flu, 36
- fmri, 36, 38
- fmri1, 37
- gas, 38, 71
- gdp, 39, 41
- globtemp, 39, 41, 43–45
- globtempl, 40, 40, 43–45
- gnp, 41
- Grid, 42
- grid, 43
- gtemp, 40, 41, 43, 44
- gtemp2, 40, 41, 43, 43, 44, 45
- gtemp_land, 40, 41, 43, 44, 44, 45
- gtemp_ocean, 40, 41, 43, 44, 45
- Hare, 45, 66
- HCT, 15, 46, 72, 109
- hor, 47
- jj, 47
- Kfilter, 27, 35, 48, 50–53, 56
- Kfilter0, 50
- Kfilter1, 52
- Kfilter2, 53
- Ksmooth, 26, 27, 50, 54, 57–60
- Ksmooth0, 57
- Ksmooth1, 58
- Ksmooth2, 59

lag1.plot, 61, 62
 lag2.plot, 61, 62
 LagReg, 63
 lap, 20, 64, 71, 90, 103
 lead, 65, 77
 Lynx, 45, 46, 65
 lynx, 66

 matrixpwr, 66
 Months, 67
 mvspec, 68

 nyse, 70

 oil, 39, 70

 par, 106
 part, 71
 PLT, 15, 46, 72, 109
 polio, 73
 polyMul, 73
 prodn, 74

 qinfl, 75, 76
 qintr, 75, 76

 rec, 76, 91
 recordPlot, 106

 sales, 65, 77
 salmon, 78
 salt, 78, 79
 saltemp, 79, 79
 sarima, 80, 82, 83
 sarima.for, 81, 82
 sarima.sim, 81, 83
 scatter.hist, 85
 SigExtract, 86
 sleep1, 87, 89
 sleep2, 88, 88
 so2, 90
 soi, 77, 90
 soiltemp, 91
 sp500.gr, 91
 sp500w, 92
 spec.ar, 93
 spec.ic, 32, 92
 specenv, 23, 94
 speech, 96
 ssm, 96
 star, 98
 stoch.reg, 98
 sunspotz, 99
 SV.mcmc, 100

 SVfilter, 101

 tempr, 102
 test.linear, 103
 trend, 21, 104
 tsplot, 5–7, 18, 105

 unemp, 107, 108
 UnempRate, 107, 108

 varve, 108

 WBC, 15, 46, 72, 109