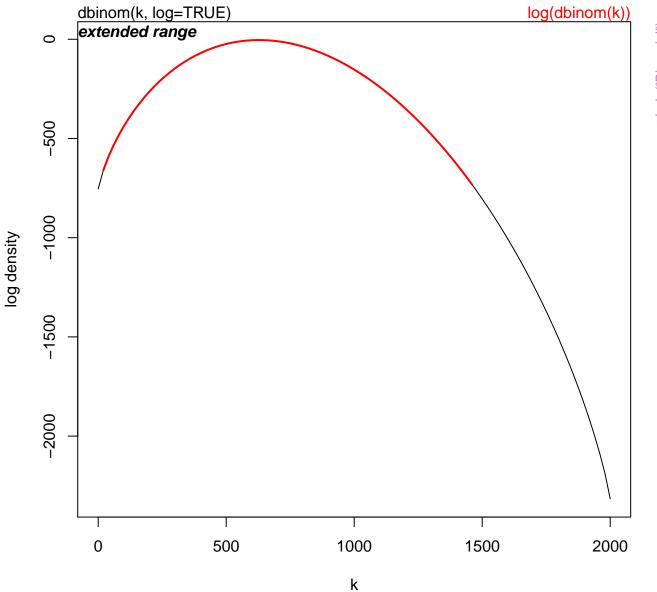
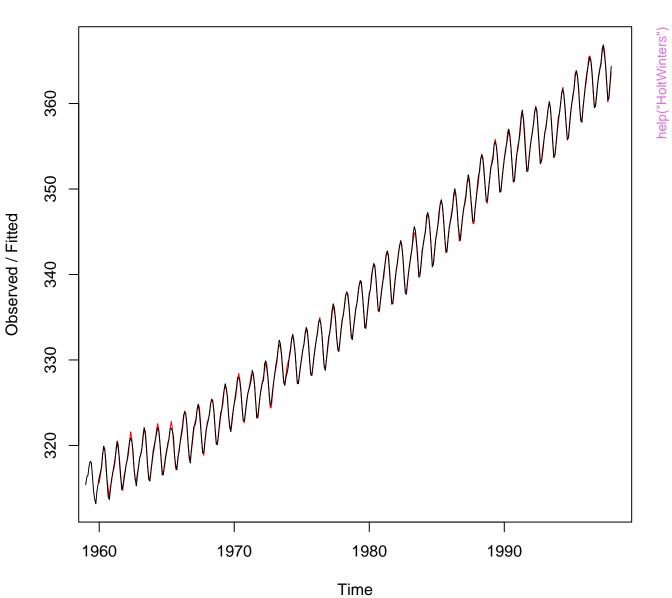
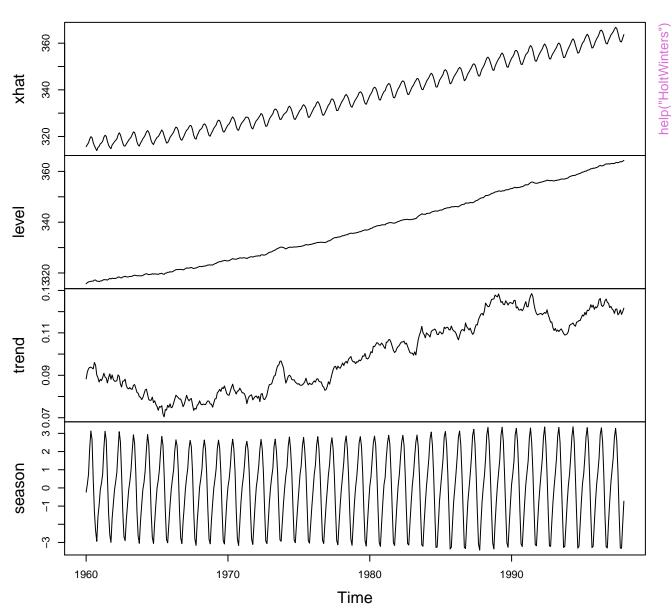
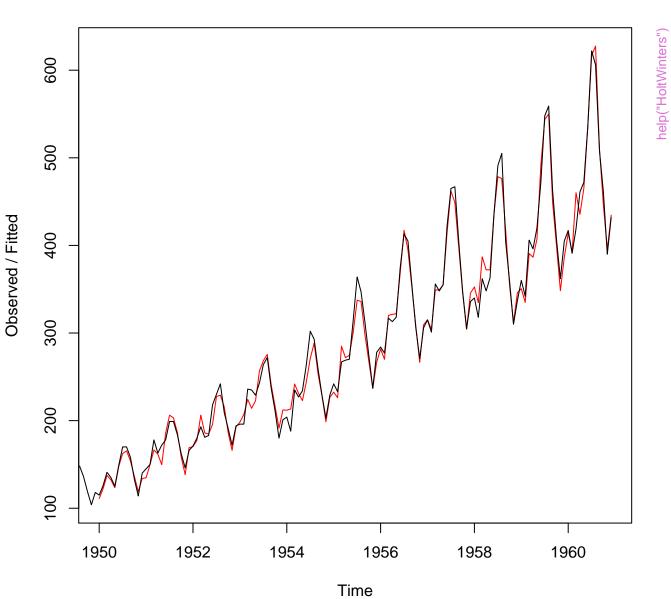
#### dbinom(\*, log=TRUE) is better than log(dbinom(\*))



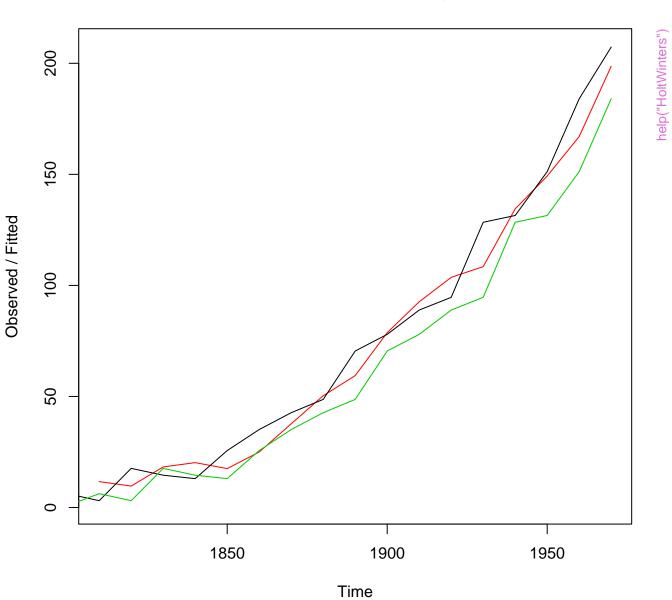




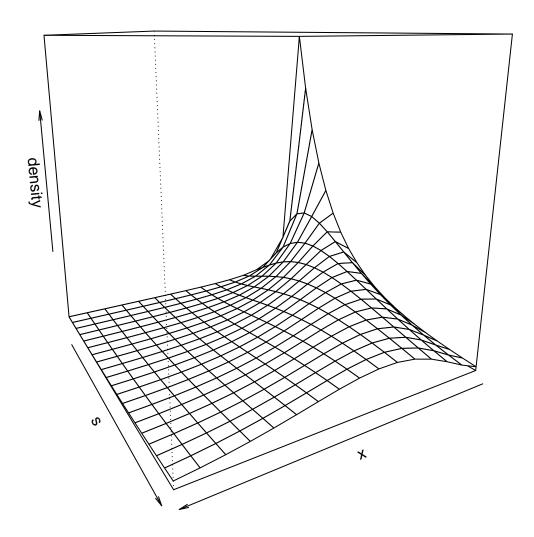




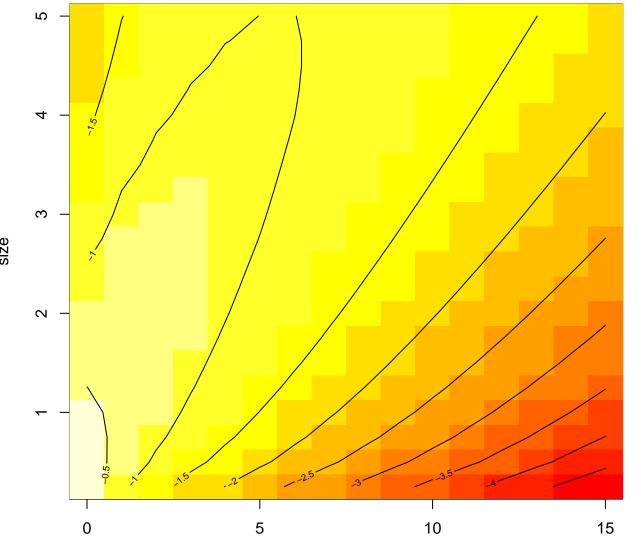
#### **Holt-Winters filtering**

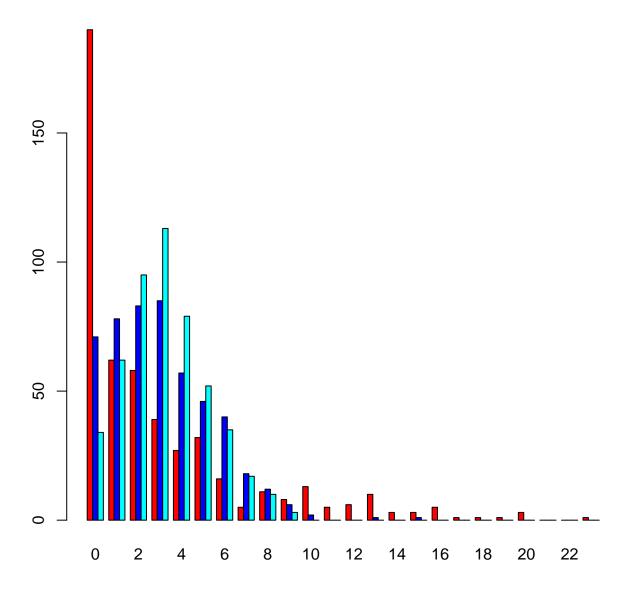


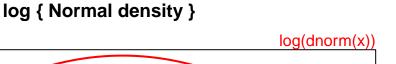
#### negative binomial density(x,s, pr = 0.4) vs. x & s



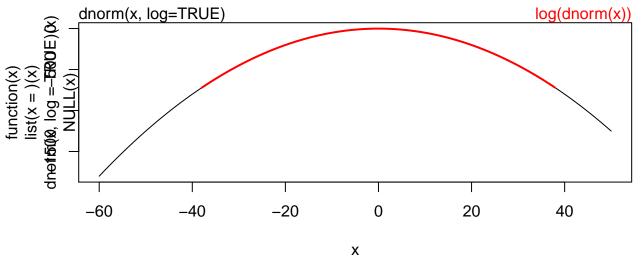
#### log [ negative binomial density(x,s, pr = 0.4) vs. x & s ]

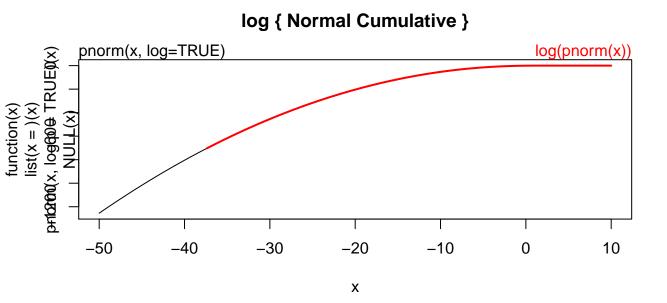


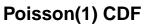


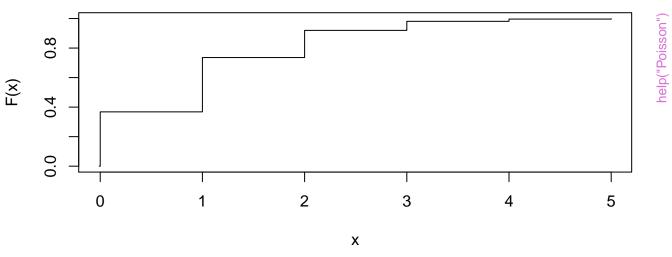


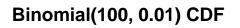
help("Normal")

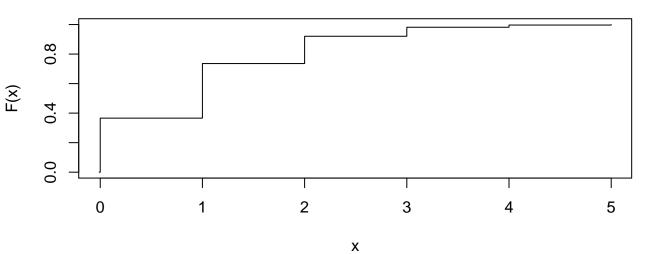




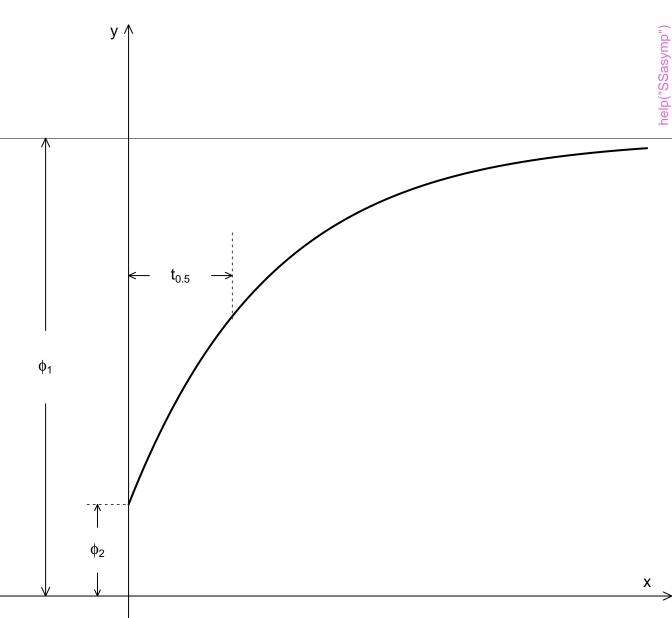




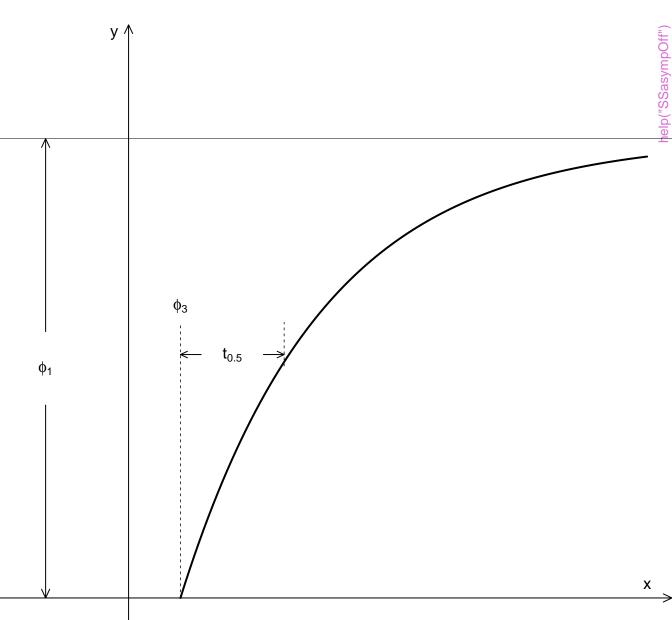




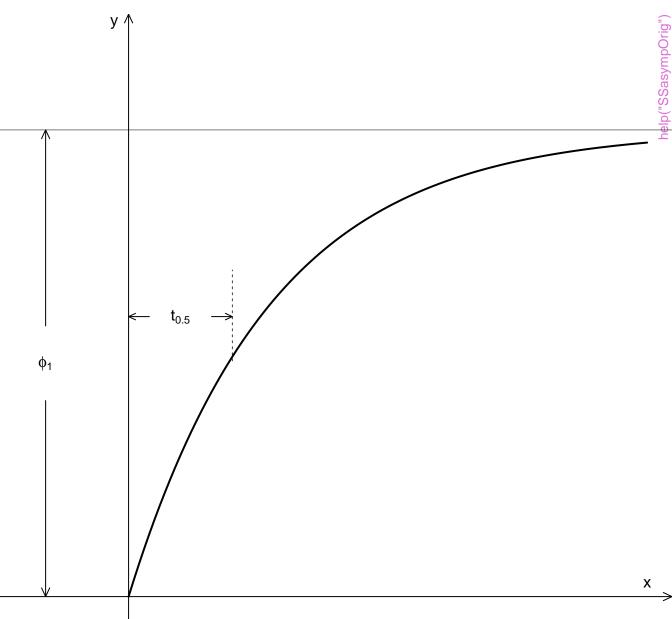
#### Parameters in the SSasymp model



#### Parameters in the SSasympOff model



#### Parameters in the SSasympOrig model

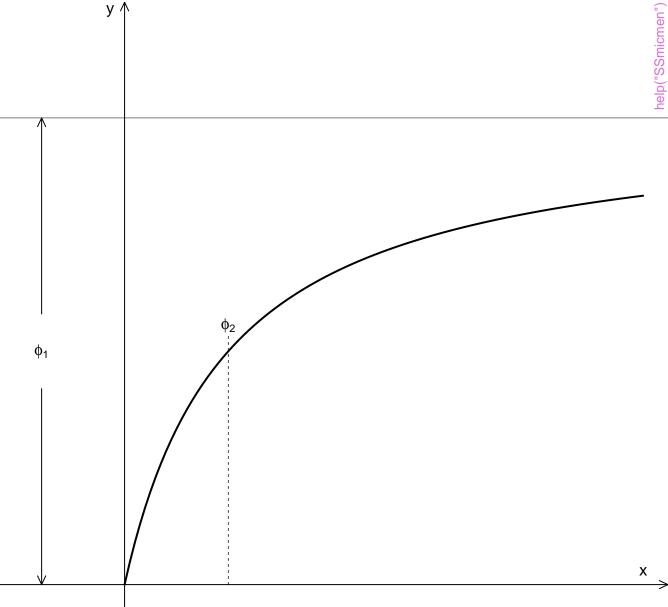


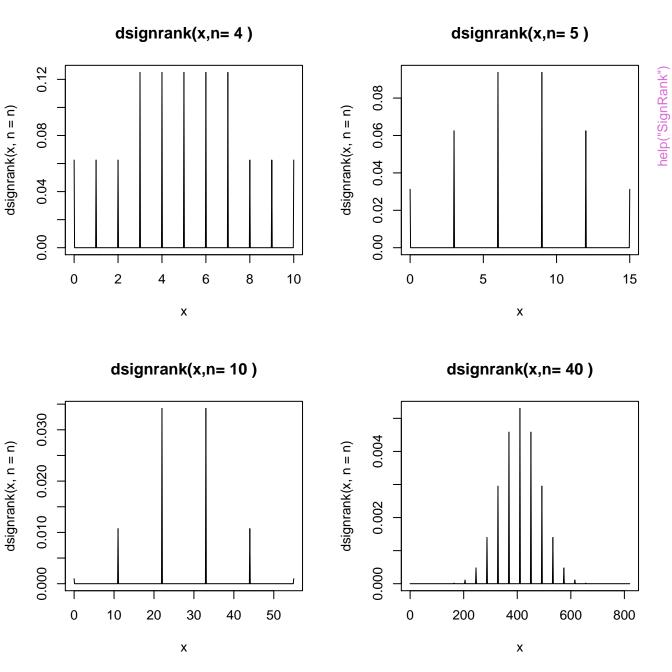
# Components of the SSbiexp model 5 -

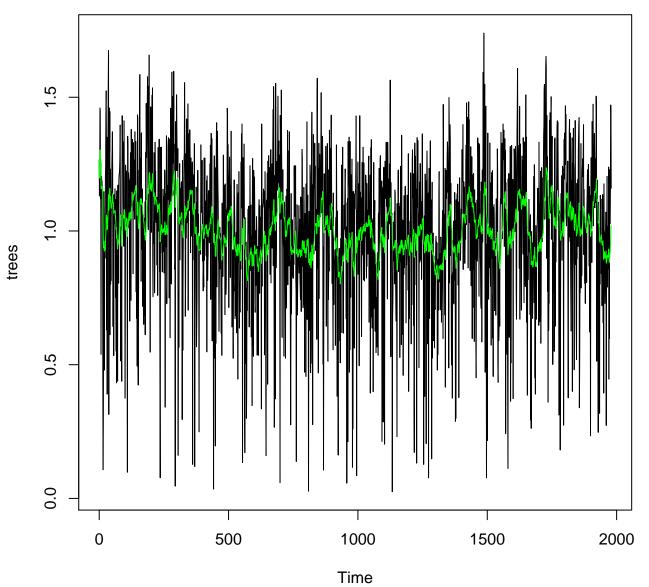
## Parameters in the SSfpl model у↑ $\varphi_1$ $\phi_2$

# Parameters in the SSlogis model у↑ $\varphi_1$

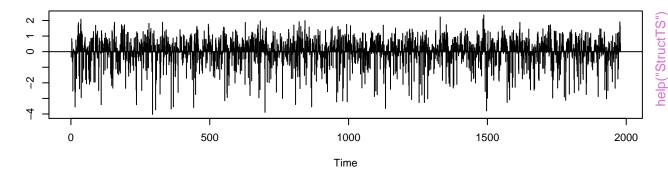
### Parameters in the SSmicmen model



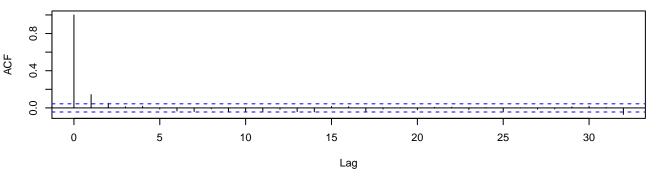




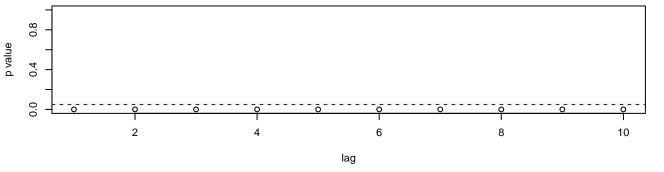
#### Standardized Residuals

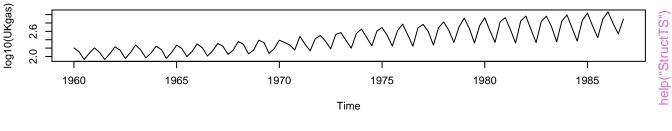


#### **ACF of Residuals**

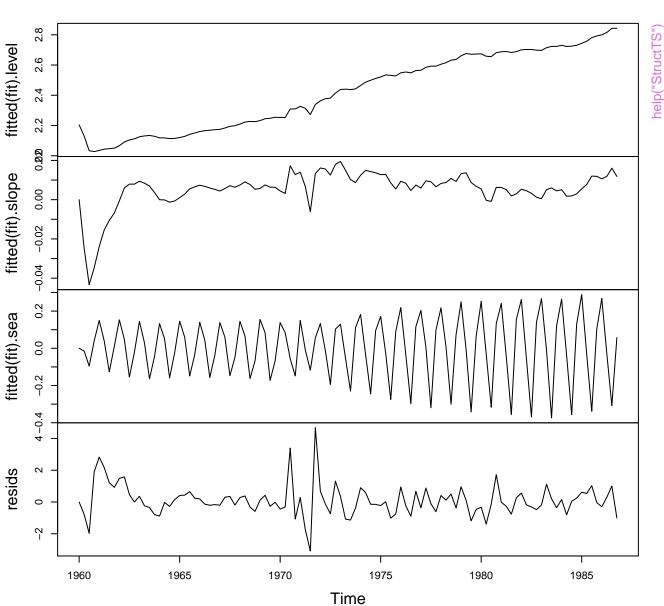


#### p values for Ljung-Box statistic

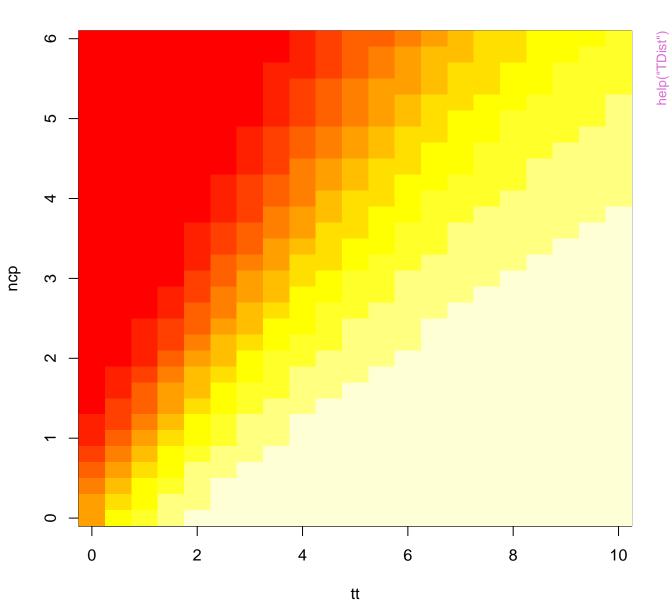




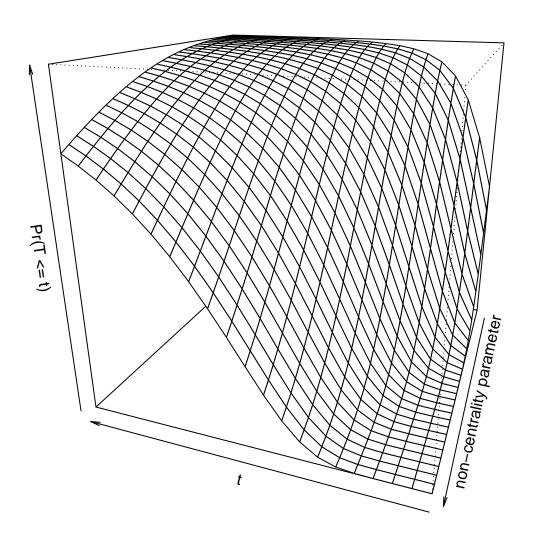
#### **UK gas consumption**



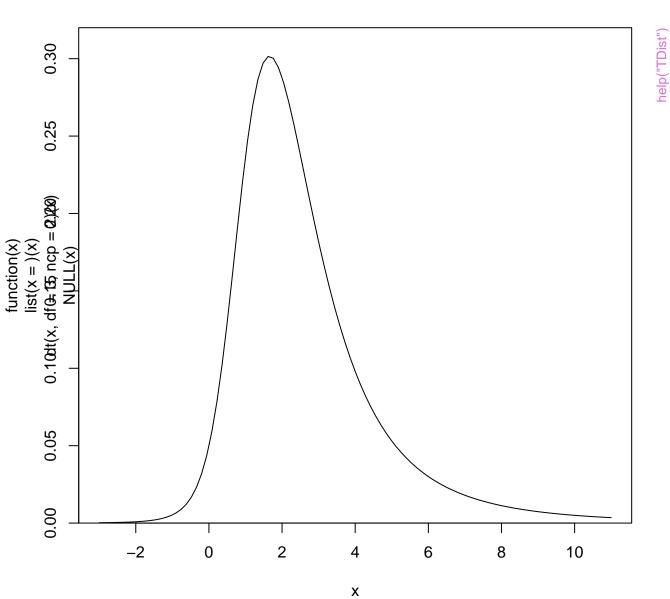
#### Non-central t - Probabilities

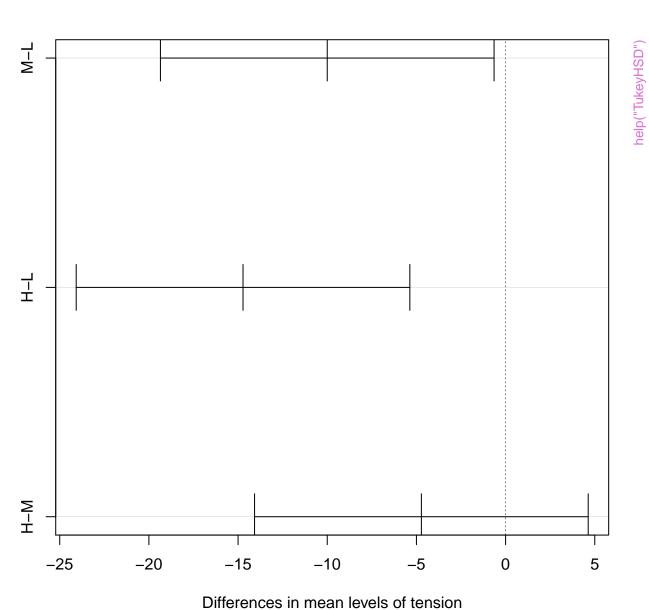


#### Non-central t - Probabilities

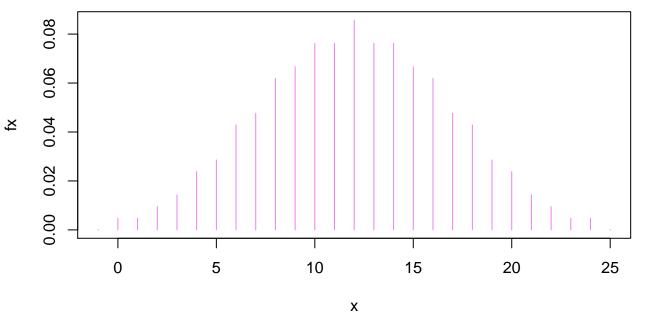


#### Non-central t - Density

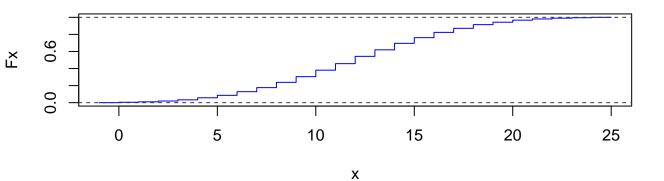




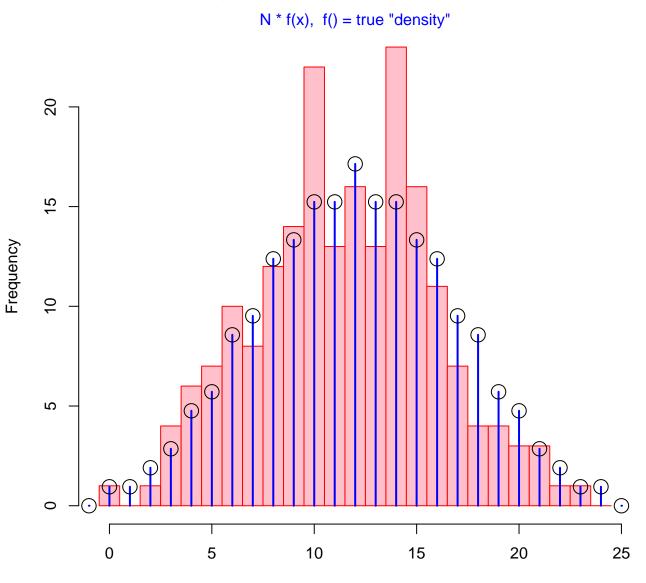




#### Distribution of Wilcoxon-Statist.(n=6,m=4)

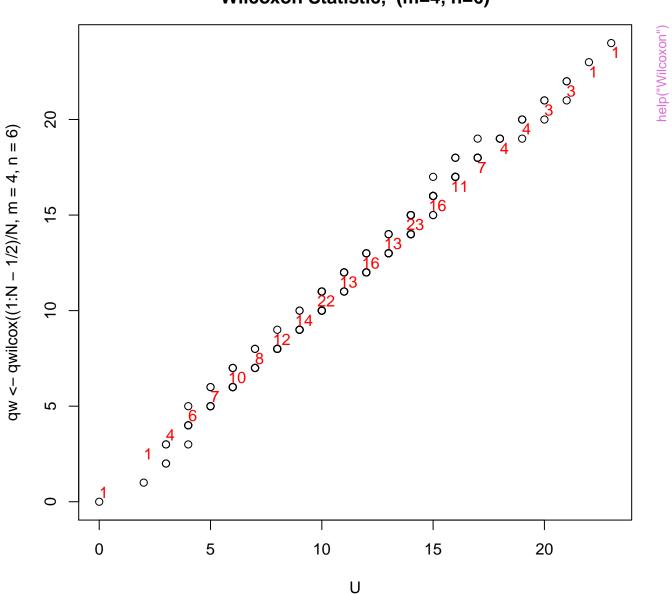


#### Histogram of $U \leftarrow rwilcox(N, m = 4, n = 6)$

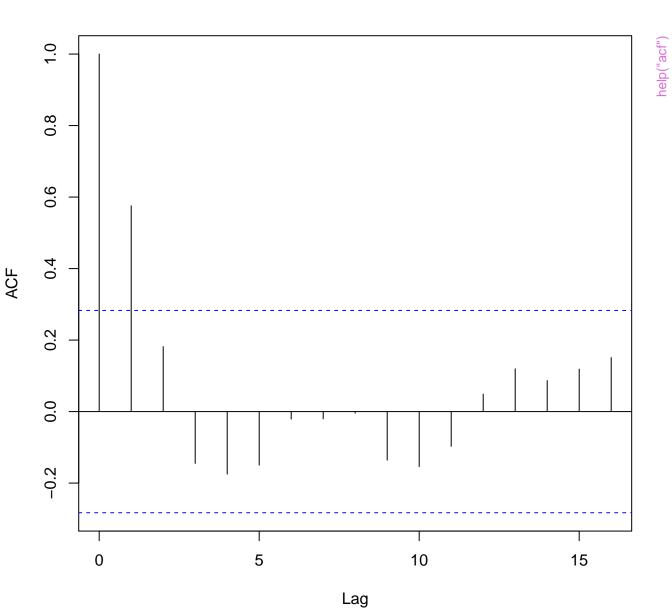


 $U \leftarrow rwilcox(N, m = 4, n = 6)$ N = 200

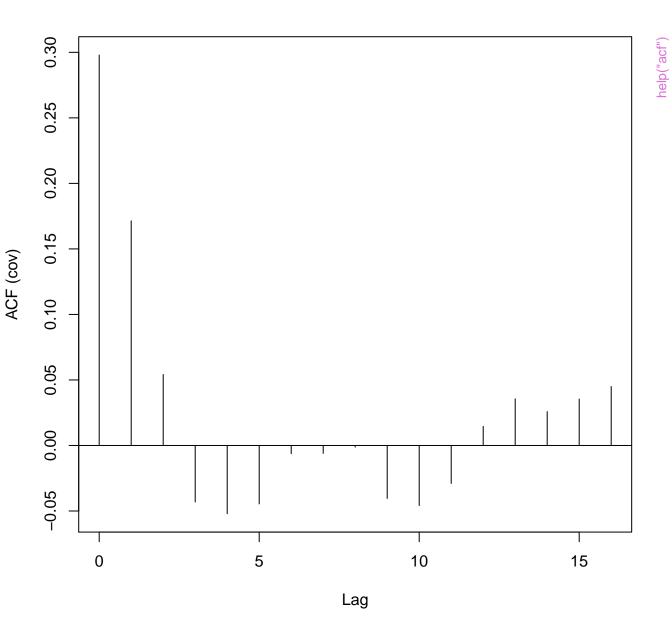
### Q-Q-Plot of empirical and theoretical quantiles Wilcoxon Statistic, (m=4, n=6)



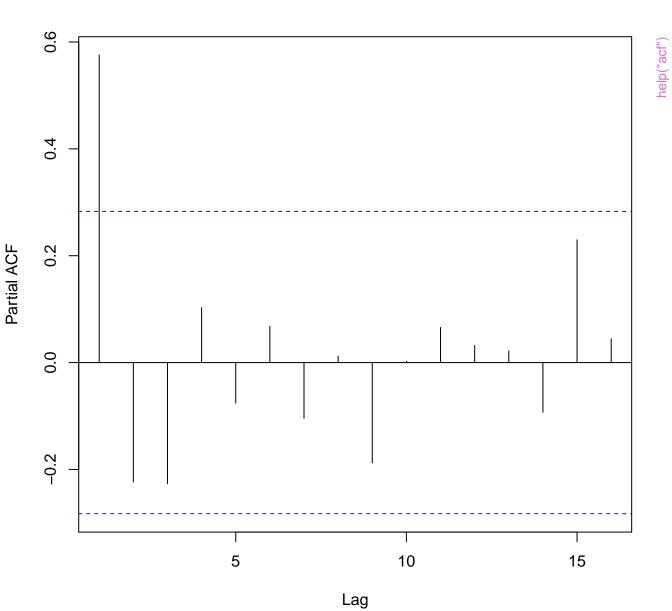
Series Ih



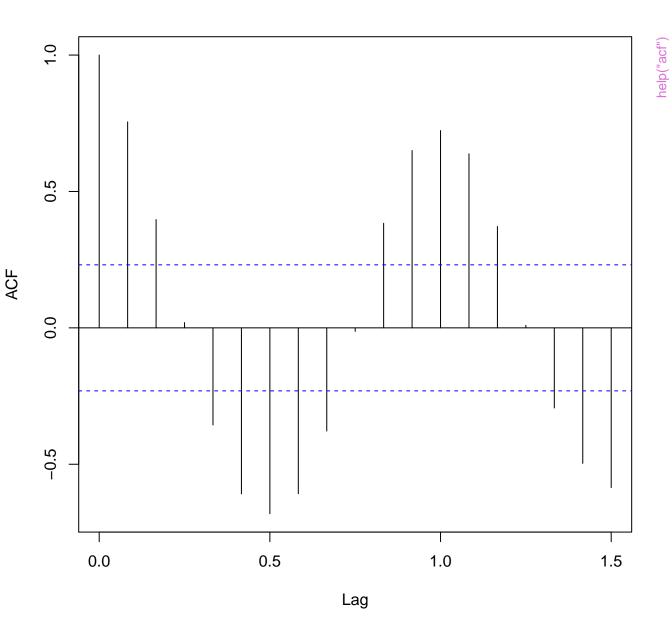
Series Ih



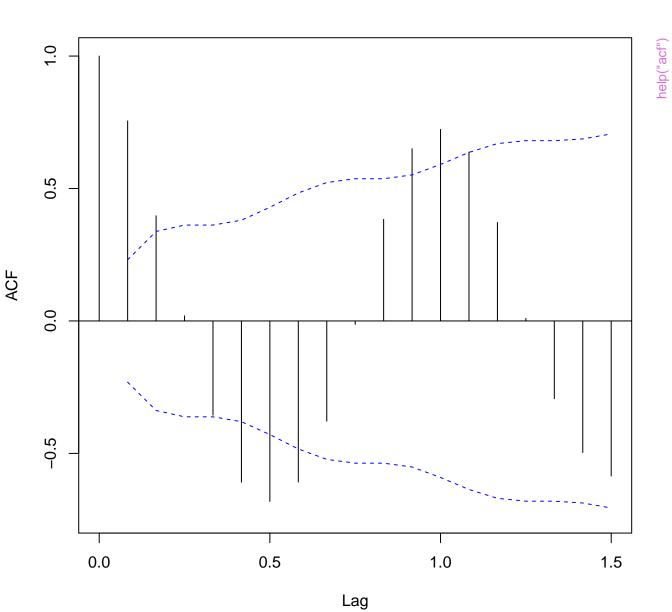
Series Ih

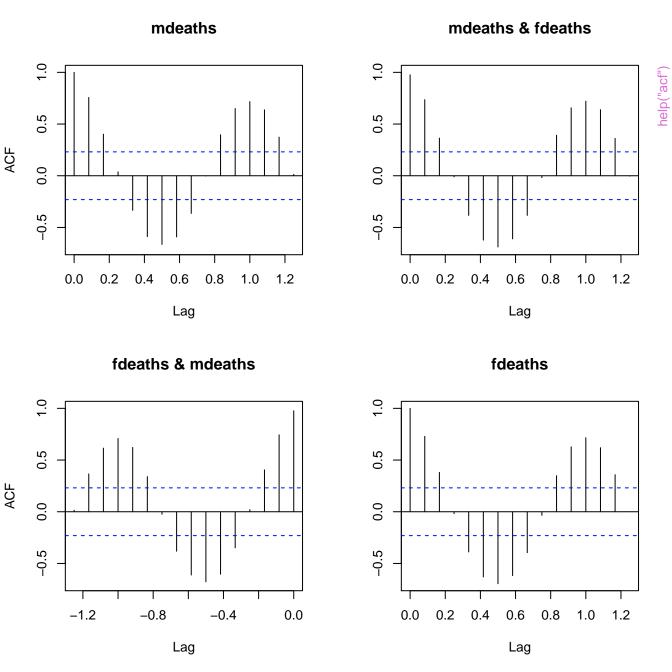


Series Ideaths

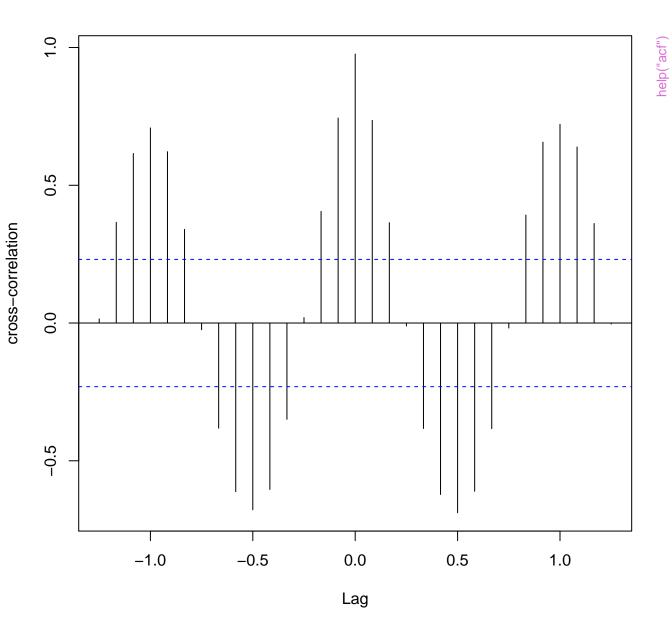


Series Ideaths

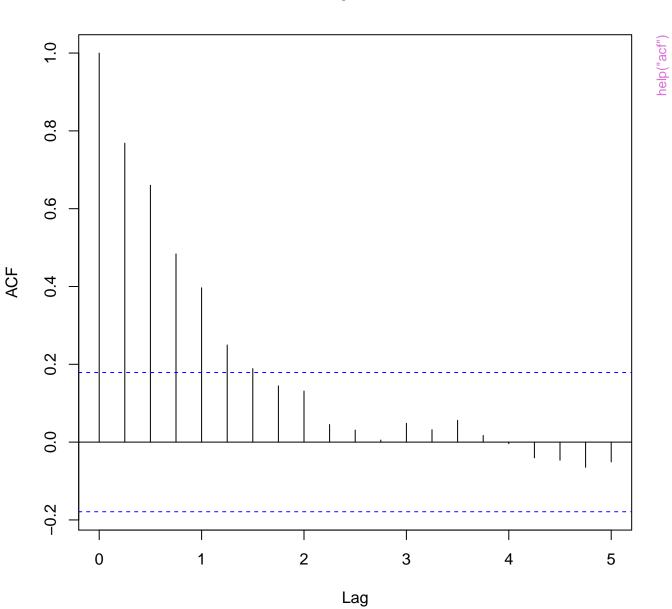




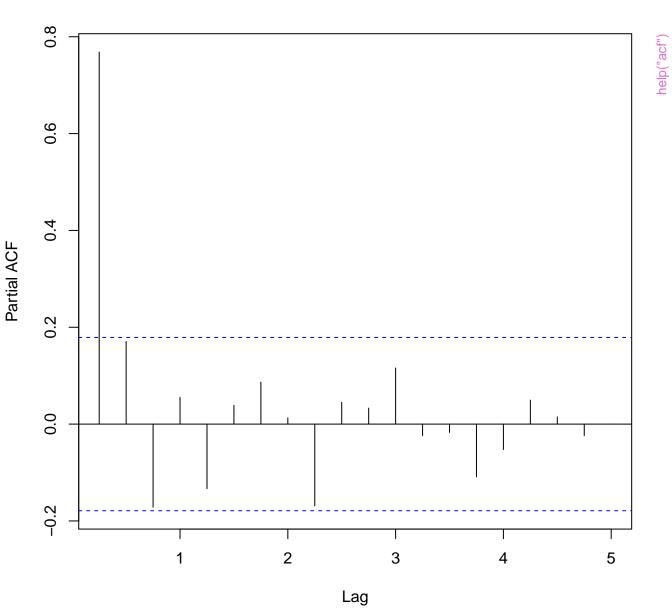
mdeaths & fdeaths

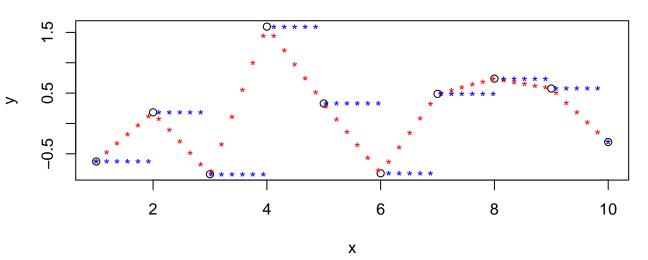


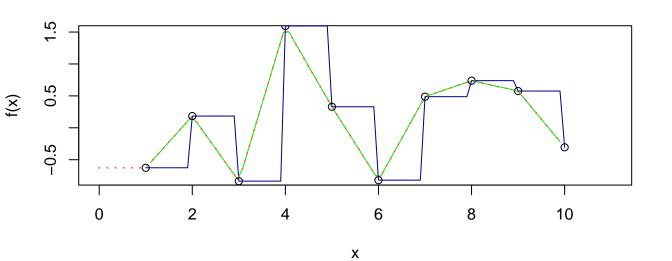
Series presidents



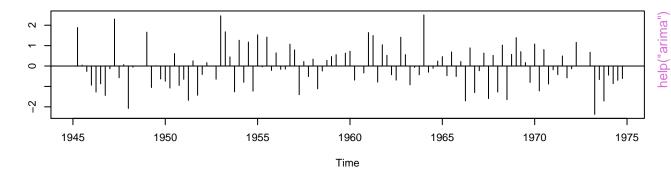
Series presidents



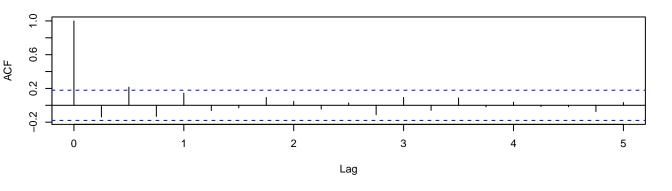




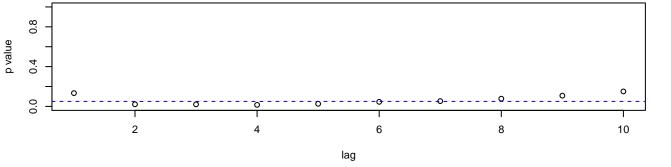
### **Standardized Residuals**



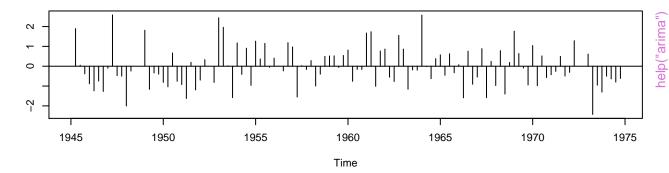
#### **ACF of Residuals**



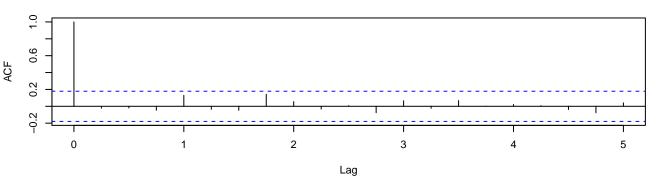
### p values for Ljung-Box statistic



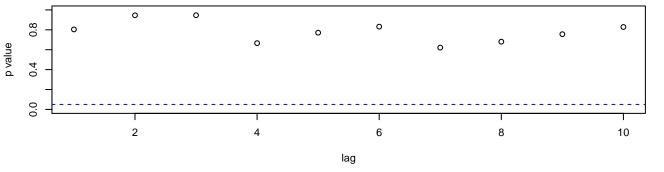
### **Standardized Residuals**

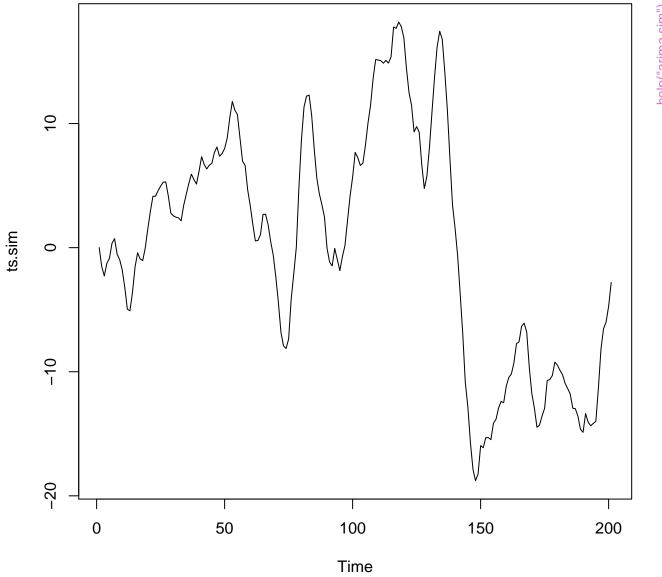


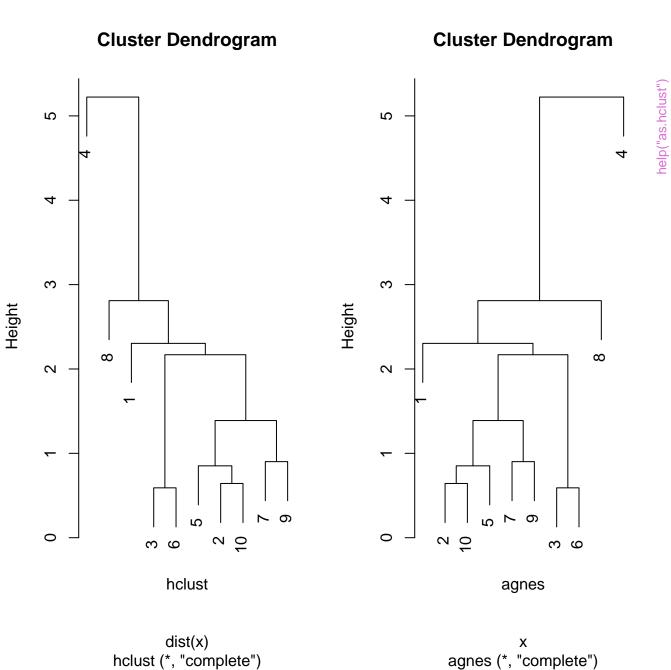
#### **ACF of Residuals**

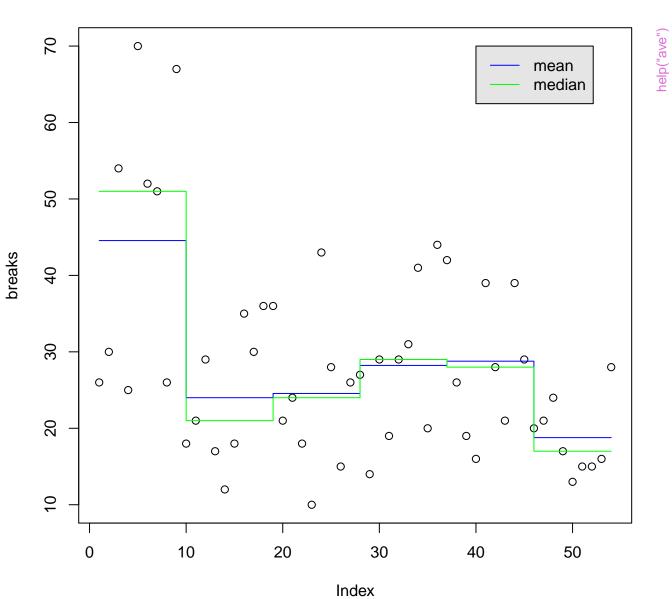


## p values for Ljung-Box statistic

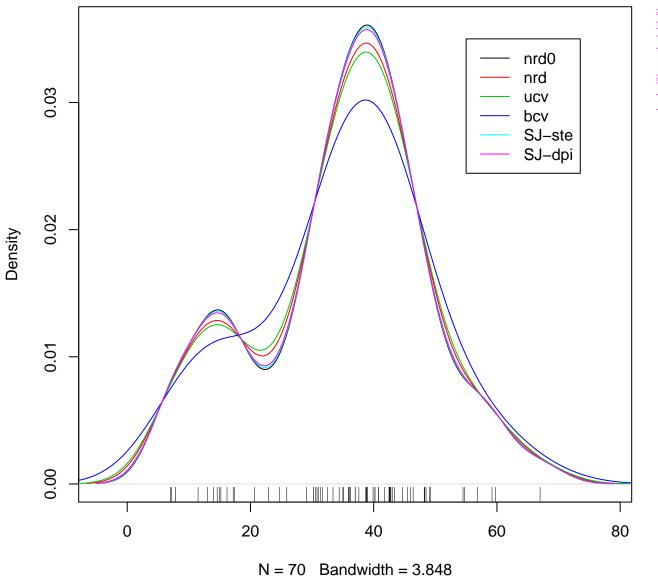


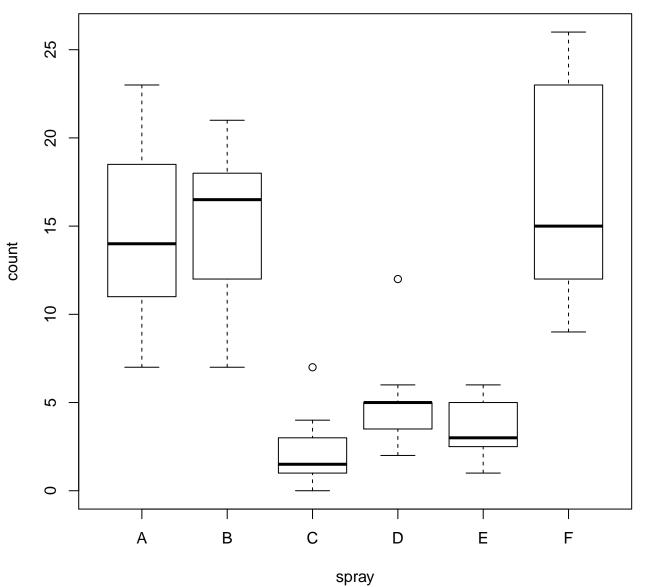


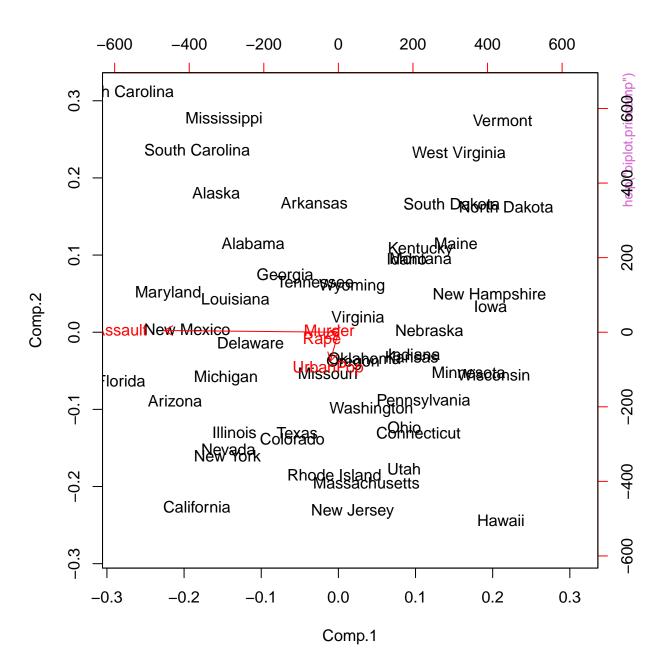




# density.default(x = precip, n = 1000)







## cmdscale(eurodist)

Stockholm

Copenhagen

Hamburg

Hook of Holland Calais Cologne Brussels

Cherbourg Paris

Marseilles

Lisbon

Gibraltar

Munich

Lyons Geneva

Vienna

-----

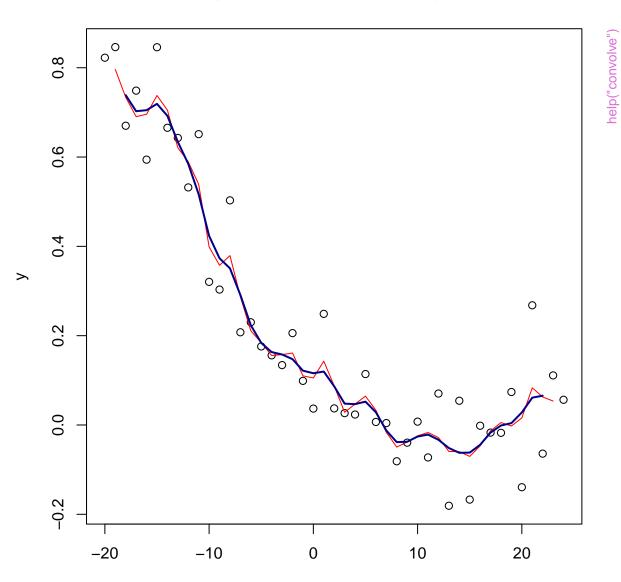
Milan

Barcelona

Rome

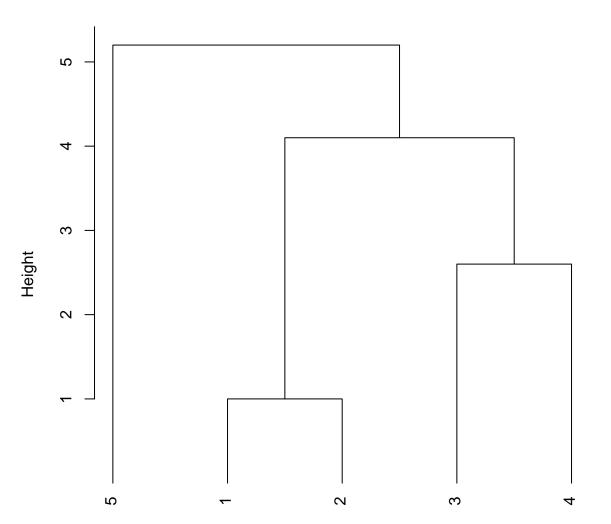
Athens

# Using convolve(.) for Hanning filters



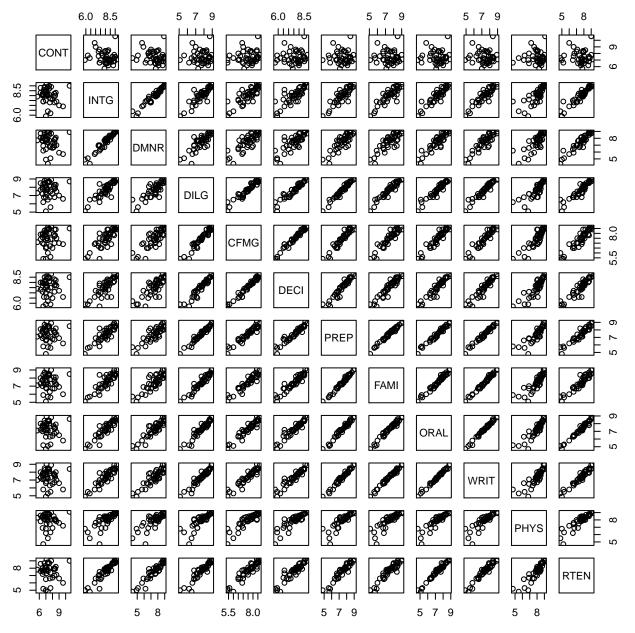
Χ

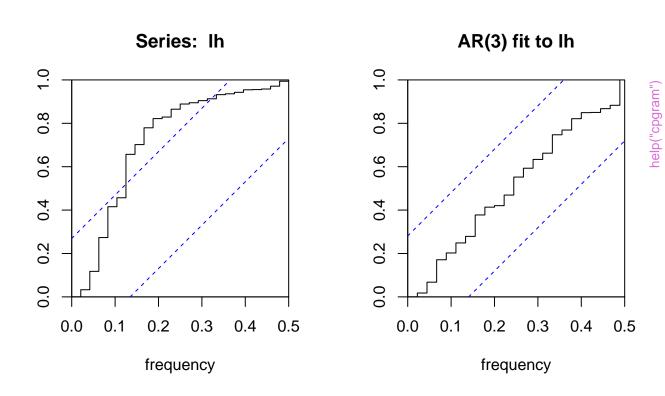
# **Cluster Dendrogram**



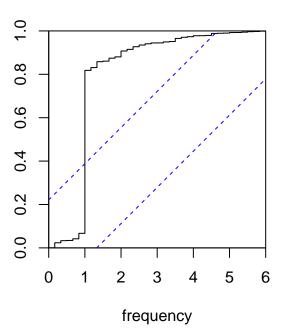
nelp("cophenetic")

d0 hclust (\*, "average")

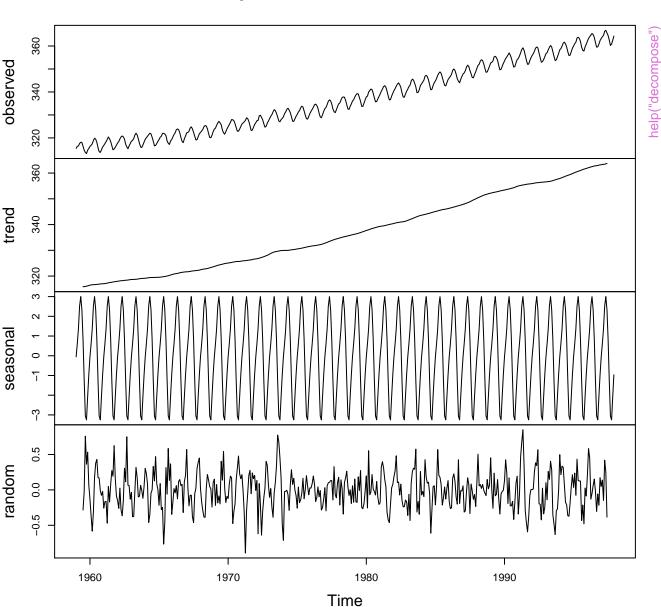


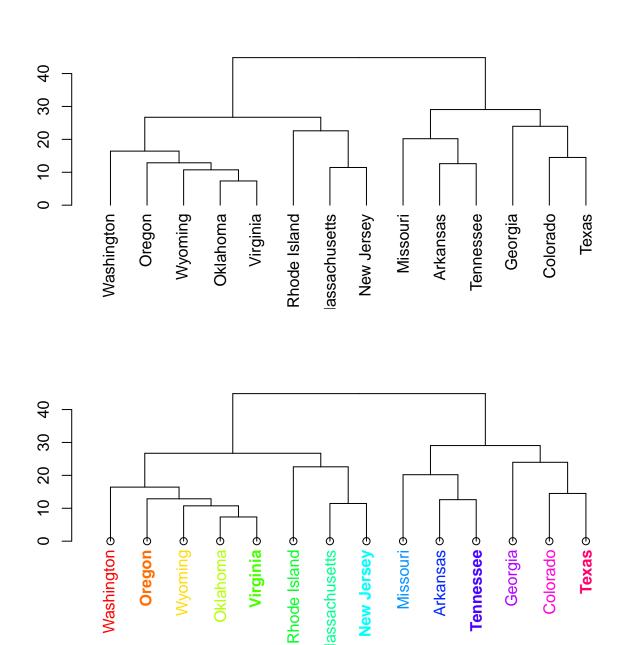


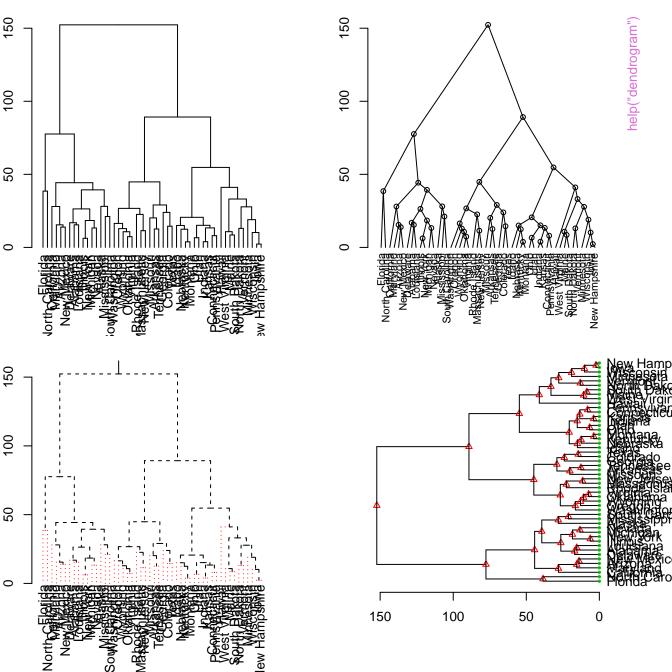
# Series: Ideaths

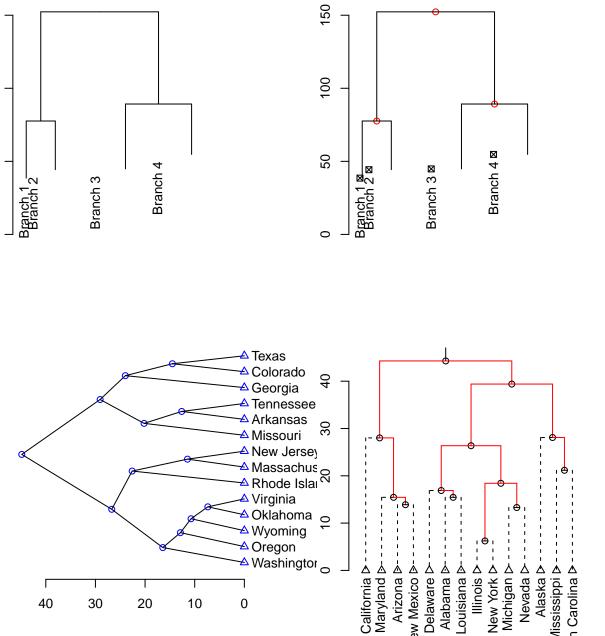


### **Decomposition of additive time series**









Arizona 🕨

New Mexico ▶

\_ouisiana ⊳ Illinois ⊳ New York ⊳ Michigan ⊳

Alabama ⊳ Delaware D

Alaska ⊳ Mississippi ⊳ outh Carolina ▶

150

100

20

0

40

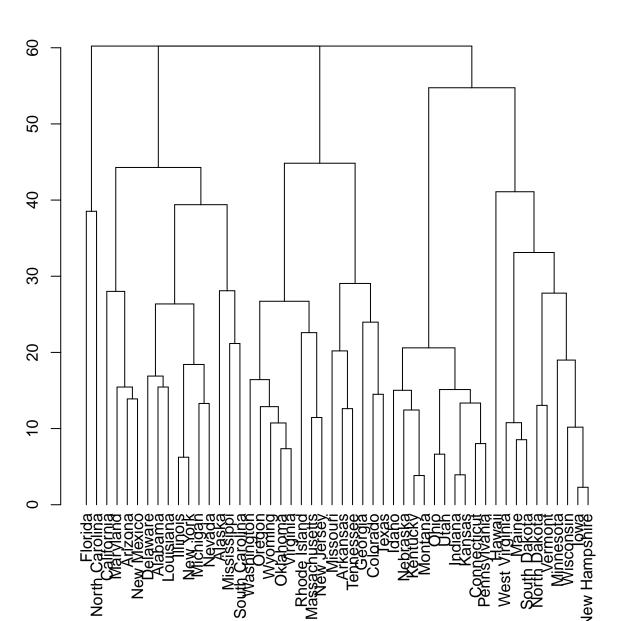
30

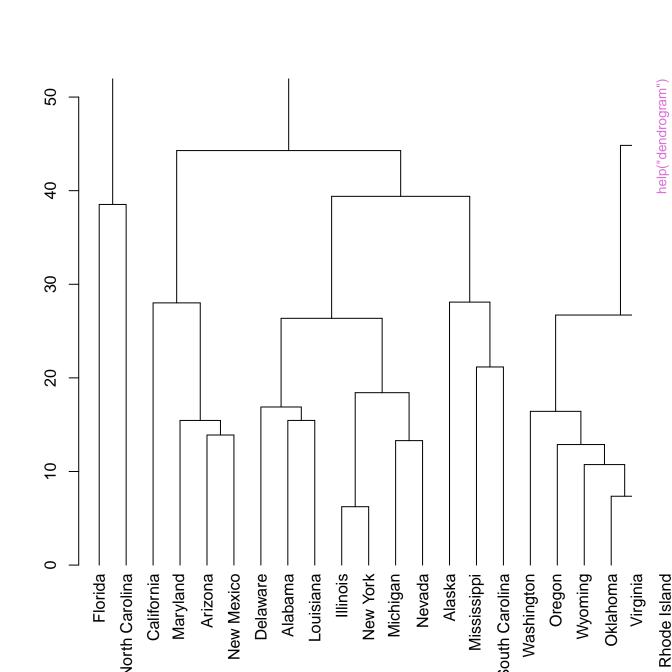
20

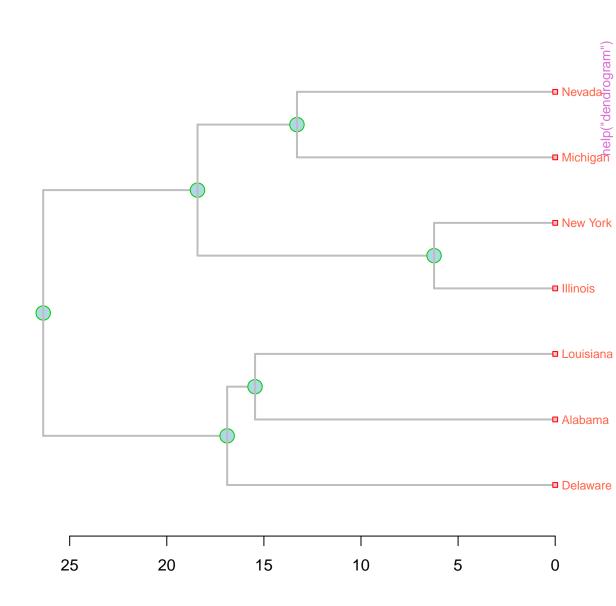
10

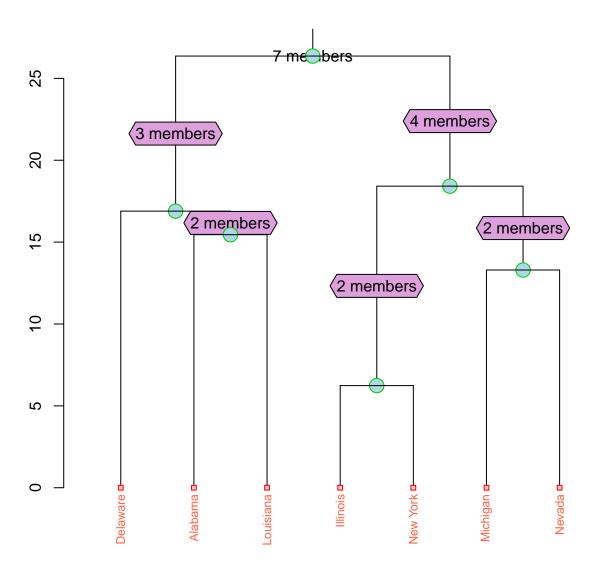
0

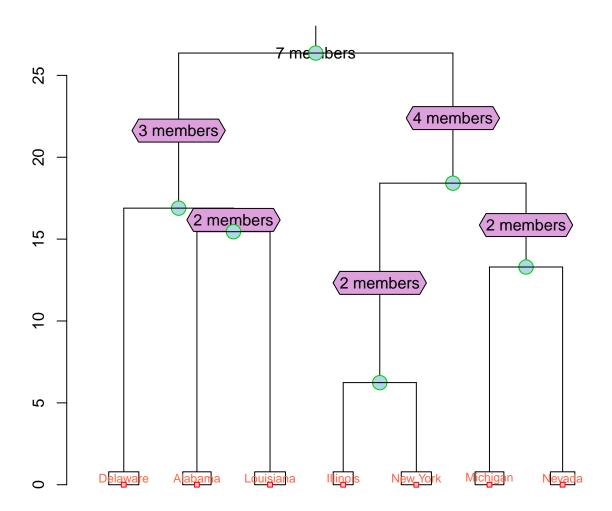
## merge(d1, d2, d3, d4) |-> dendrogram with a 4-split

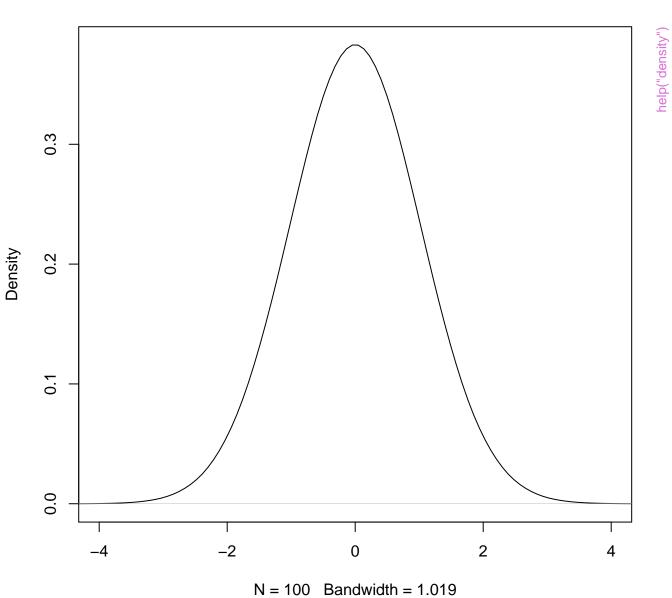


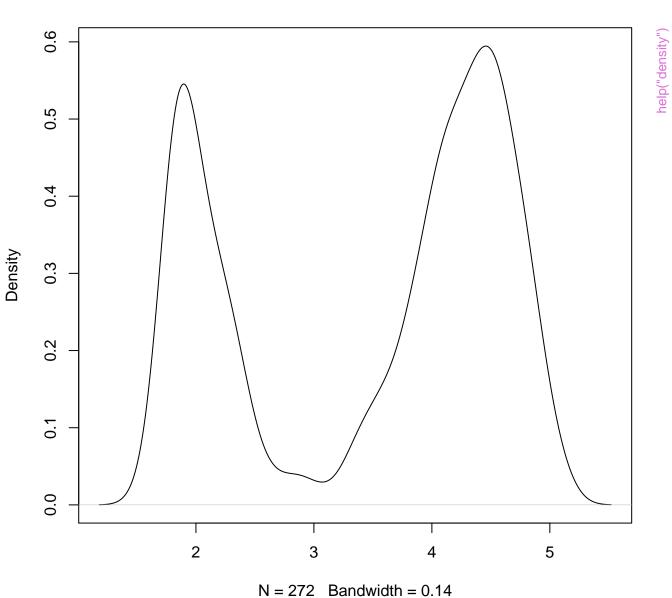




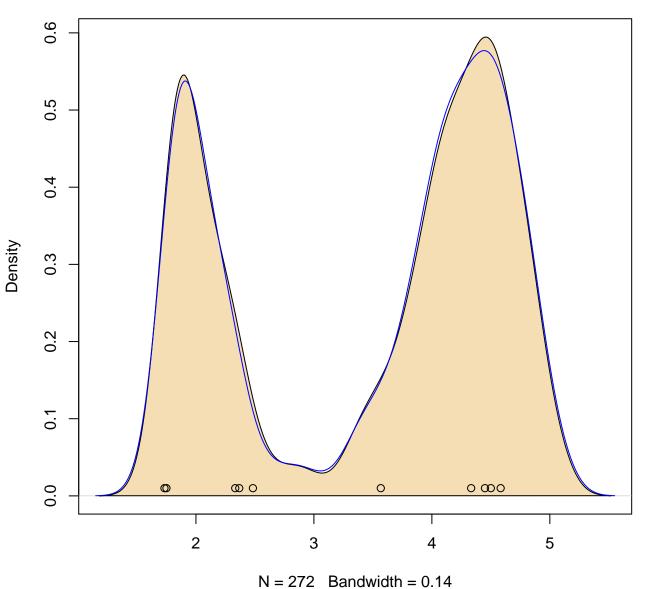




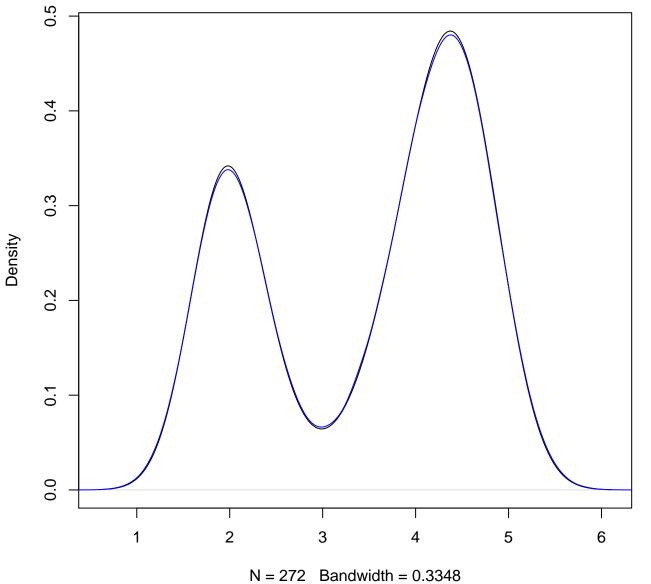




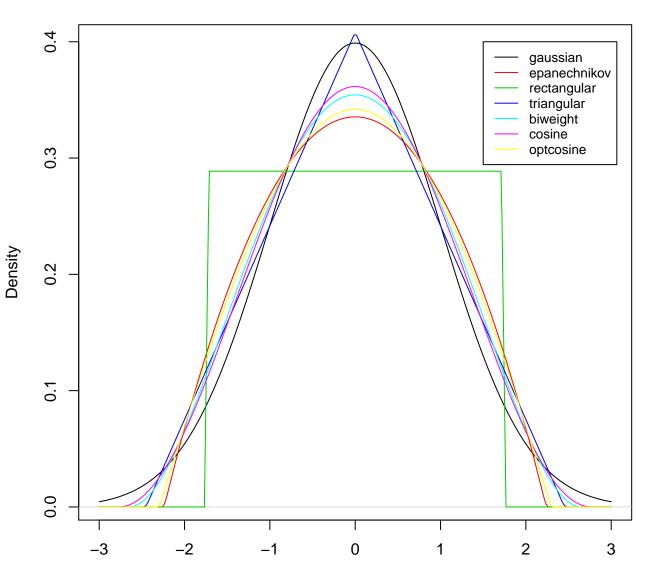




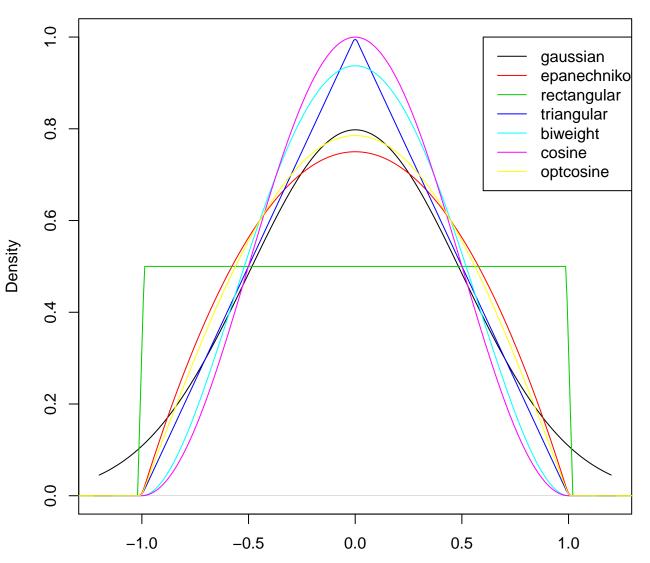




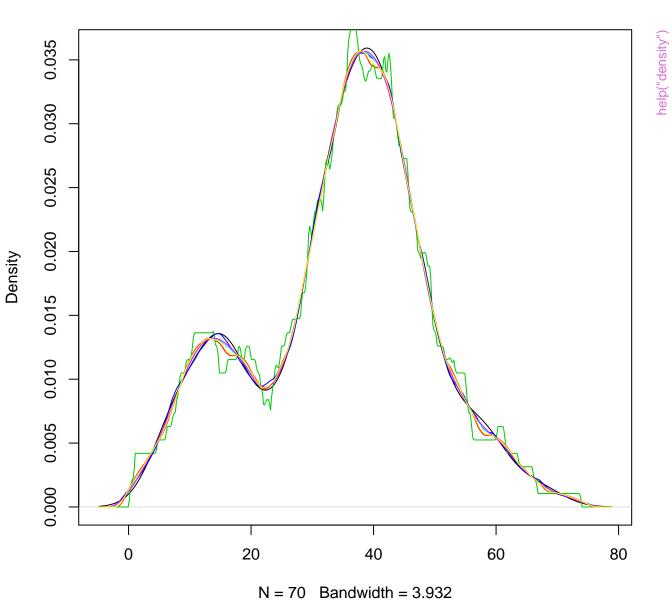
# R's density() kernels with bw = 1



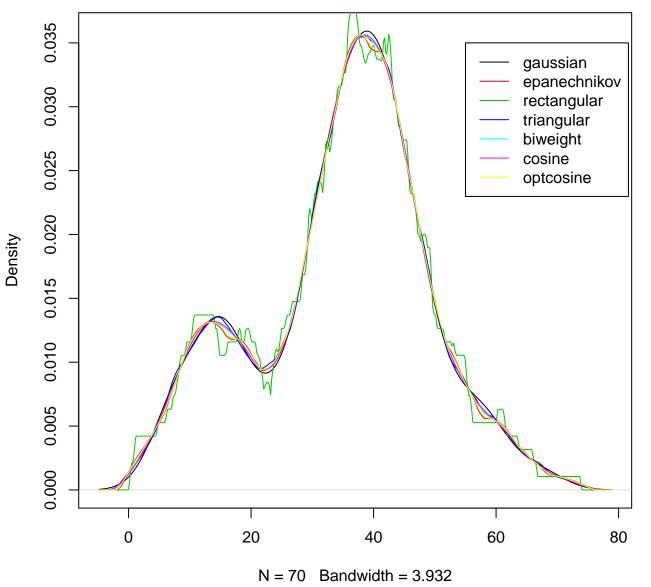
# R's density() kernels with width = 1



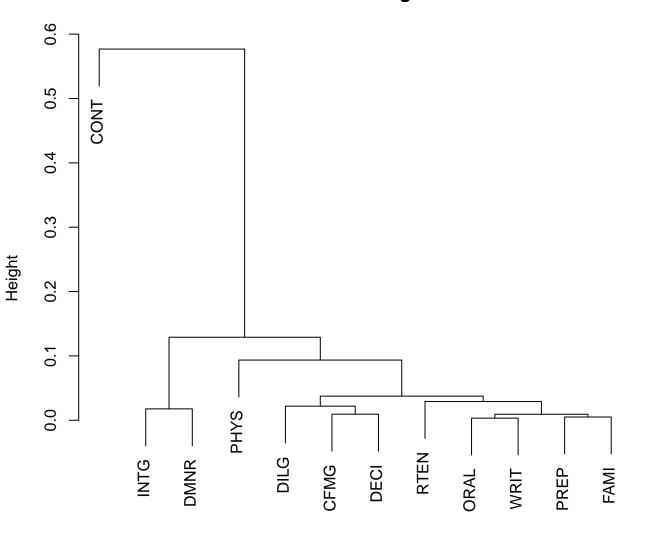
# same sd bandwidths, 7 different kernels



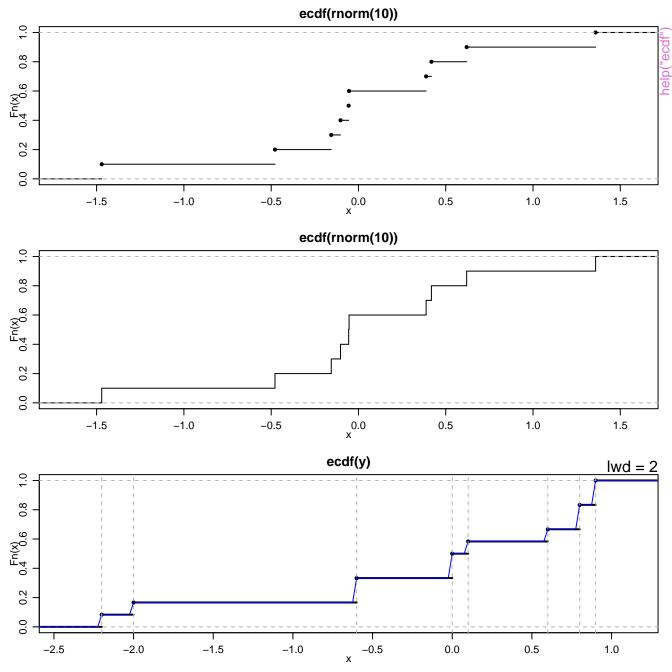
# equivalent bandwidths, 7 different kernels

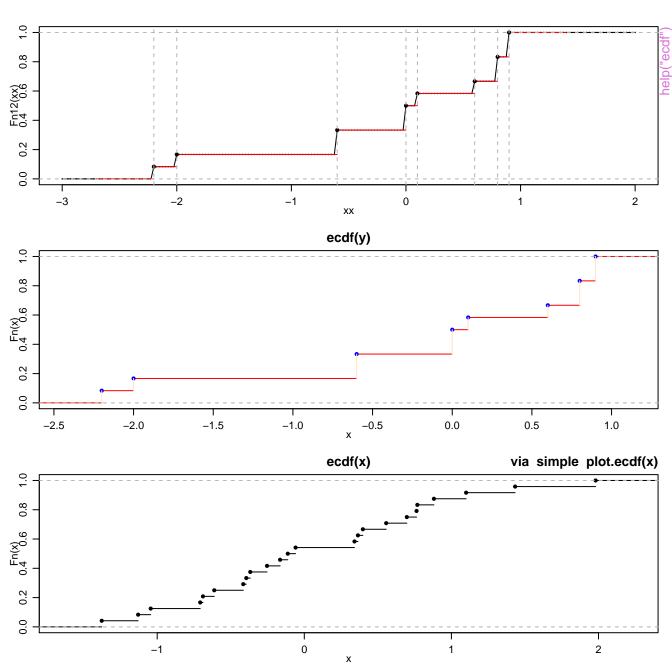


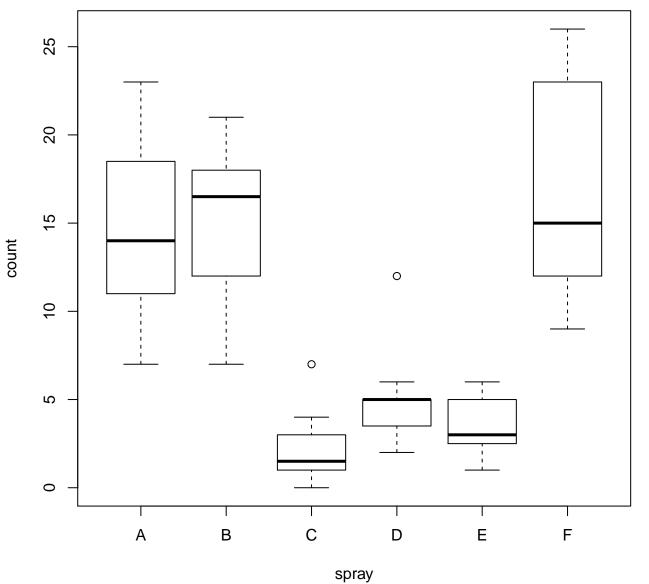
# **Cluster Dendrogram**



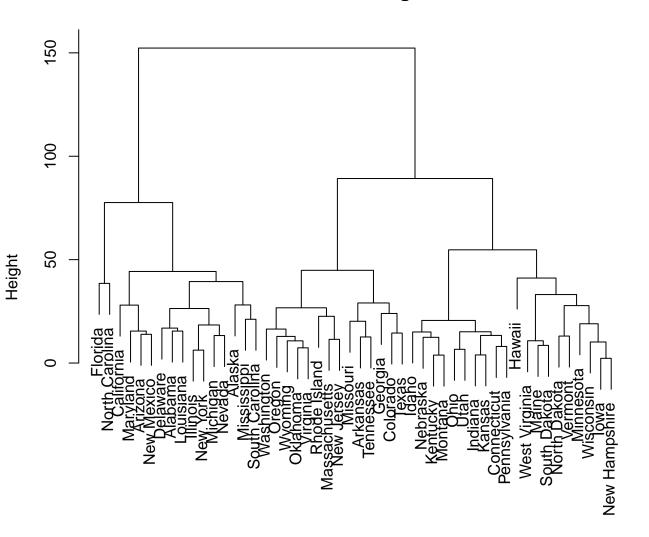
dd hclust (\*, "complete")





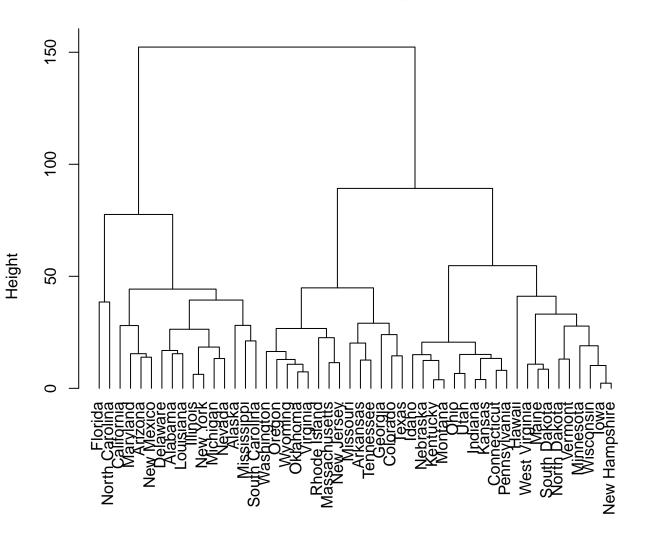


### **Cluster Dendrogram**

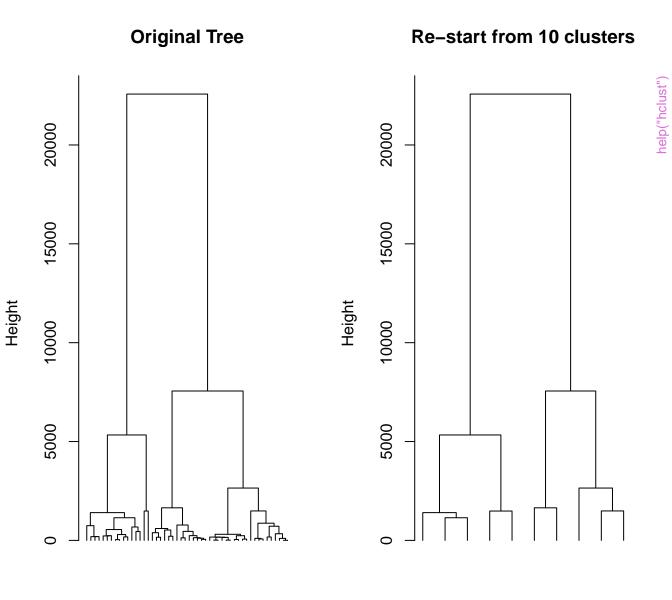


dist(USArrests)
hclust (\*, "average")

#### **Cluster Dendrogram**

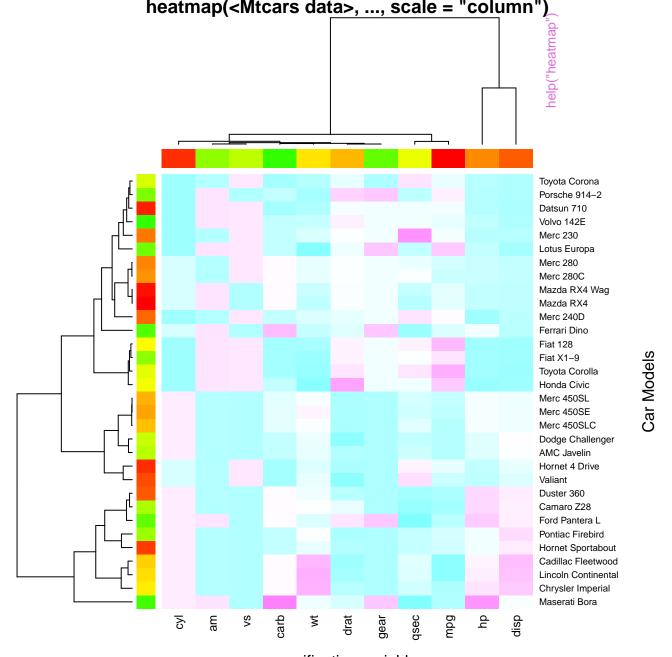


dist(USArrests)
hclust (\*, "average")

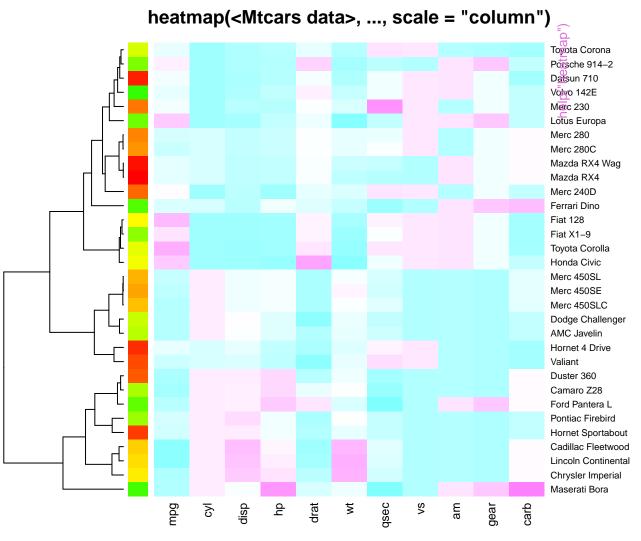


dist(USArrests)^2 hclust (\*, "centroid")

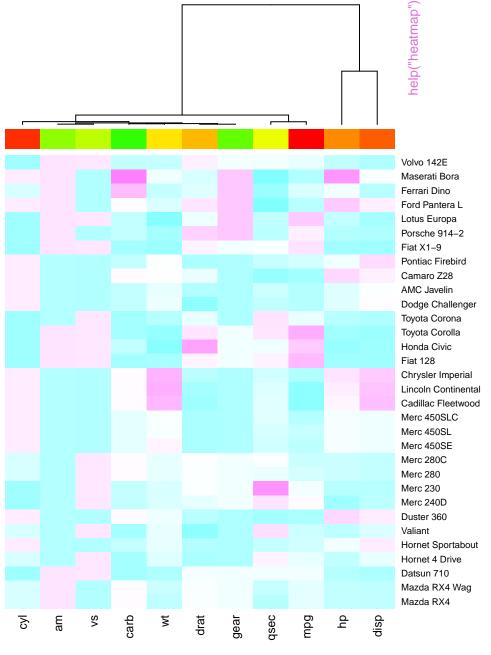
dist(cent)^2 hclust (\*, "centroid")



specification variables

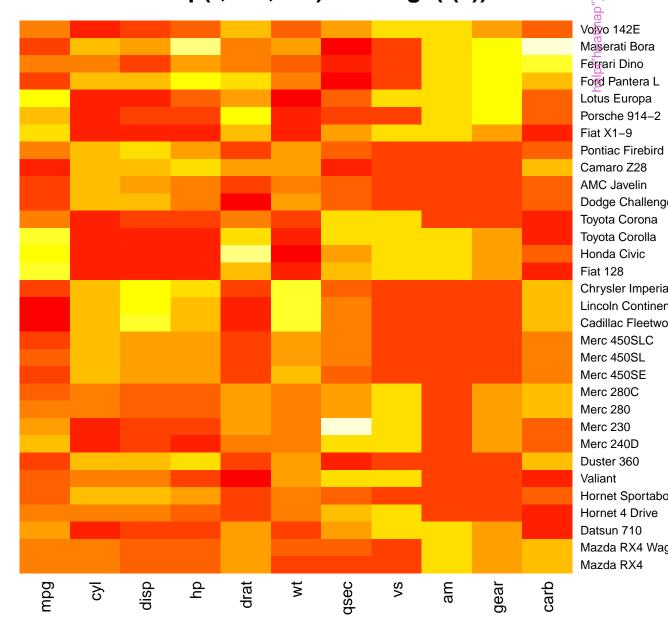


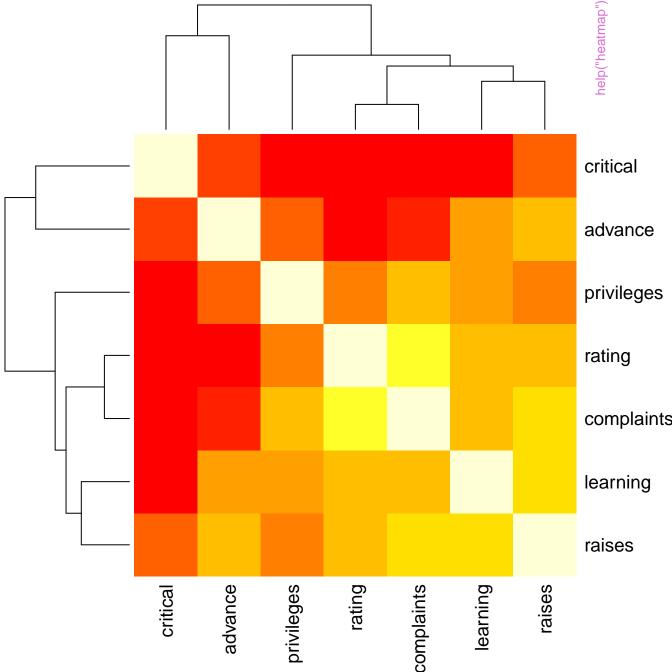
specification variables

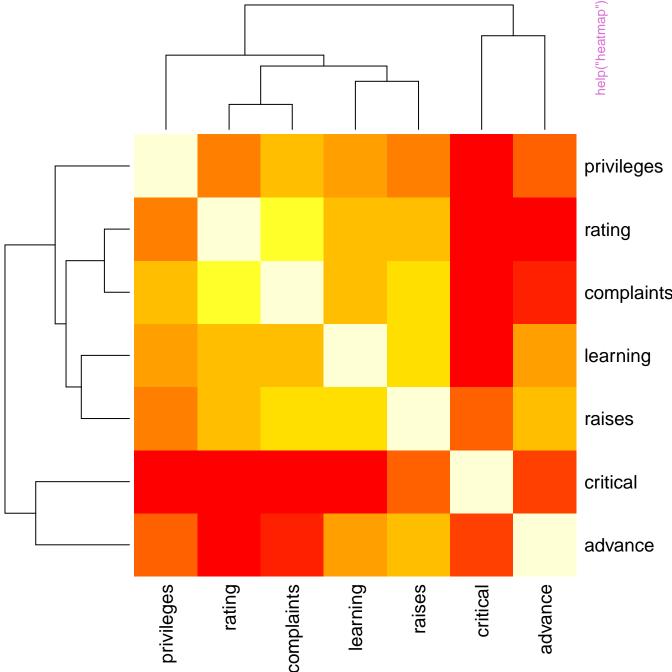


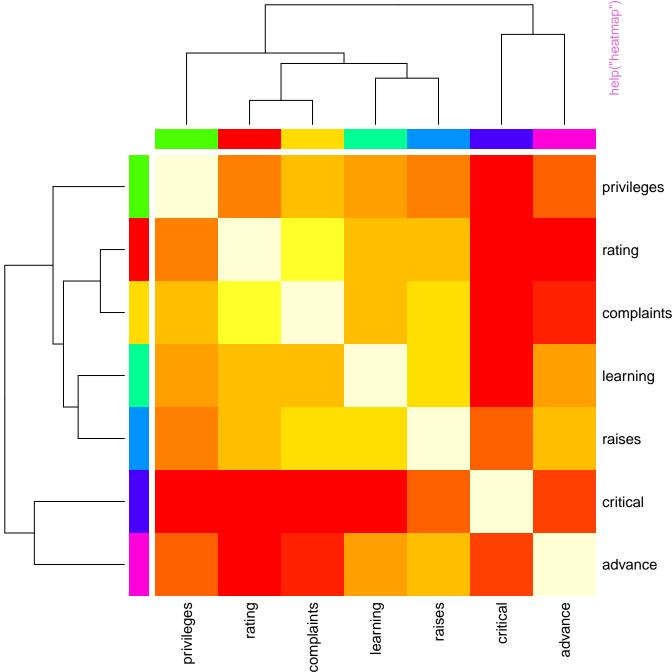
xlab

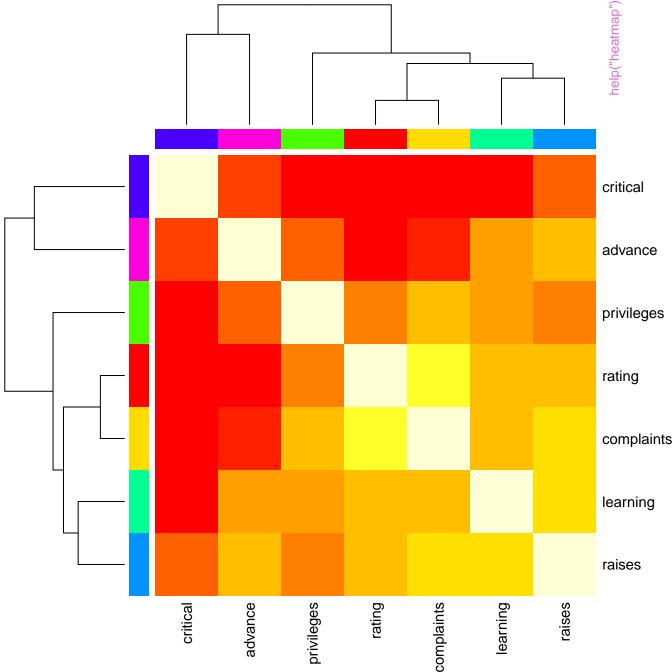
### heatmap(\*, NA, NA) $\sim$ image(t(x))

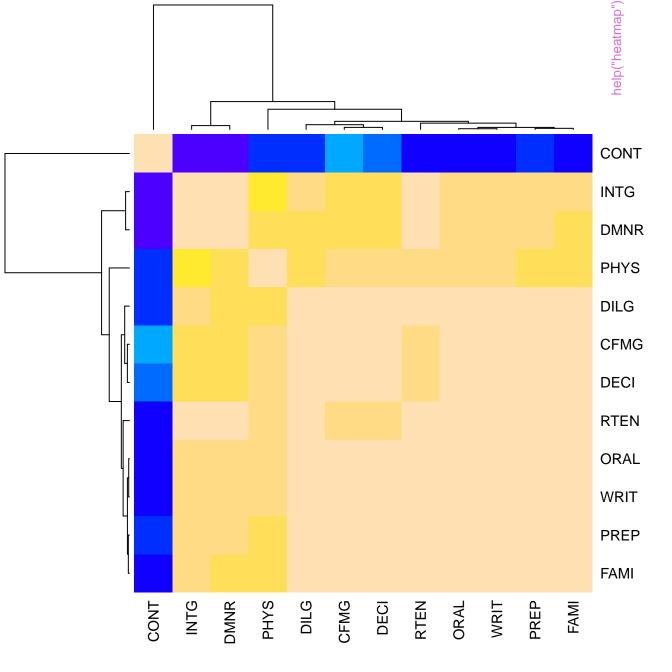


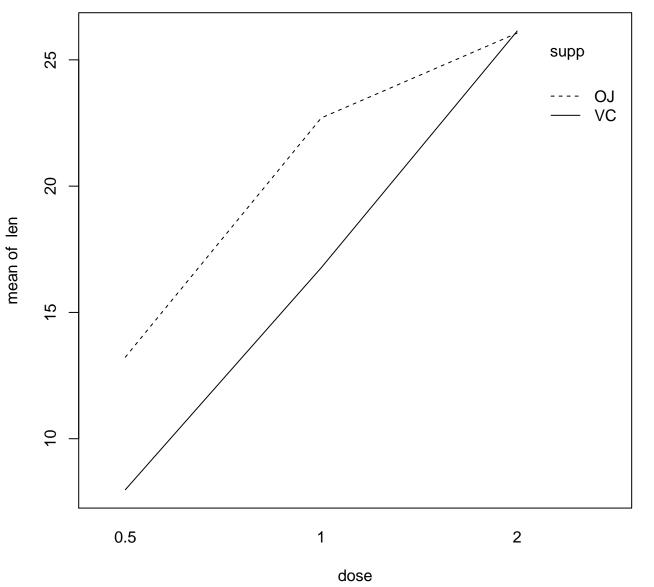


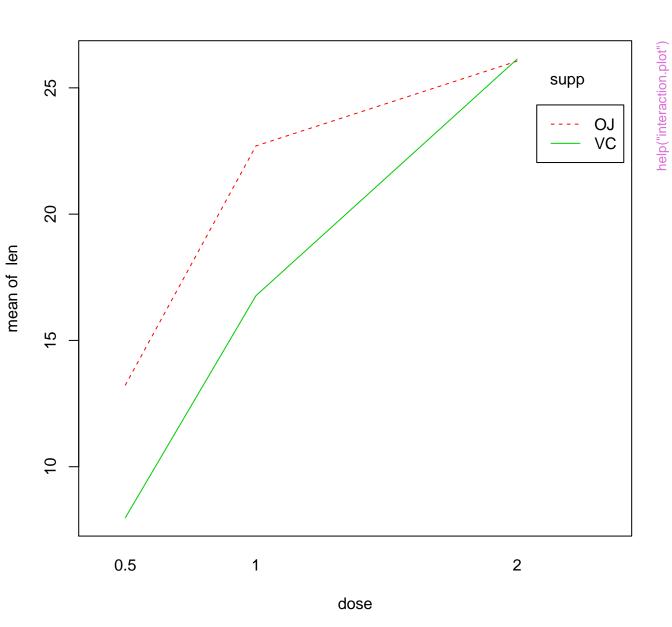


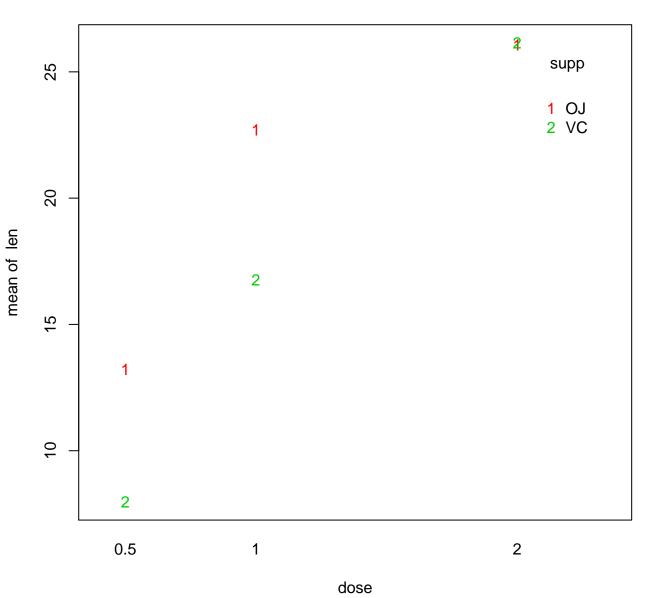


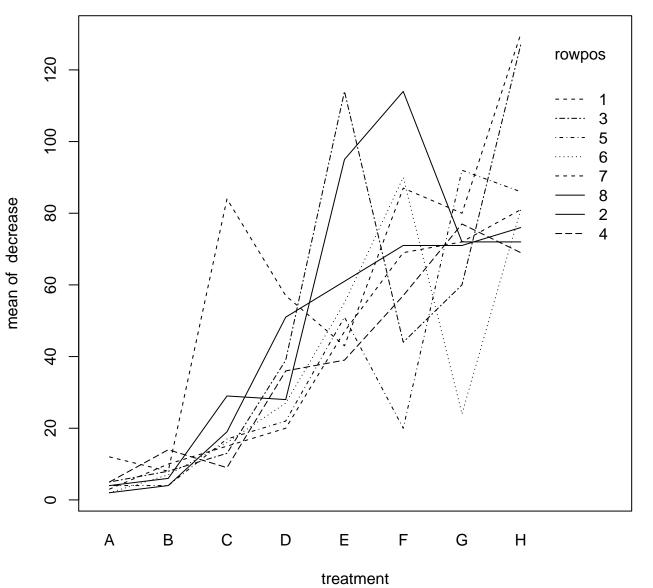


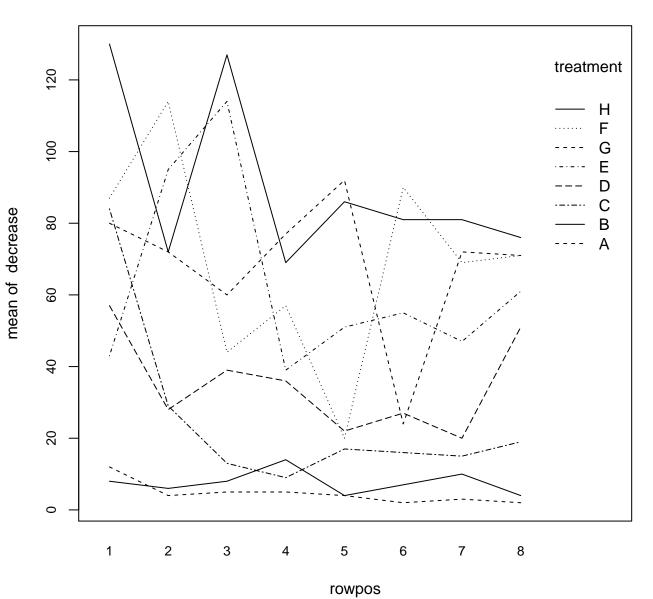


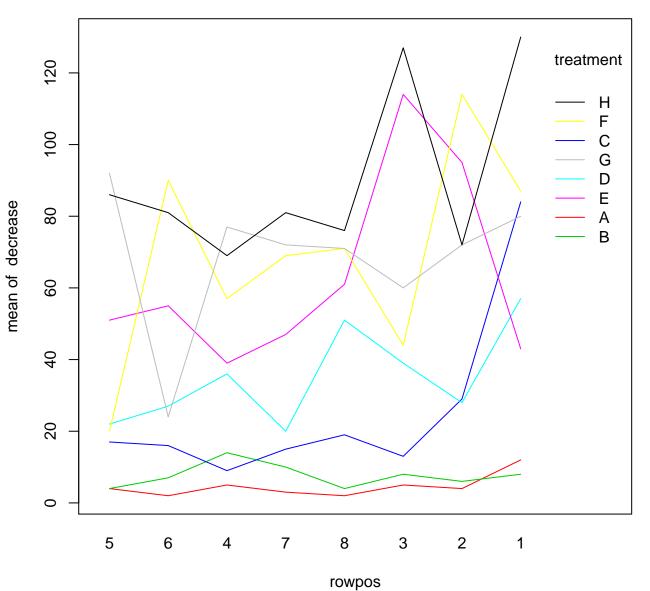




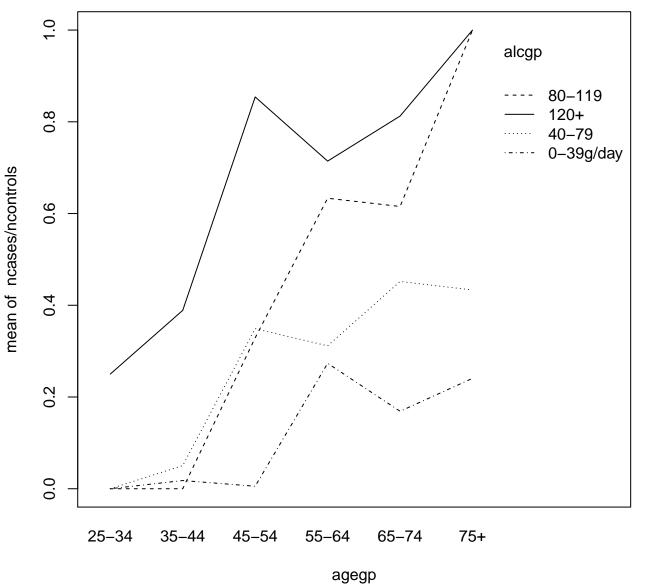


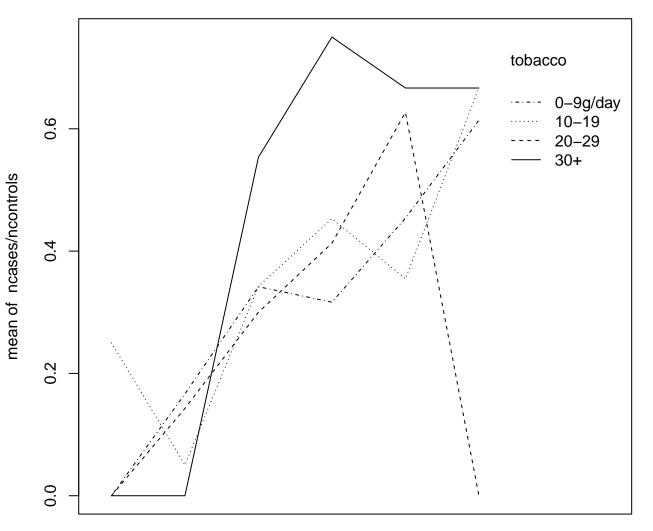


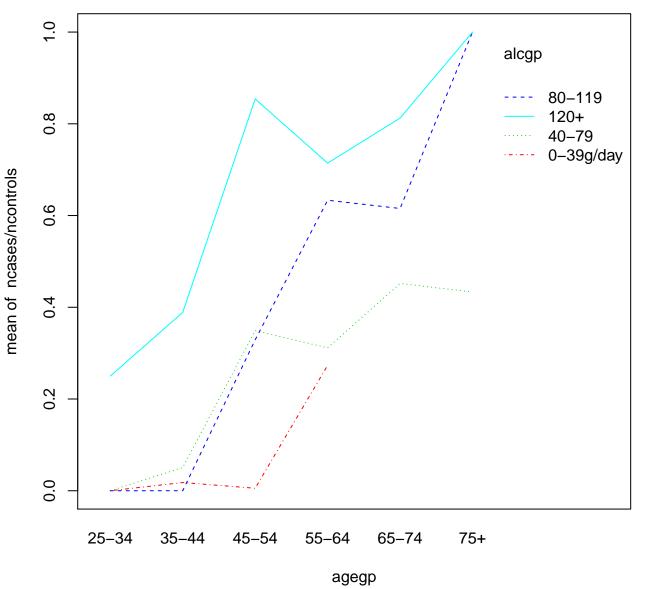


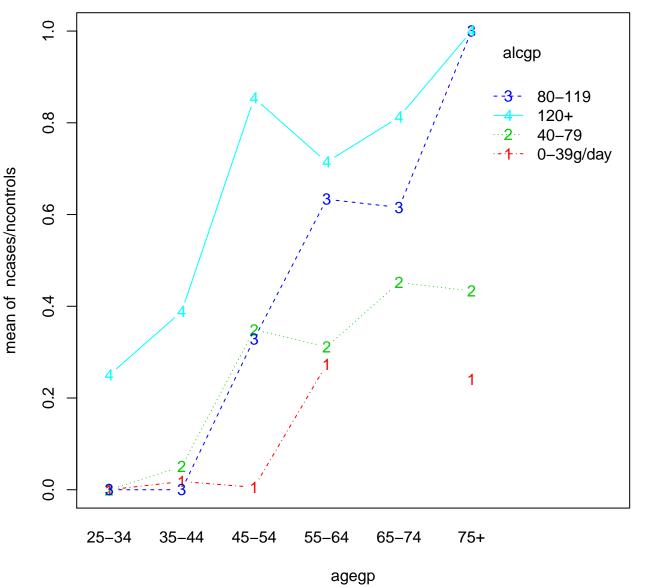


## 'esoph' Data



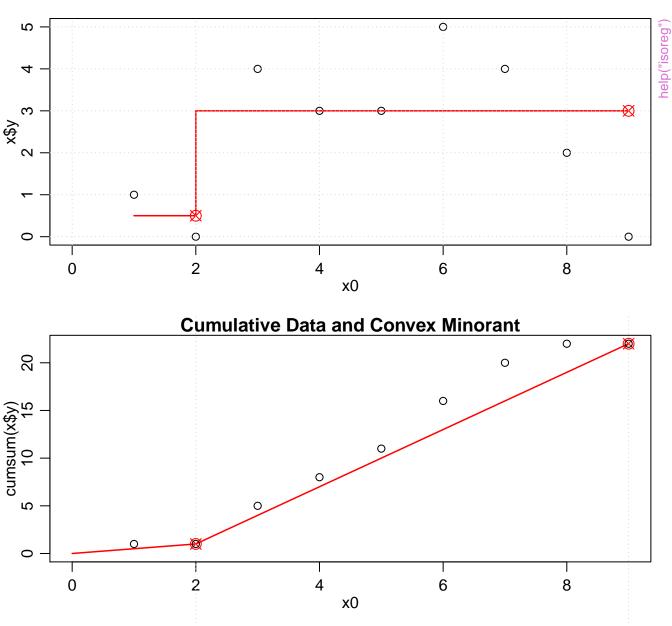


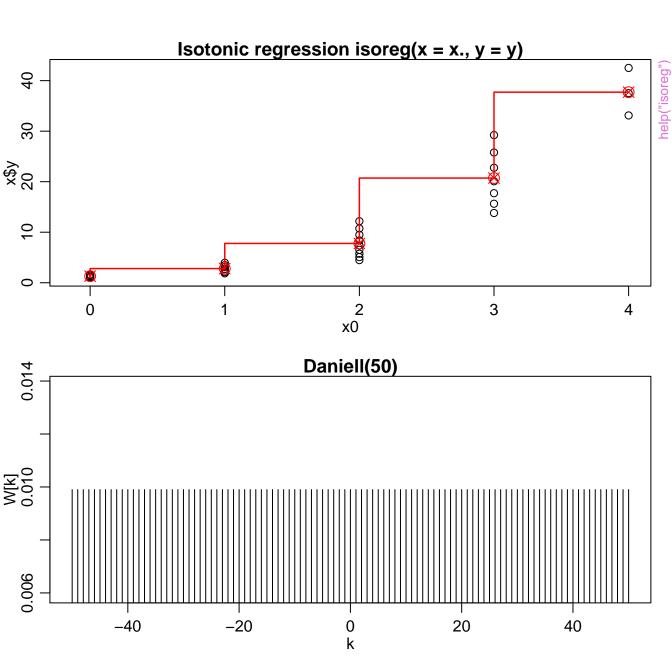


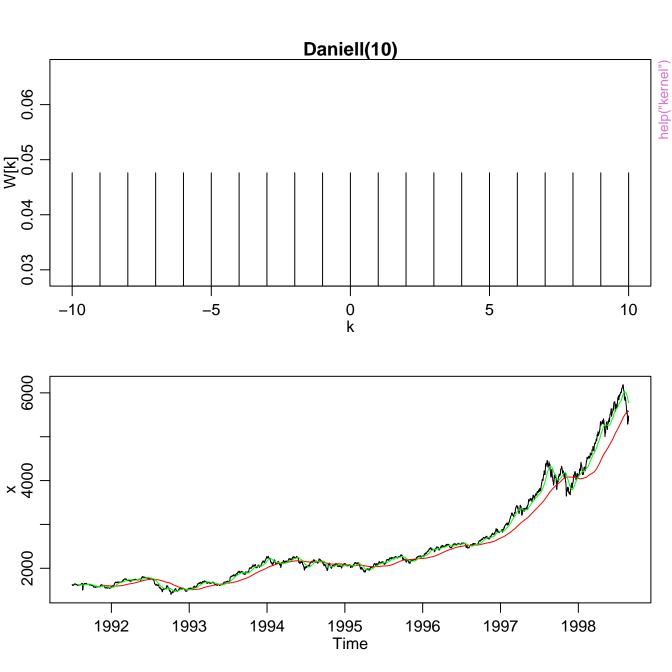


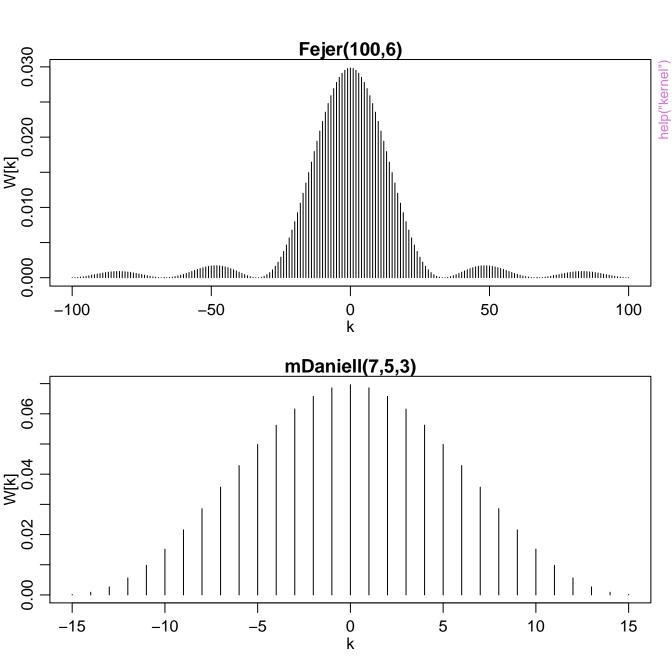
agegp
function(x) mean(x, na.rm=TRUE)

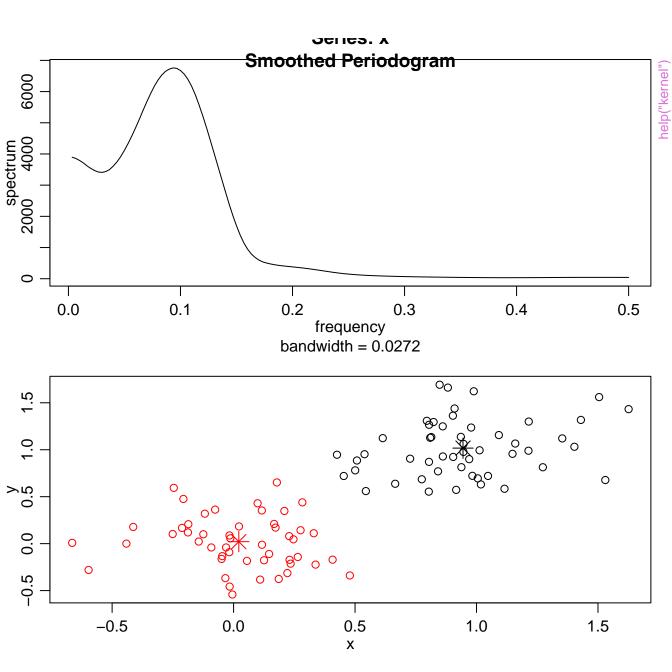
# Isotonic regression isoreg(x = c(1, 0, 4, 3, 3, 5, 4, 2, 0))

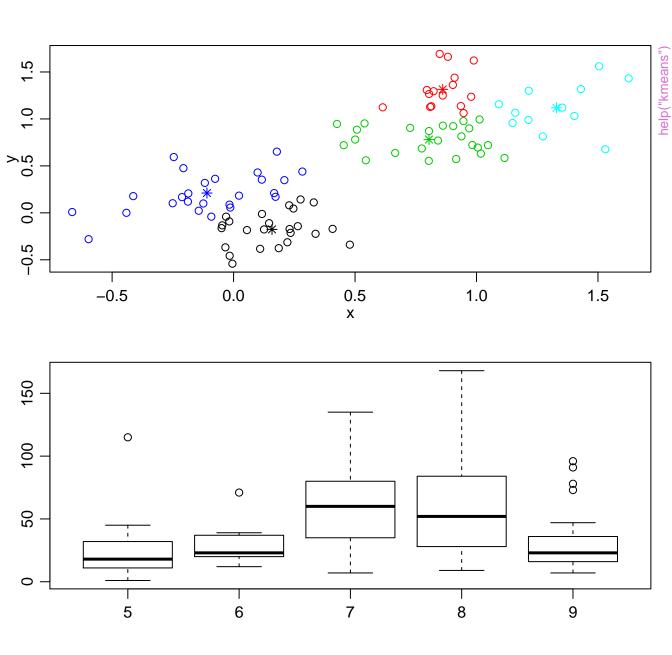


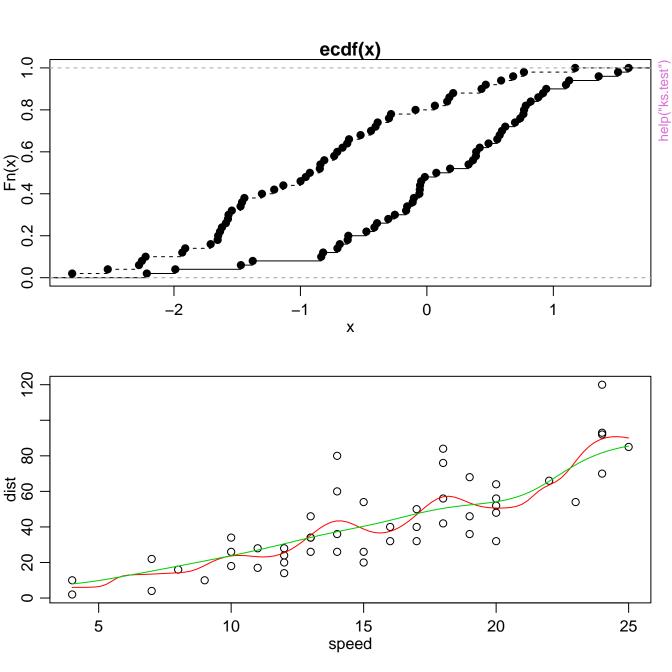


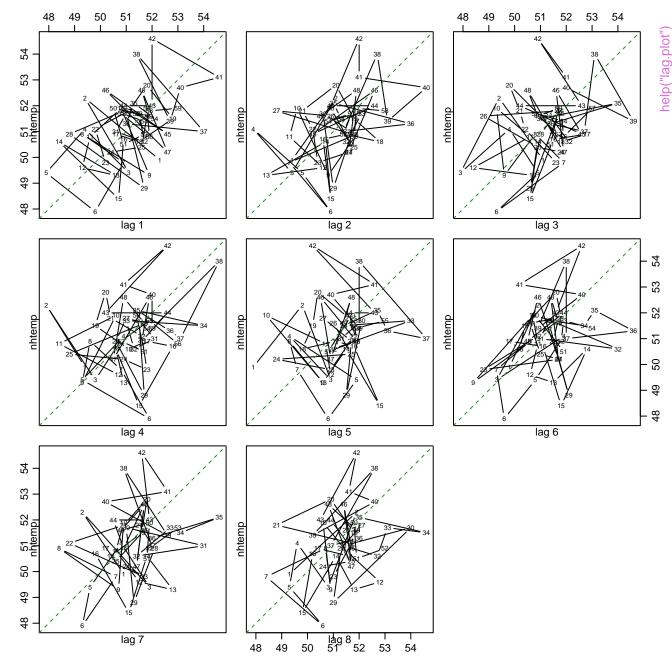




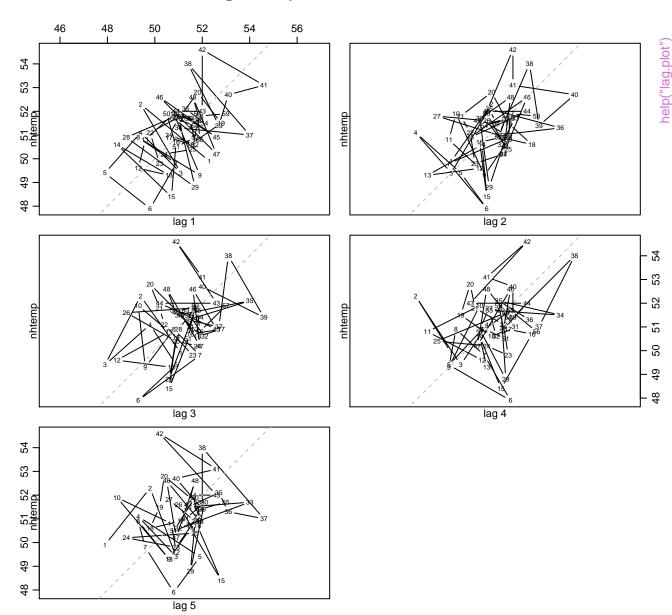




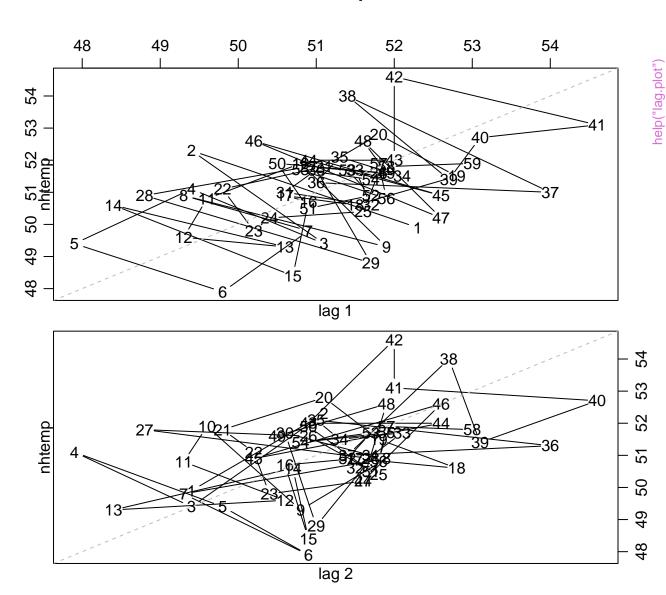




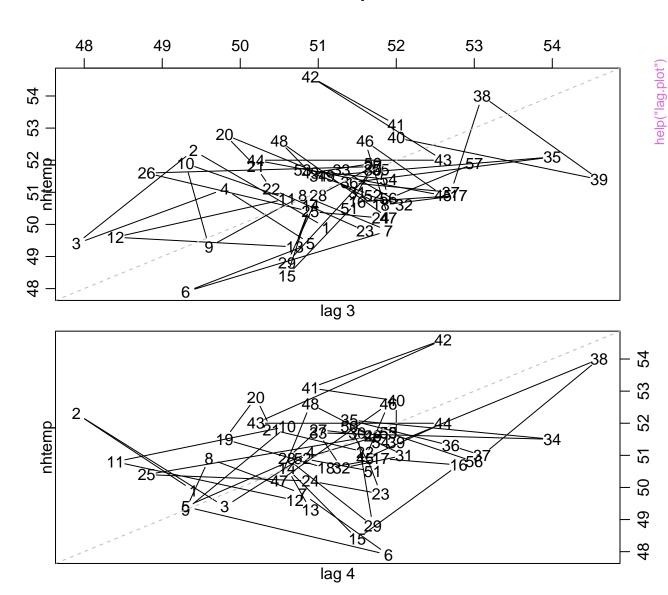
## **Average Temperatures in New Haven**



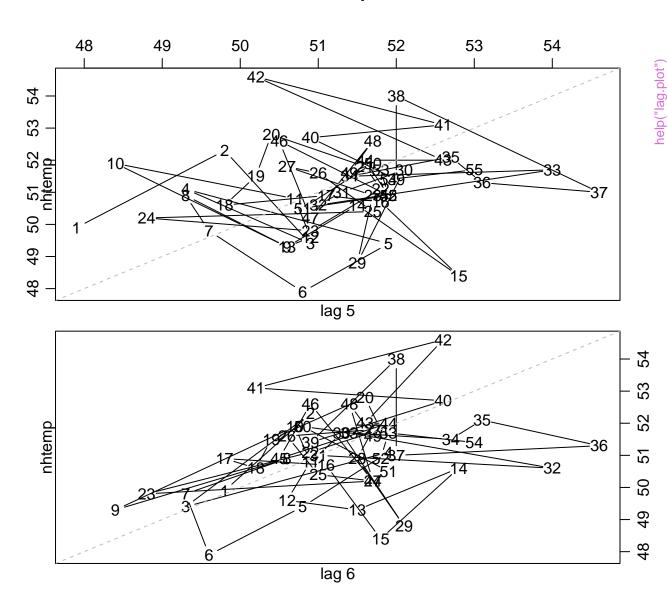
#### **New Haven Temperatures**

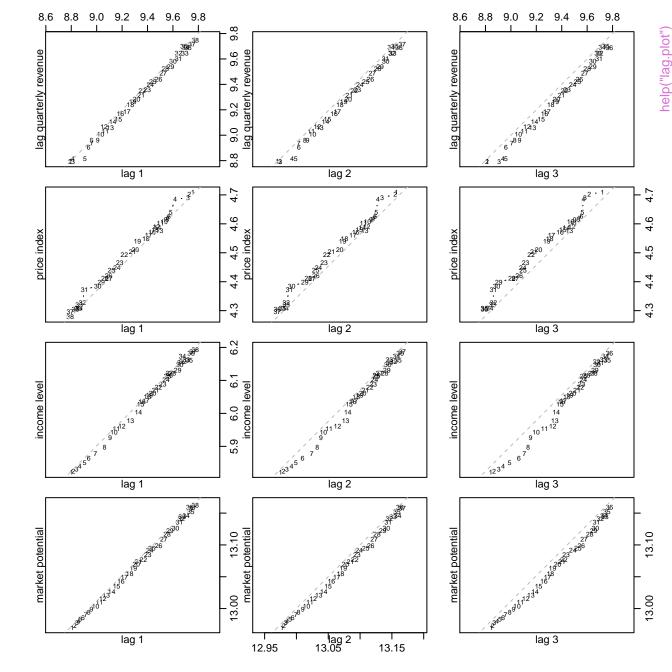


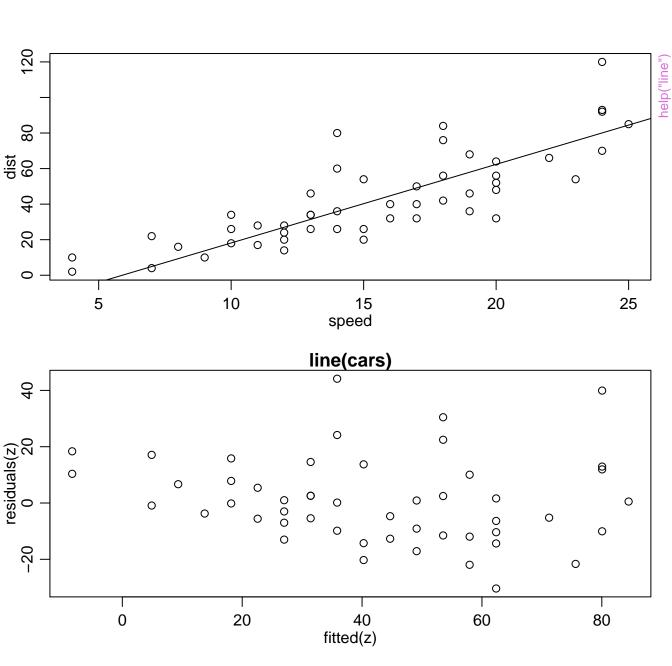
#### **New Haven Temperatures**

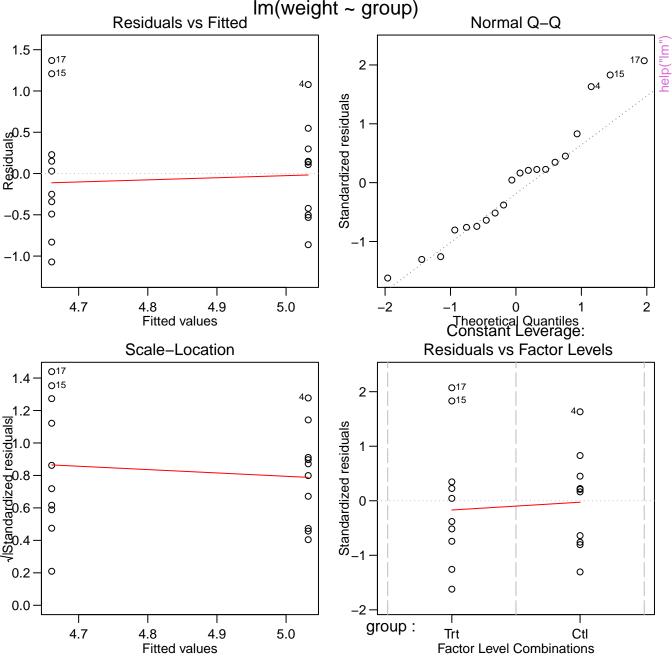


#### **New Haven Temperatures**

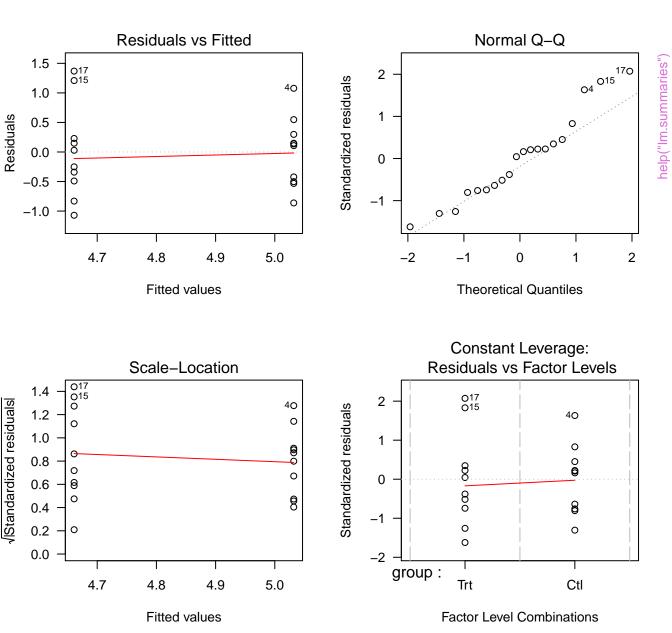


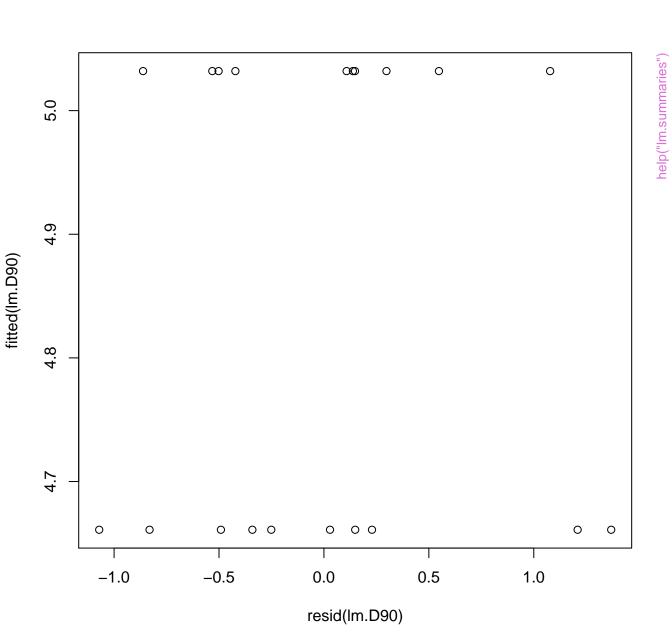




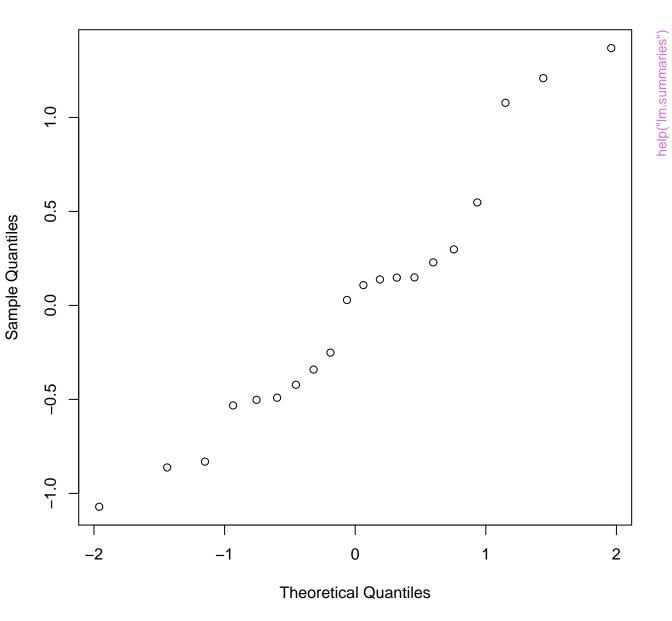


lm(weight ~ group)

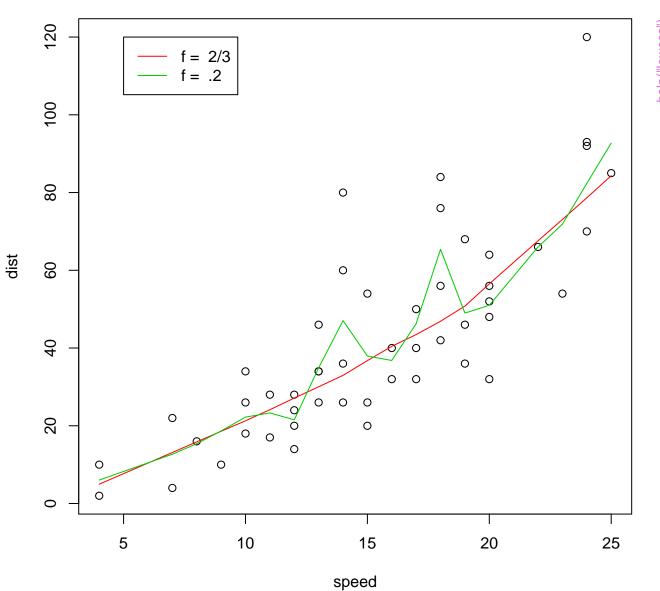




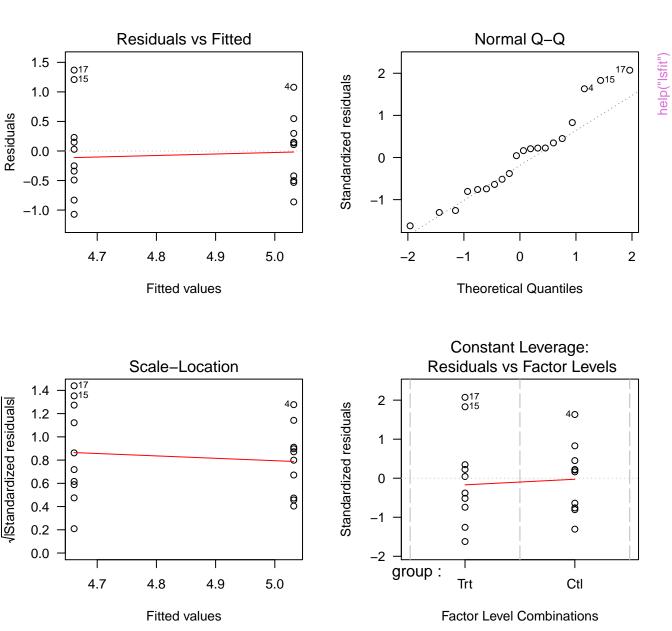
Normal Q-Q Plot



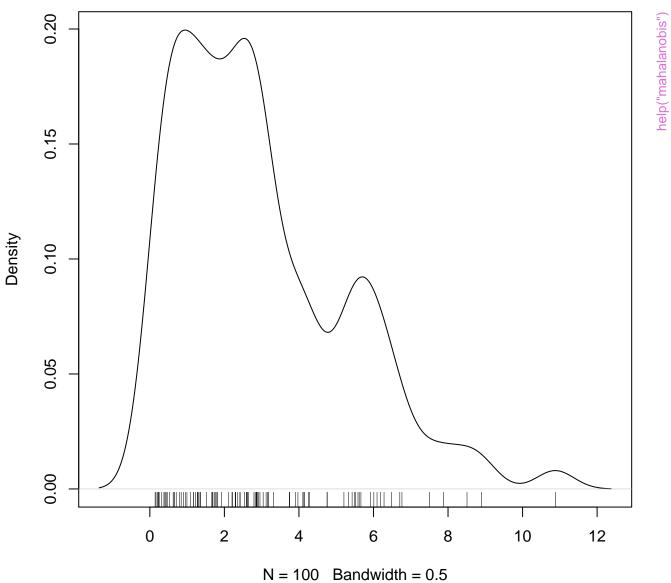




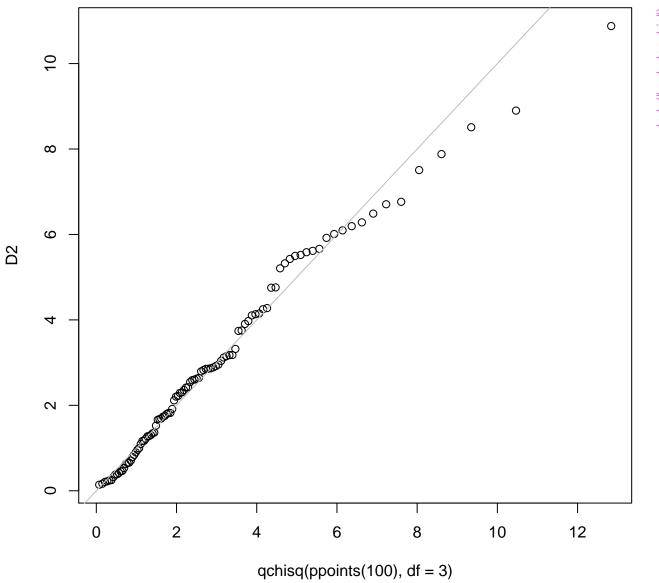
Im(weight ~ group)

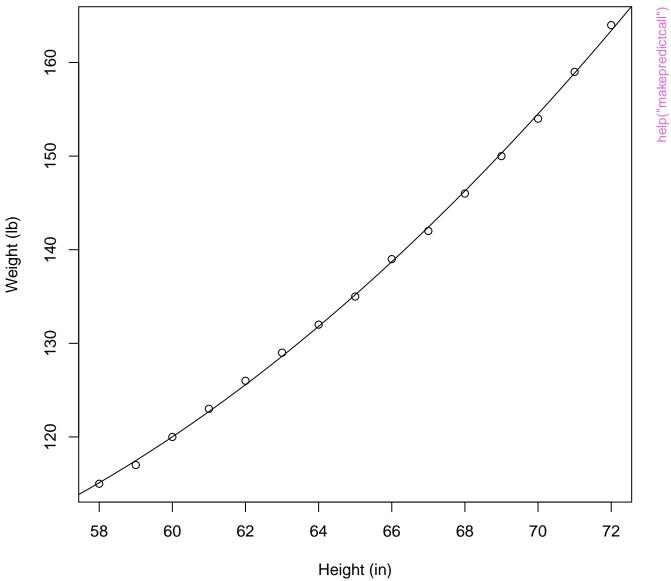


### Squared Mahalanobis distances, n=100, p=3

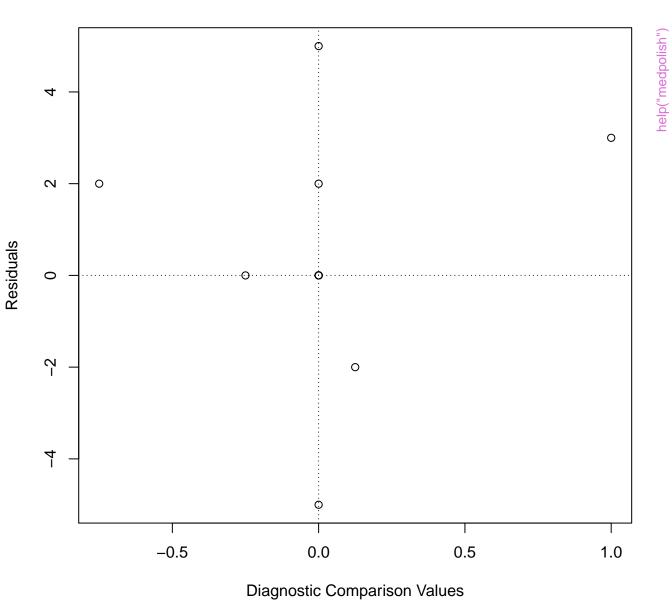


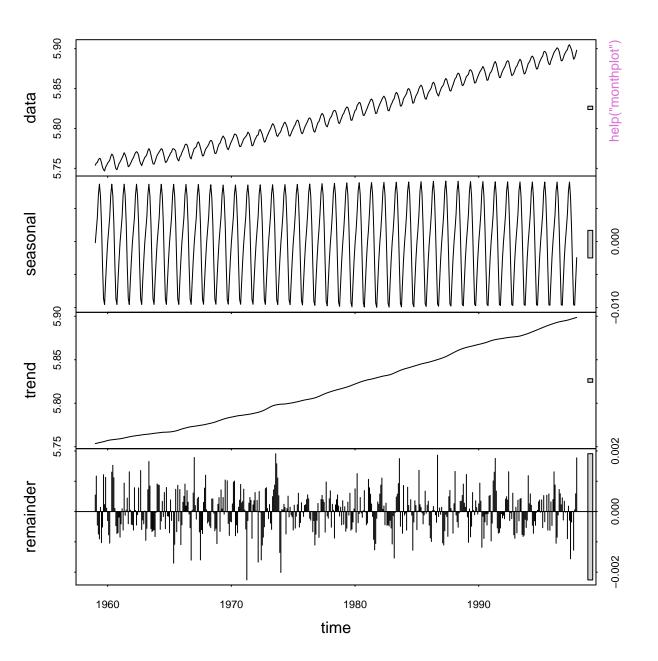


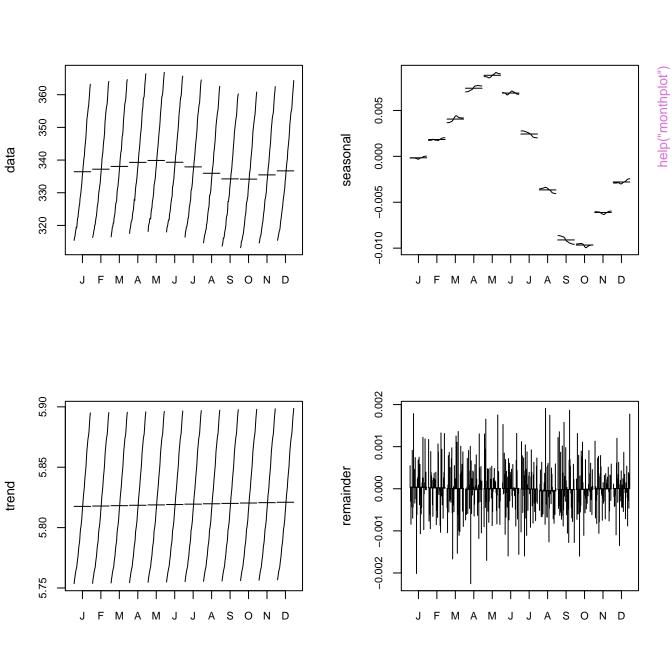


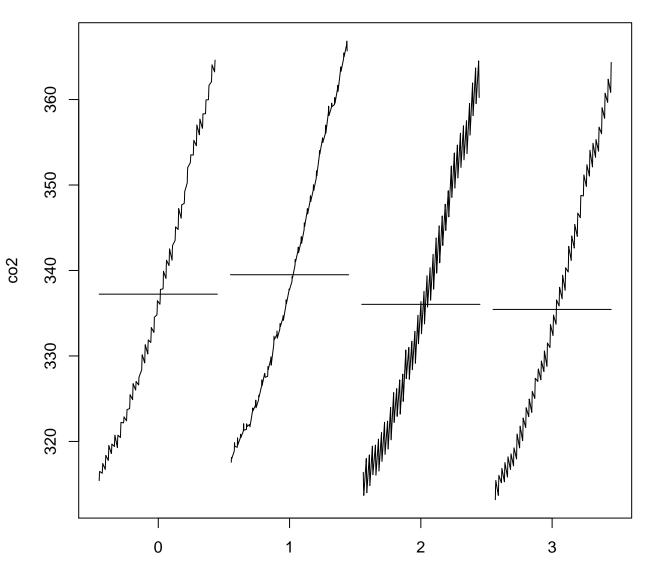


### **Tukey Additivity Plot**

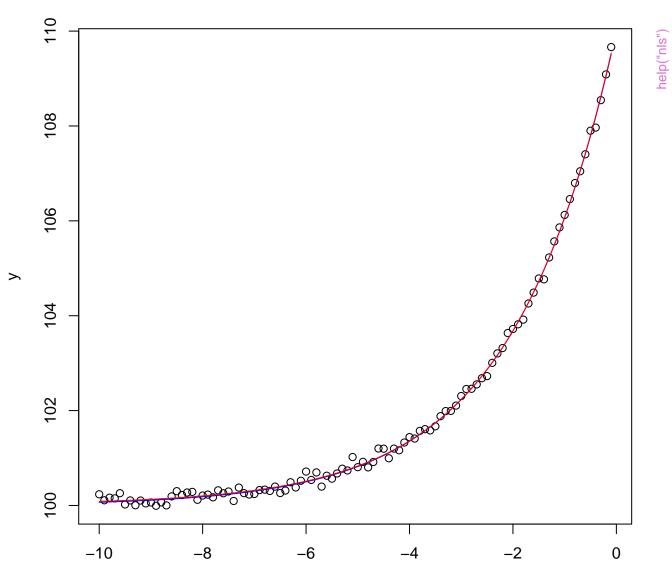




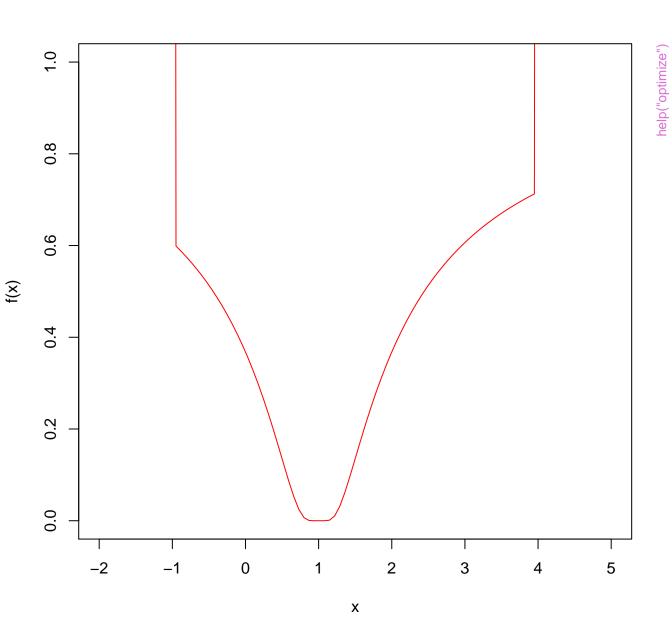




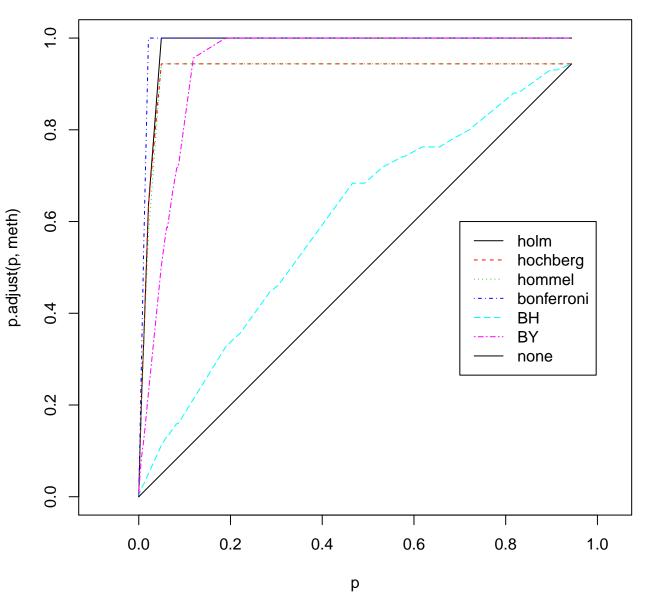
nls(\*), data, true function and fit, n=100

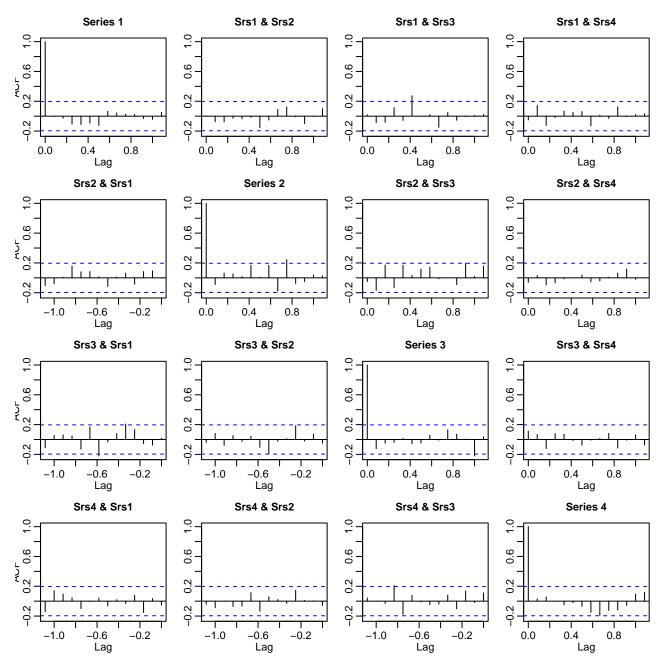


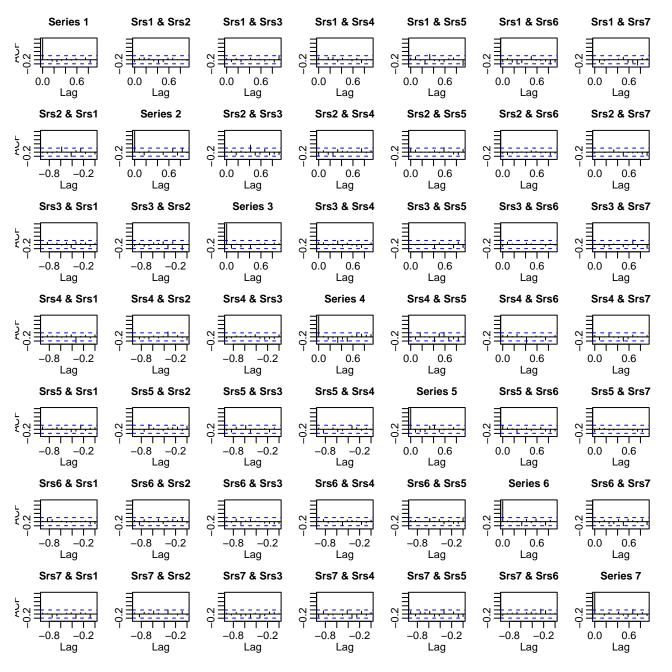
Χ

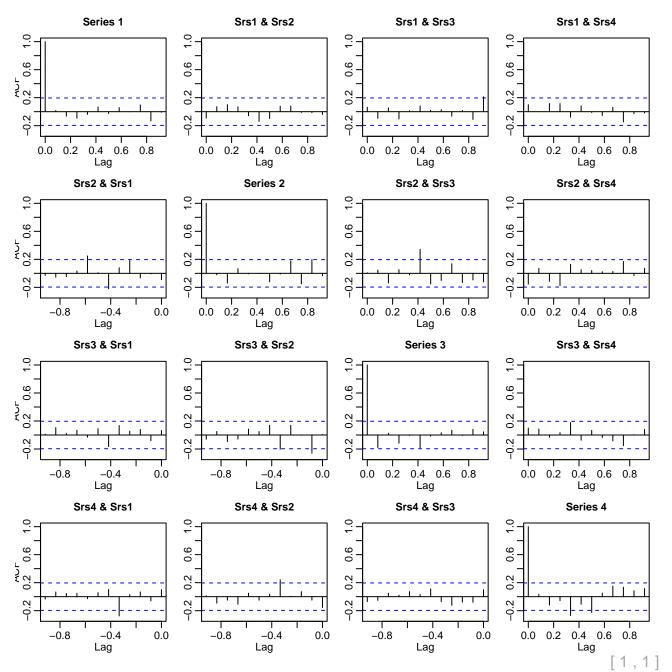


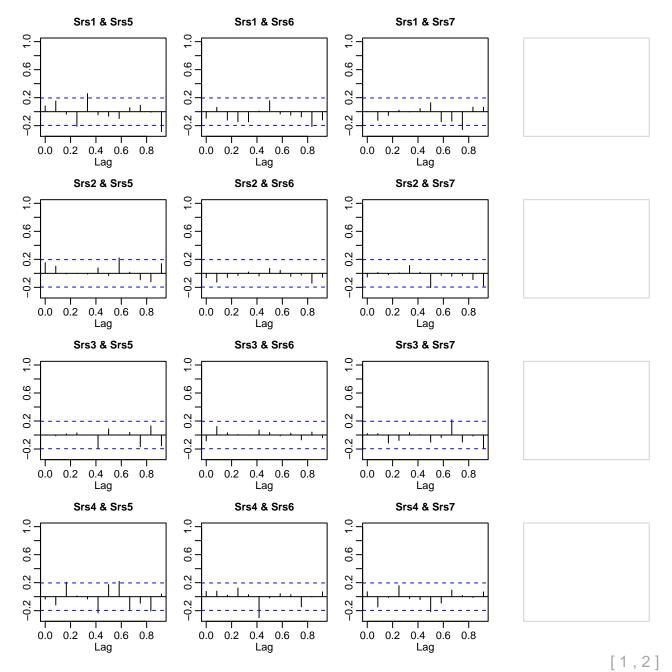
### P-value adjustments

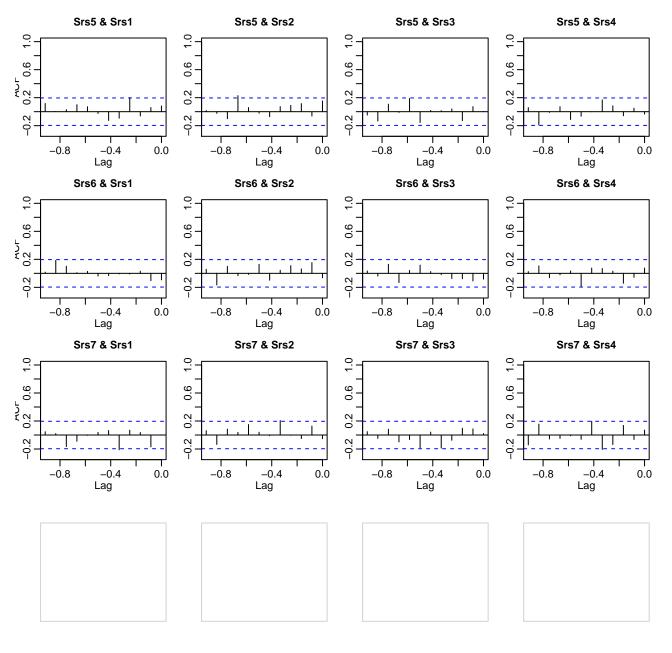


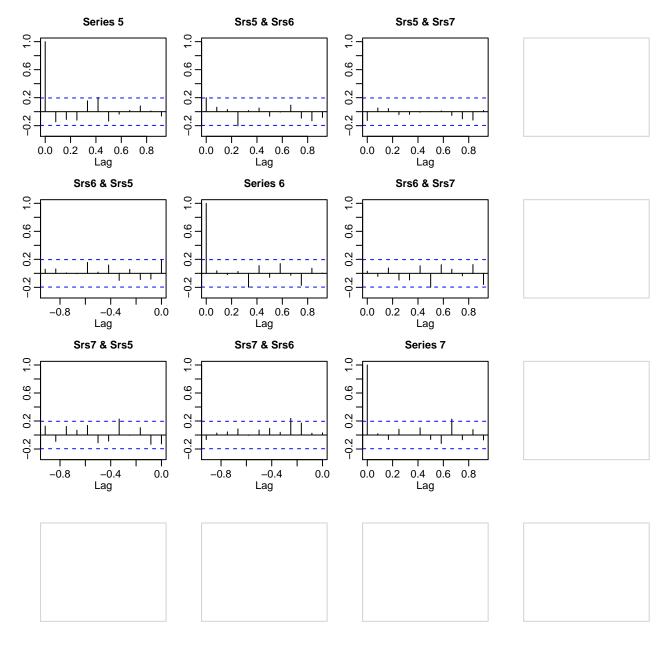




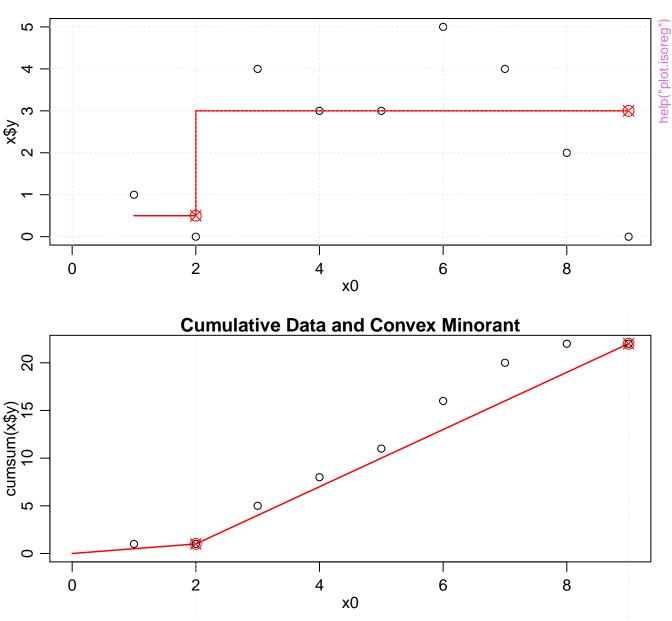


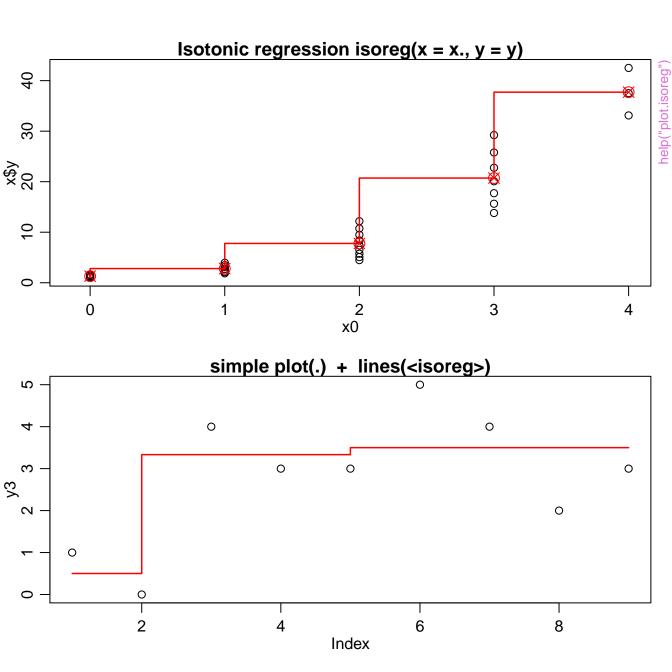




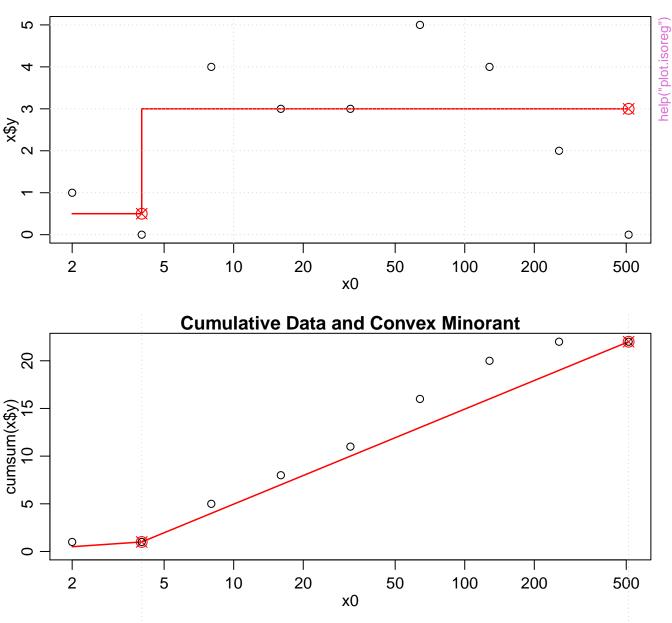


## Isotonic regression isoreg(x = c(1, 0, 4, 3, 3, 5, 4, 2, 0))

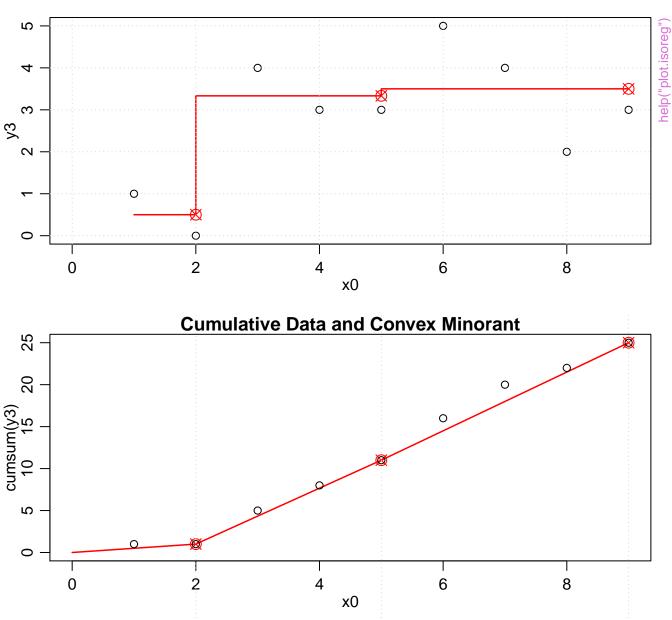




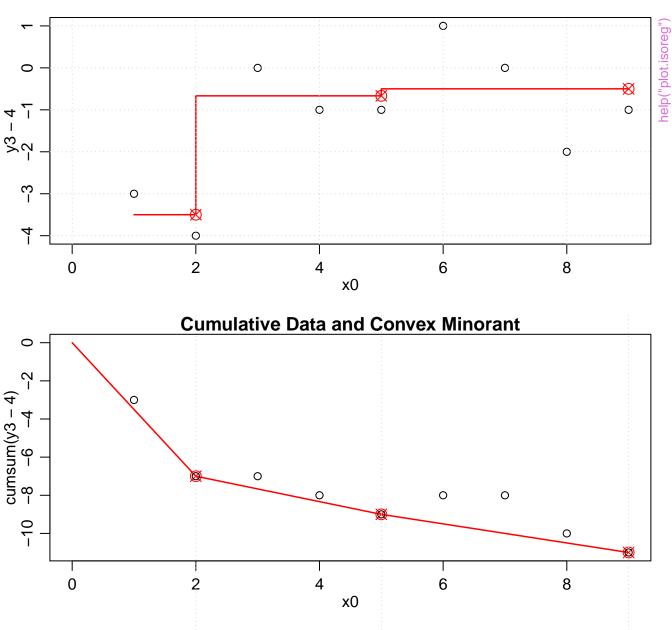
Isotonic regression isoreg(x =  $2^{(1:9)}$ , y = c(1, 0, 4, 3, 3, 5, 4, 2, 0))



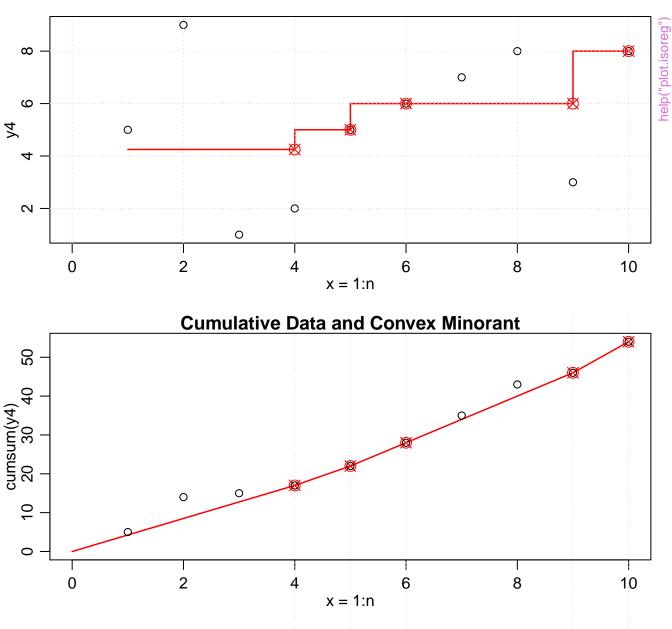
Isotonic regression isoreg(x = y3 < -c(1, 0, 4, 3, 3, 5, 4, 2, 3))



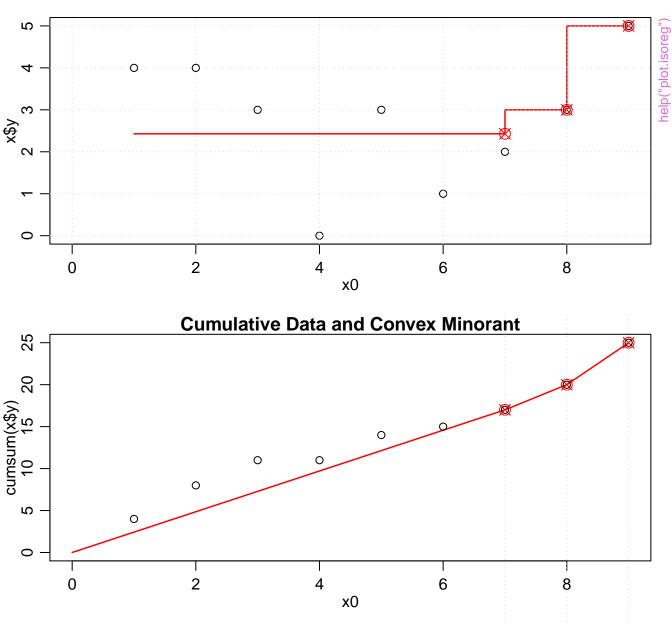
# Isotonic regression isoreg(x = y3 - 4)



### Isotonic regression isoreg(x = 1:10, y = y4 < -c(5, 9, 1:2, 5:8, 3, 8))



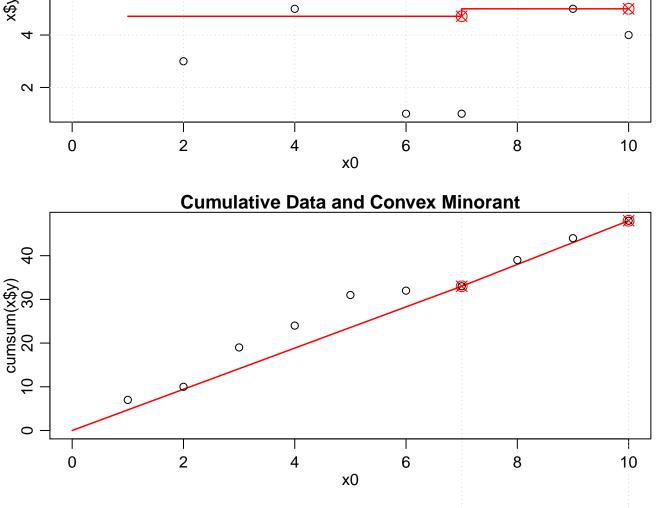
### Isotonic regression isoreg(x = sample(9), y = y3)

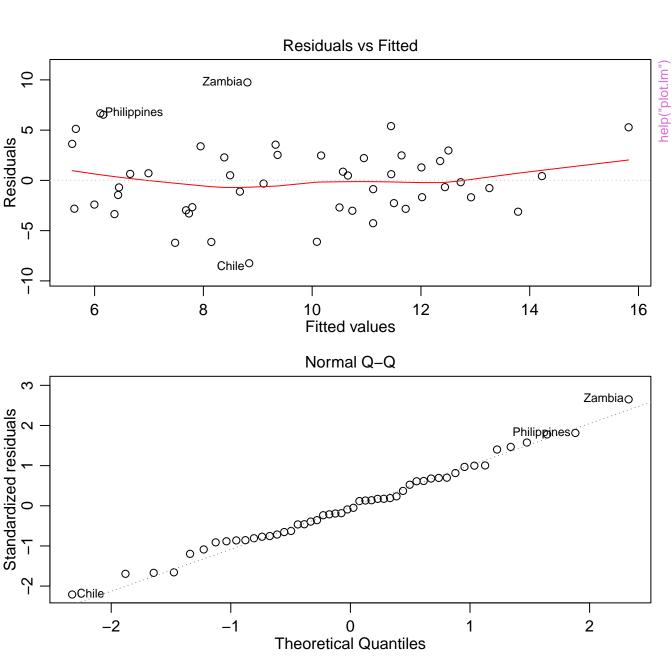


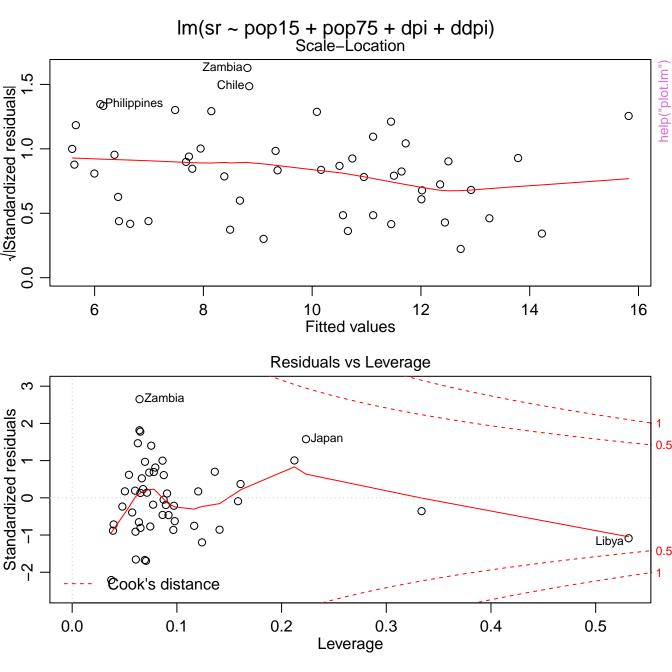
Isotonic regression isoreg(x = sample(9), y = y3)

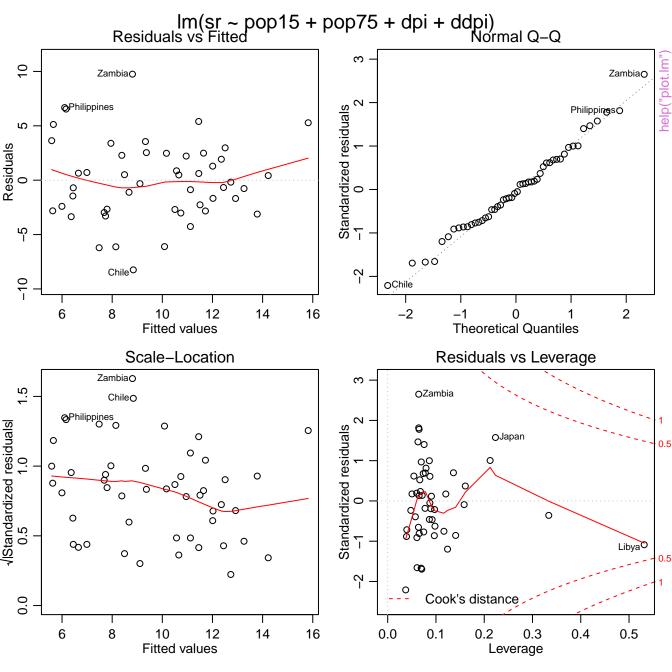
Cumulative Data and Convex Minora help("plot.isoreg cumsum(x\$y) x\$y  $\sim$ x0 x0

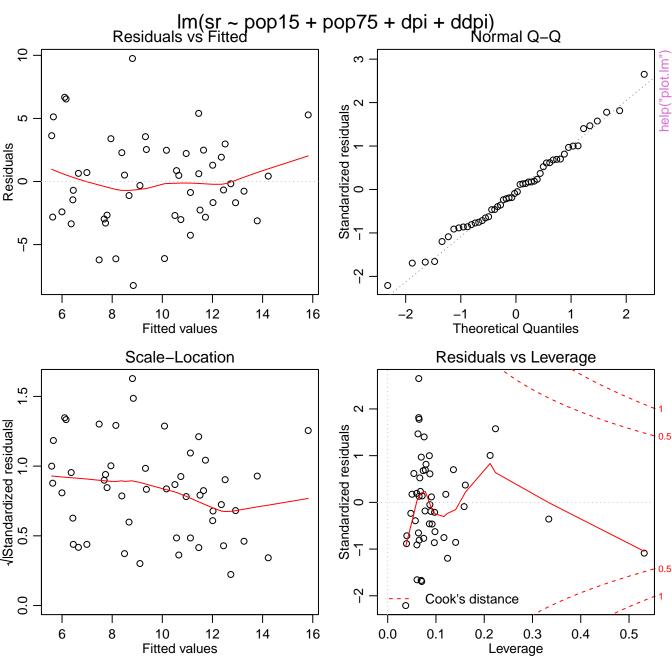
# Isotonic regression isoreg(x = sample(10), y = sample(10, replace = TRUE)) help("plot.isoreg' $\infty$ 0 0 Ó 2 10 0 8 x0 **Cumulative Data and Convex Minorant** 0 0 0

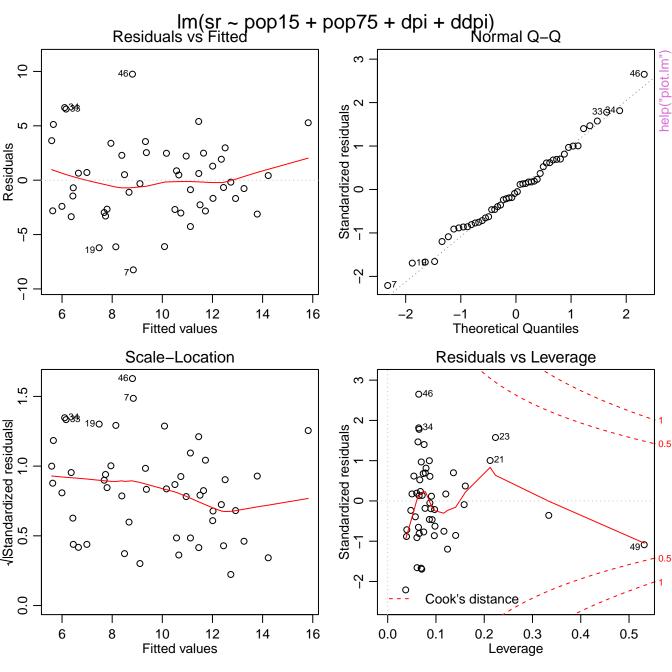


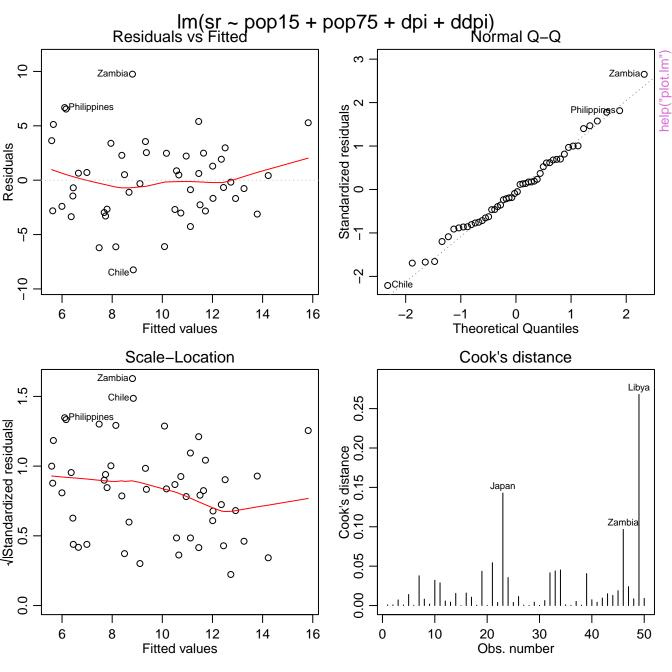


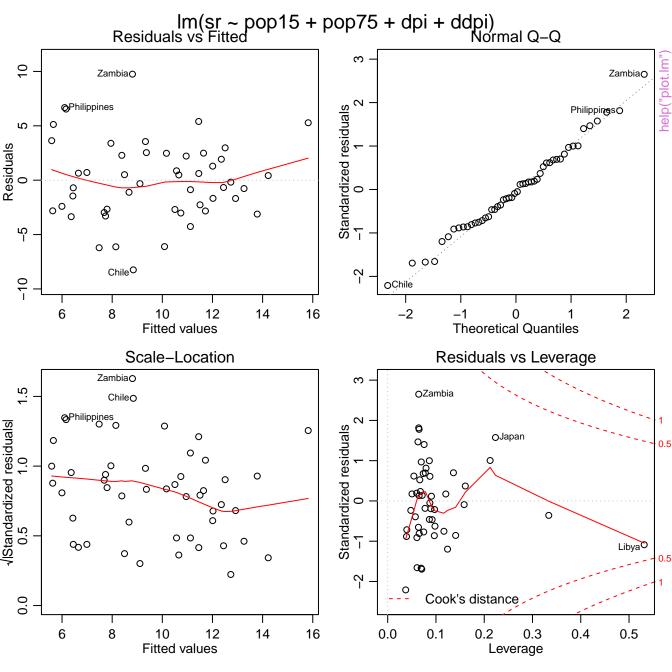


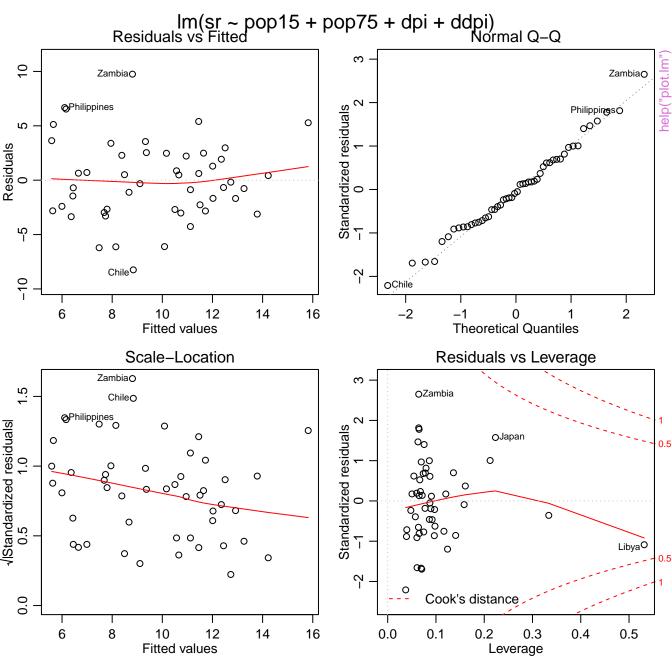


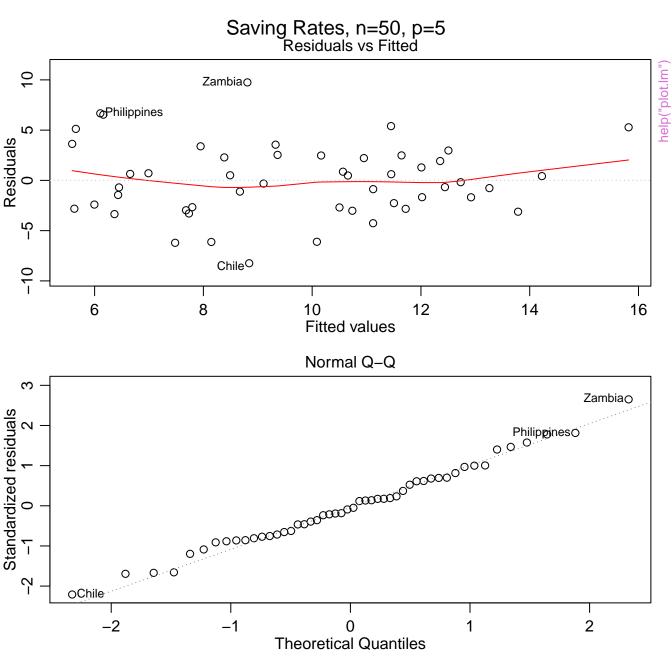


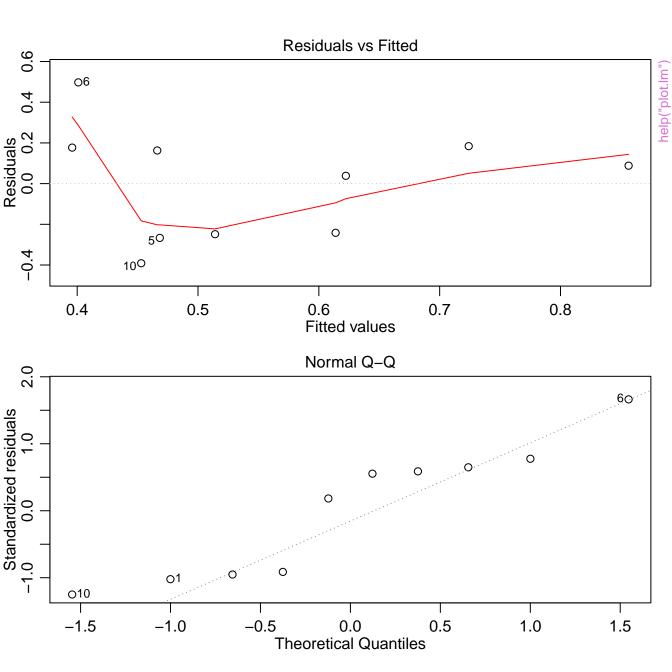


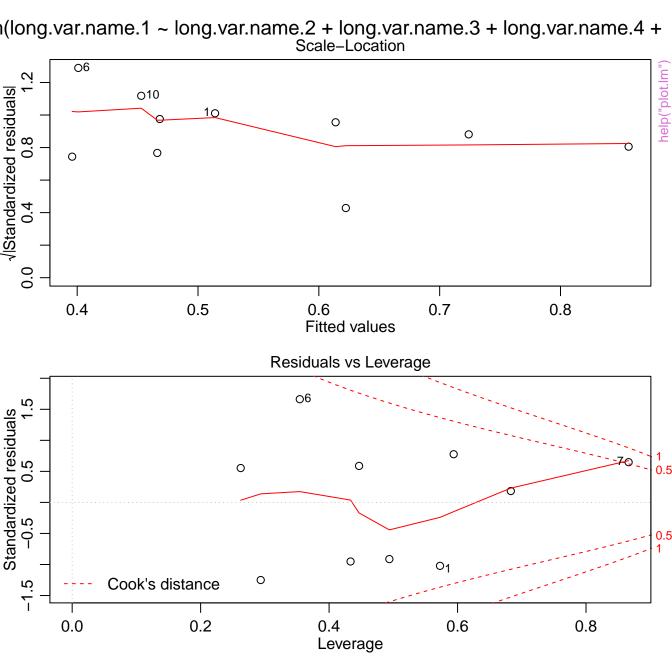


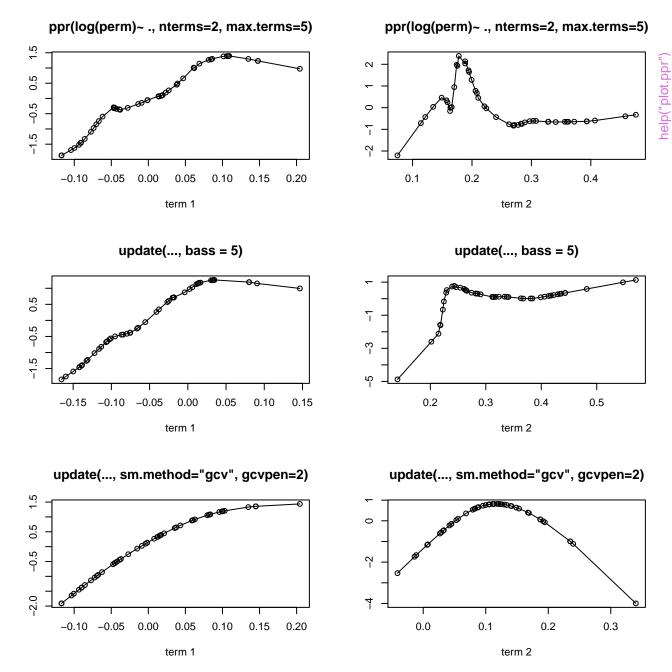


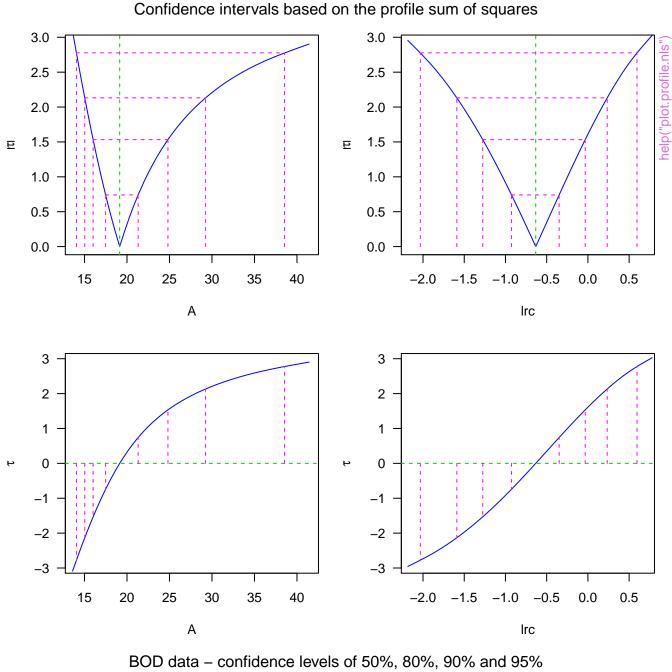


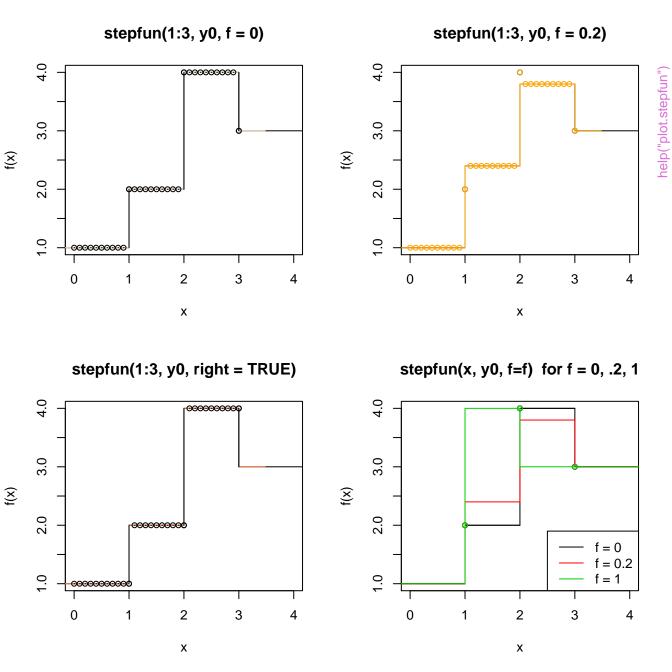




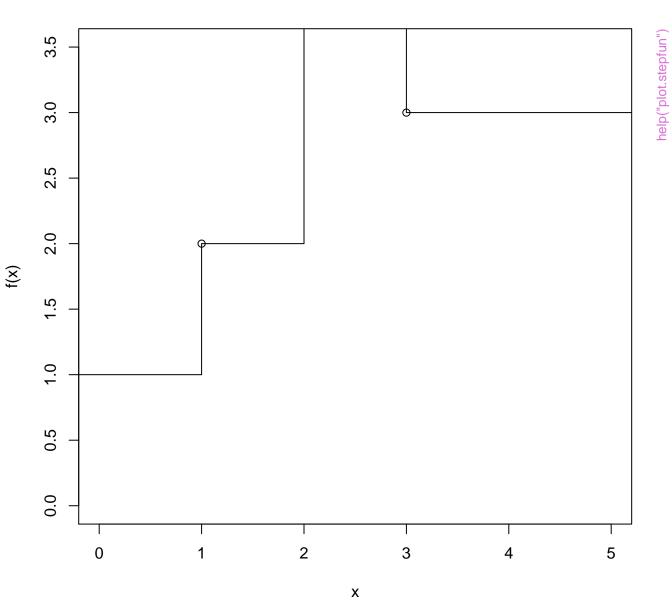


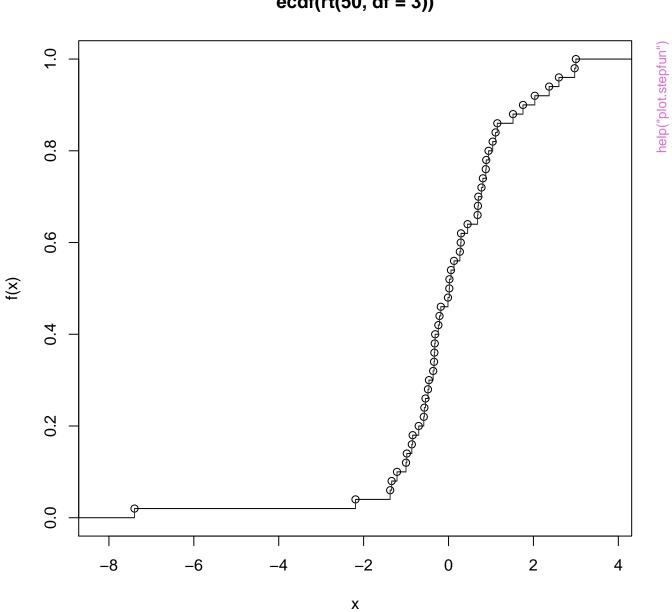


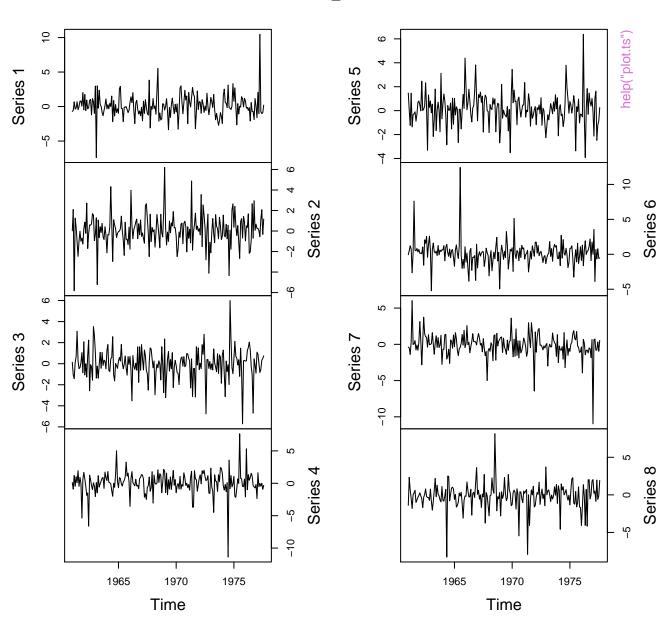




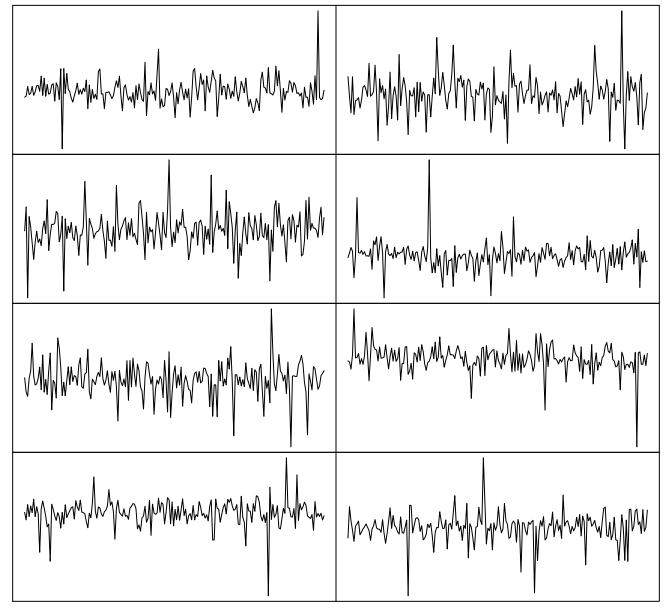
# plot(stepfun(\*), xlim= . , ylim = .)

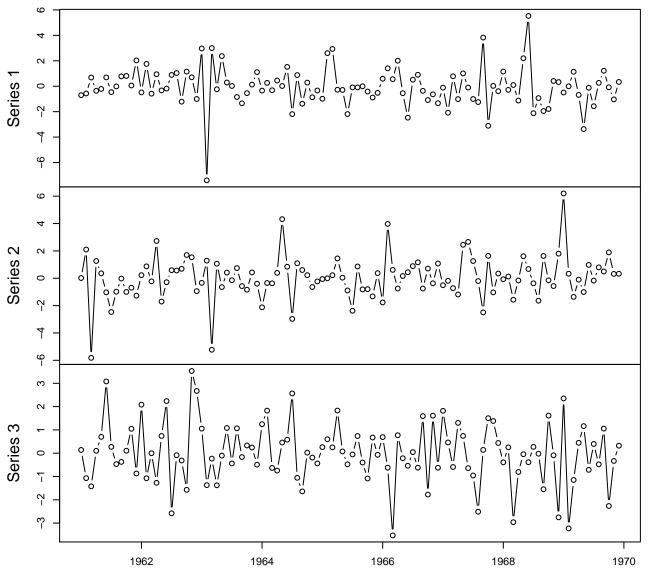




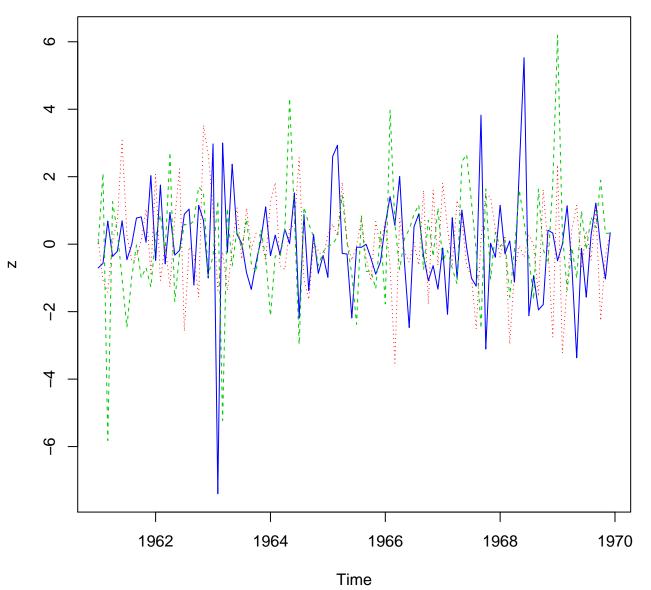


plot(ts(..), axes=FALSE, ann=FALSE, frame.plot=TRUE, mar..., oma...)

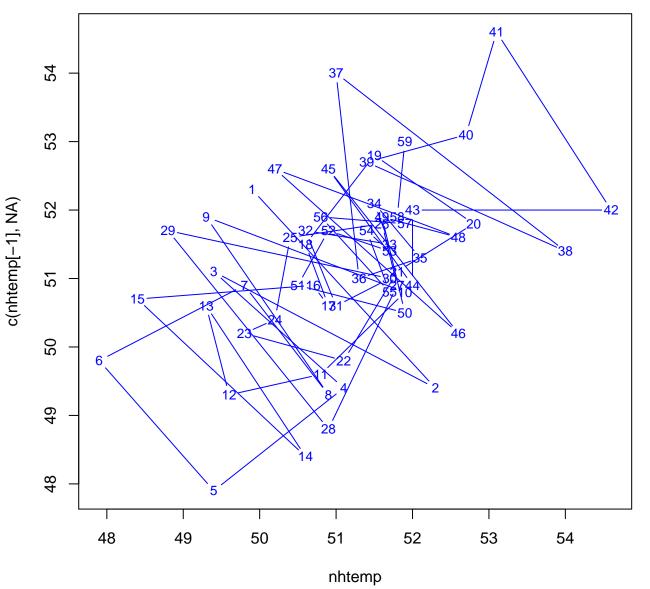


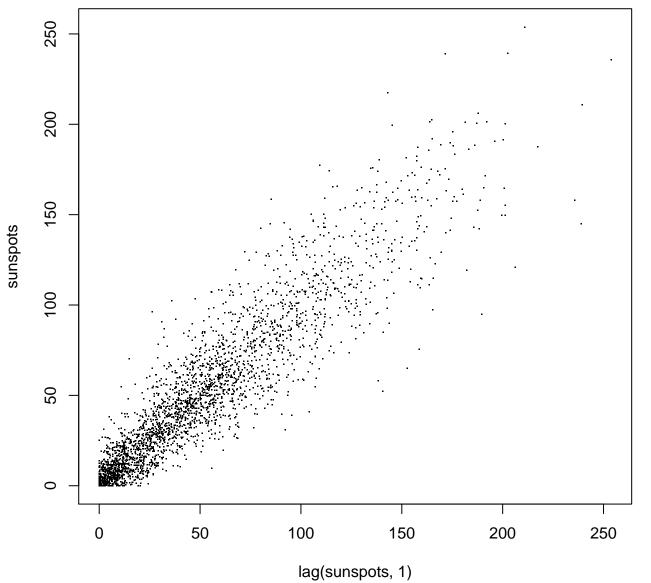


Time

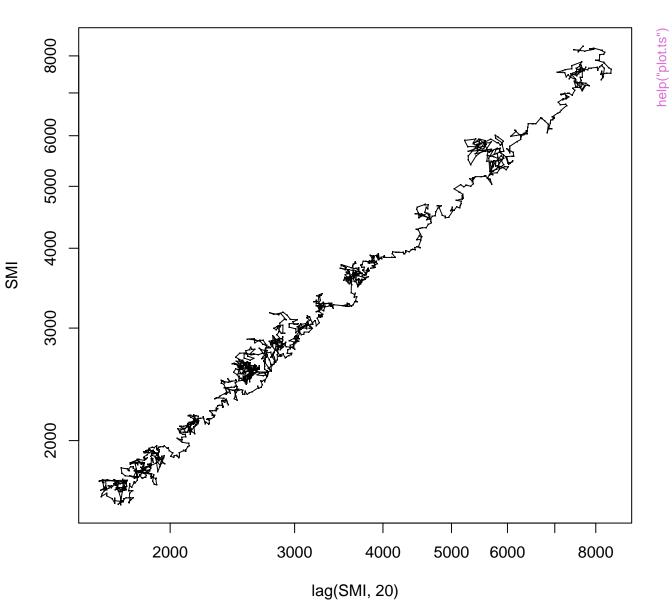


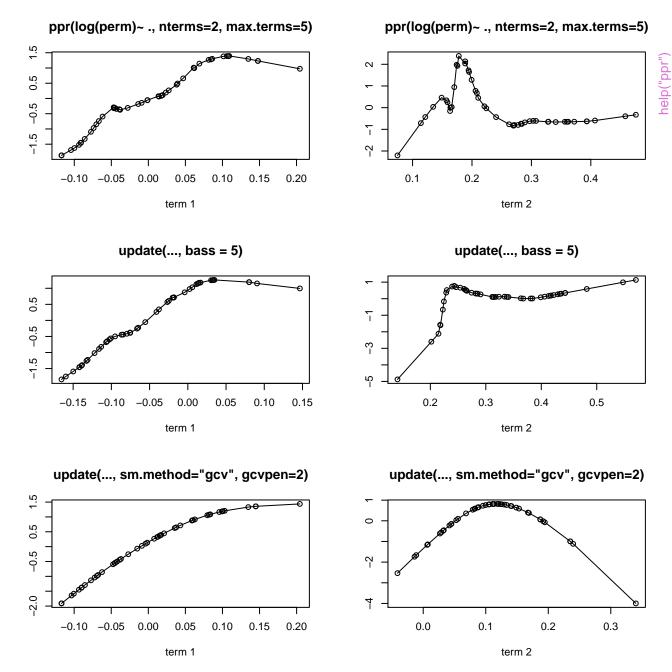
## Lag plot of New Haven temperatures



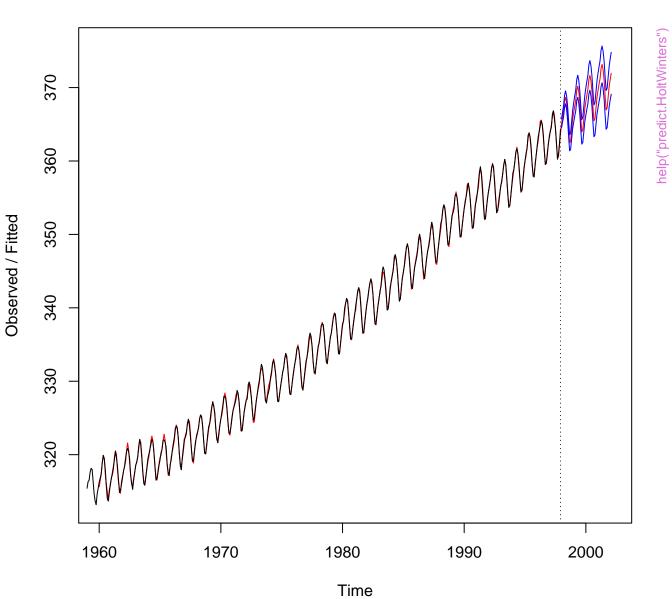


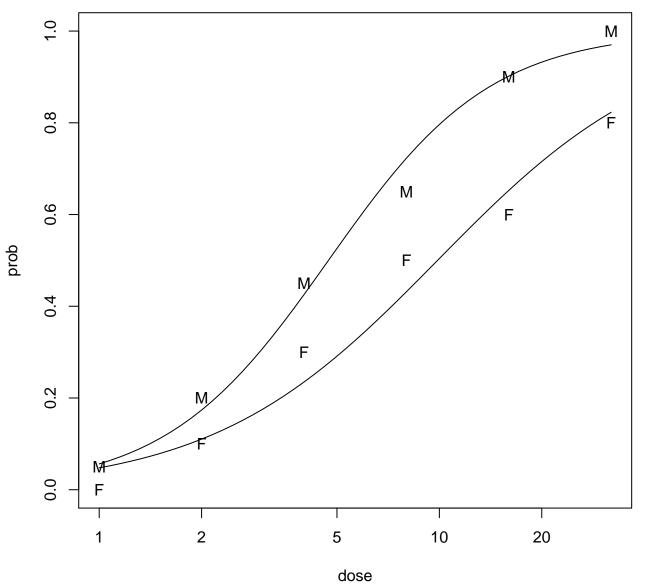
lag(SMI, 1)



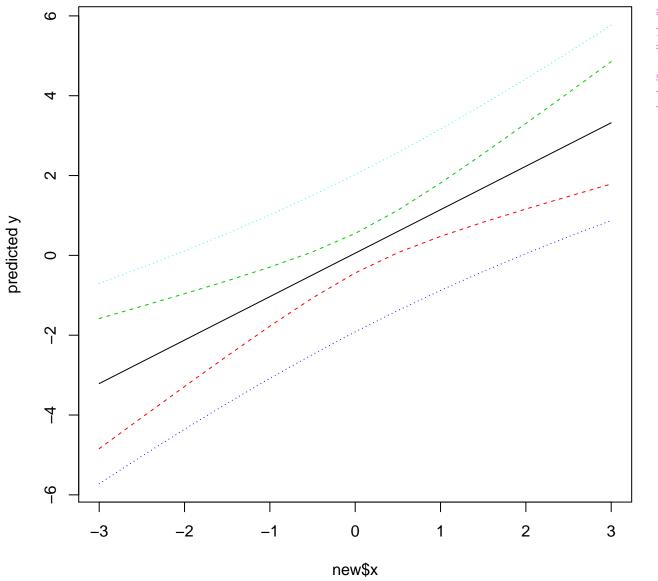


## **Holt-Winters filtering**

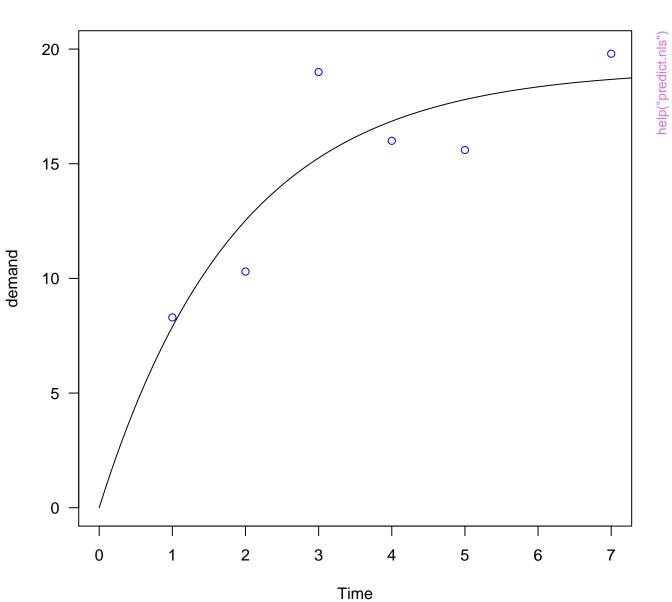


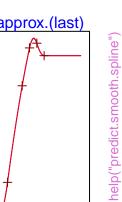


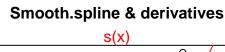


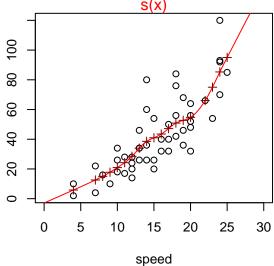


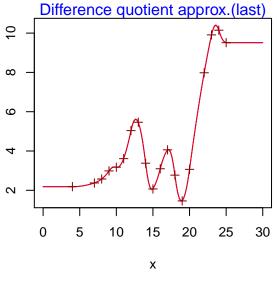
#### BOD data and fitted first-order curve



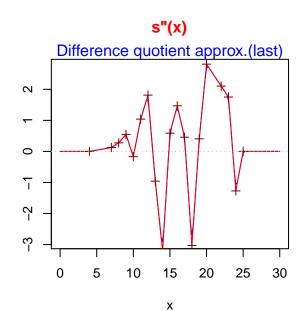


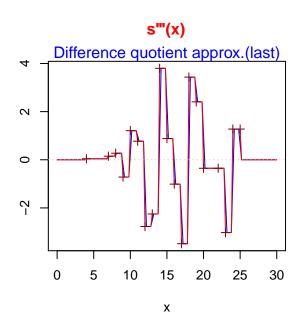




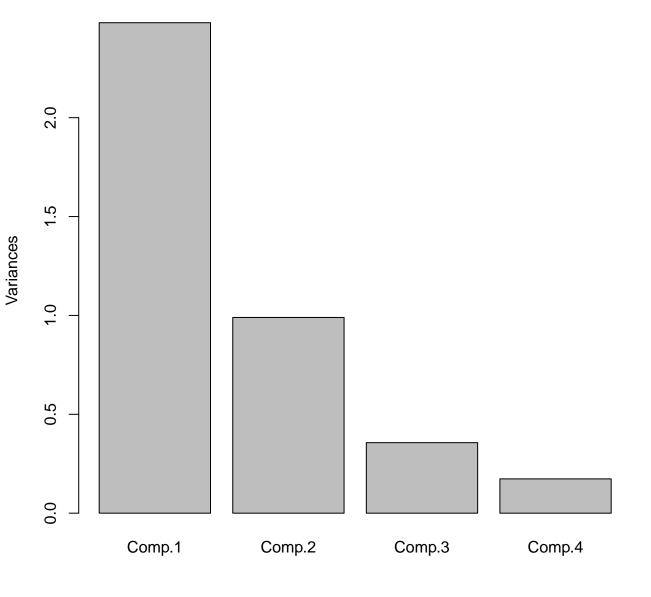


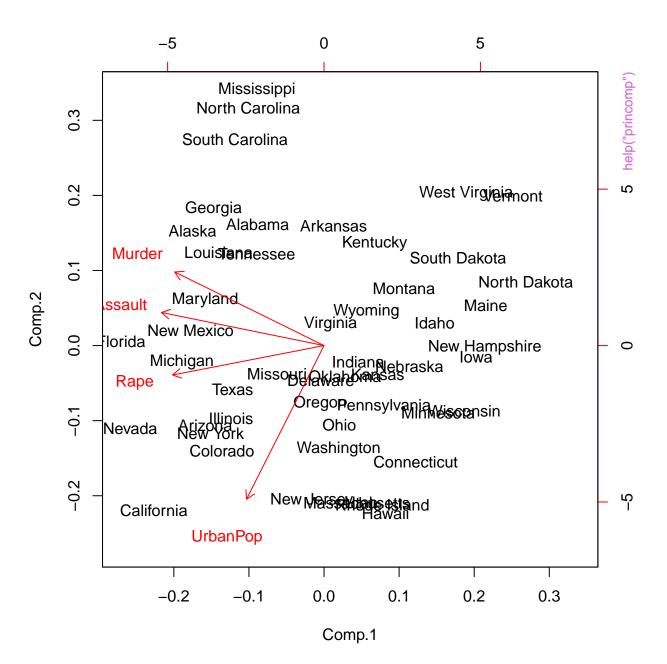
s'(x)

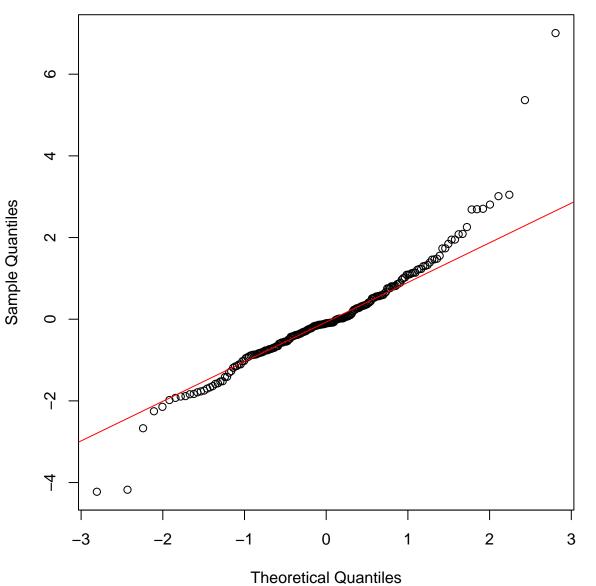


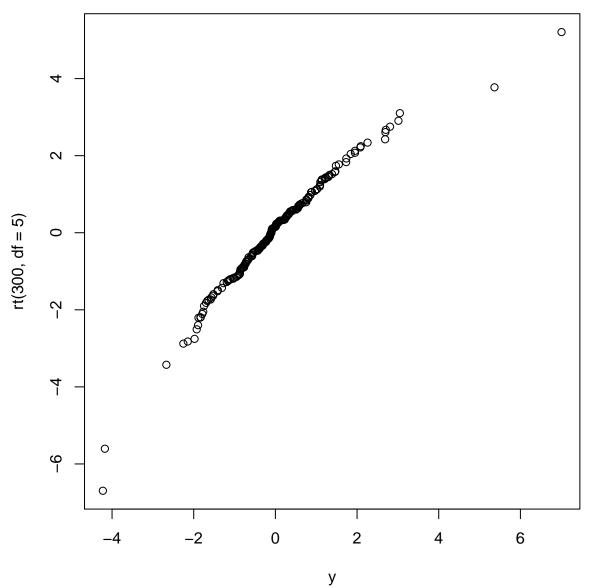


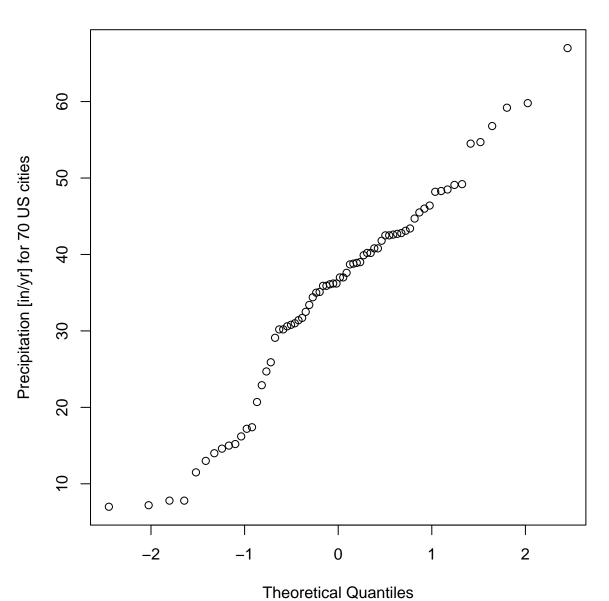




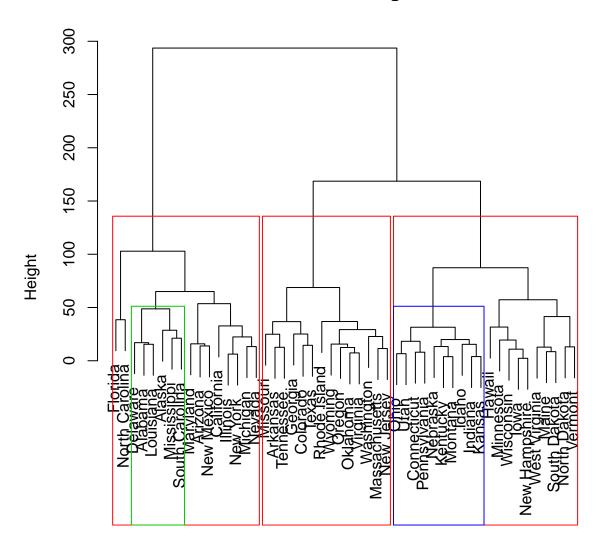






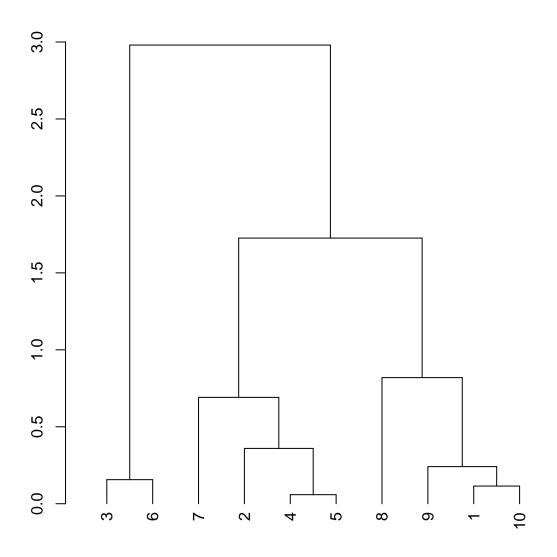


## **Cluster Dendrogram**



dist(USArrests)
hclust (\*, "complete")

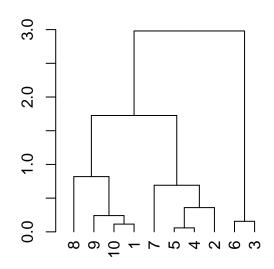
## random dendrogram 'dd'



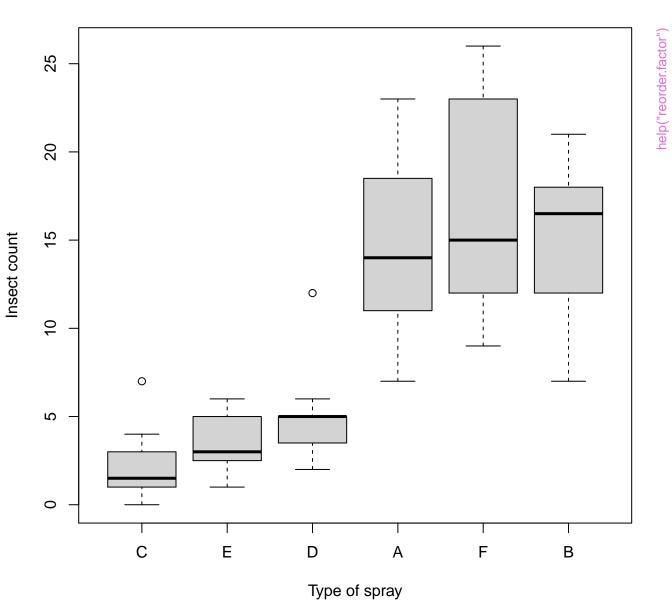
## reorder(dd, 10:1)

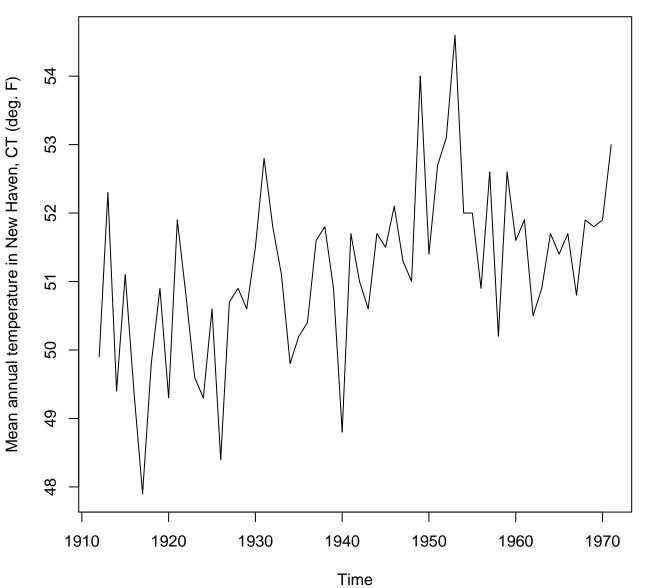
# 

## reorder(dd, 10:1, mean)



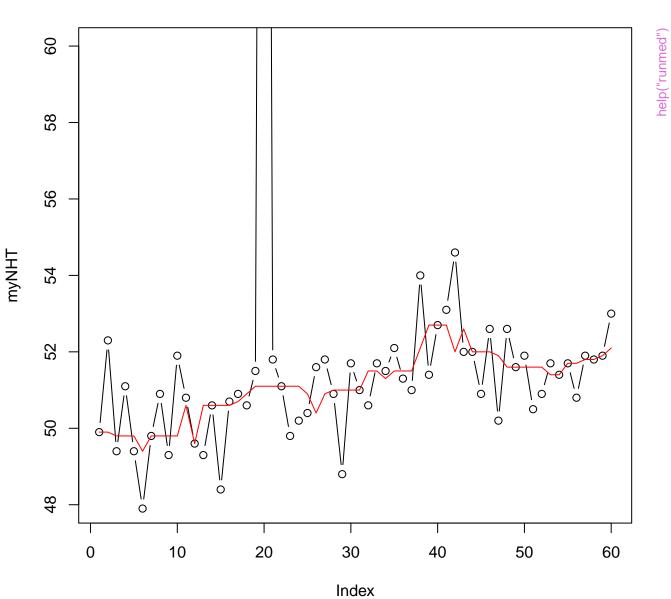
## InsectSprays data



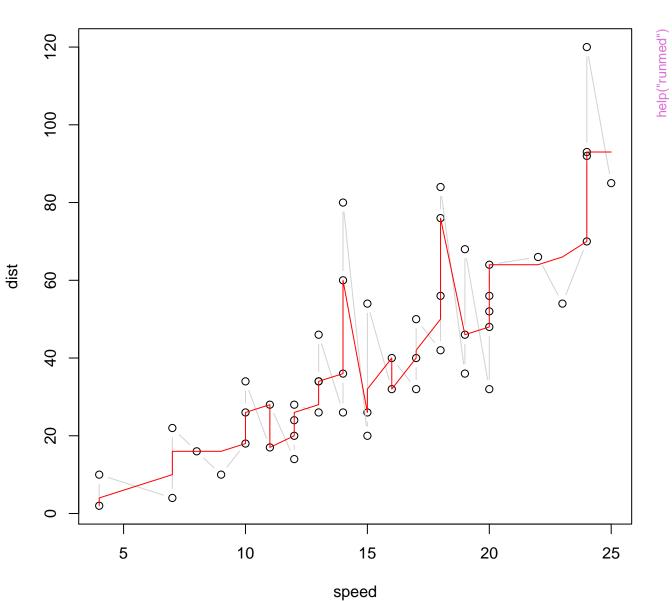


help("runmed")

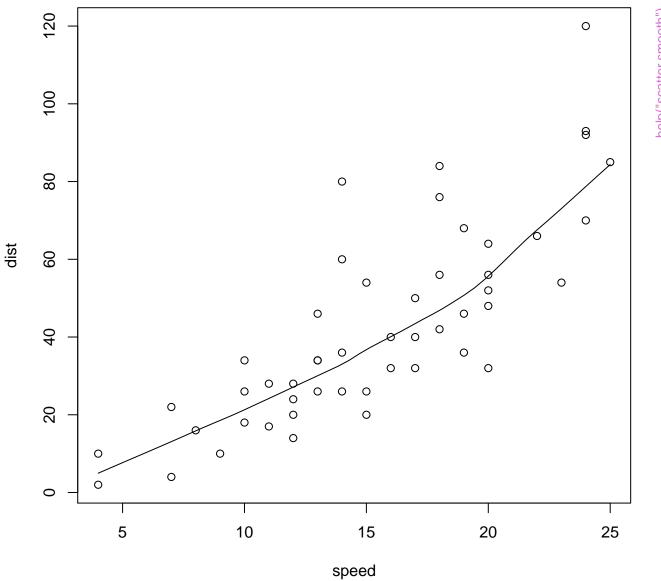
## **Running Medians Example**



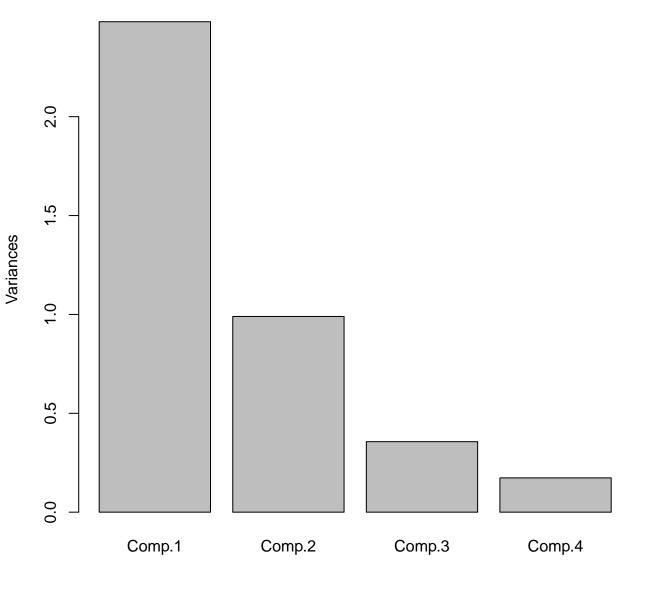
'cars' data and runmed(dist, 3)



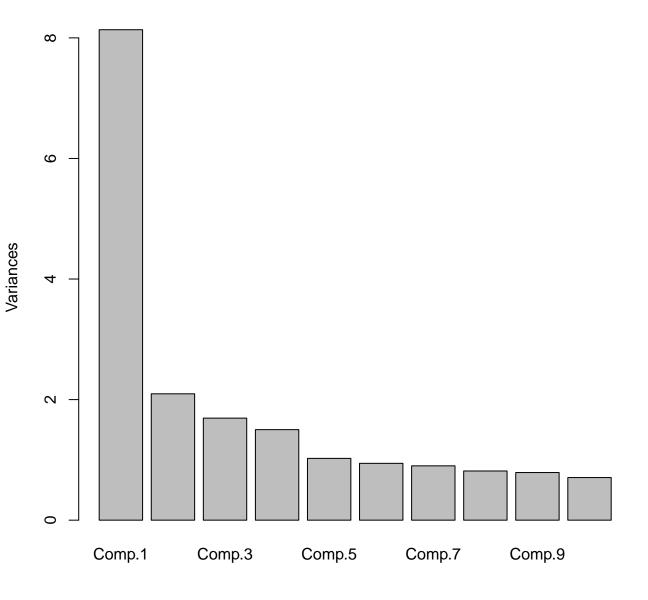
Index

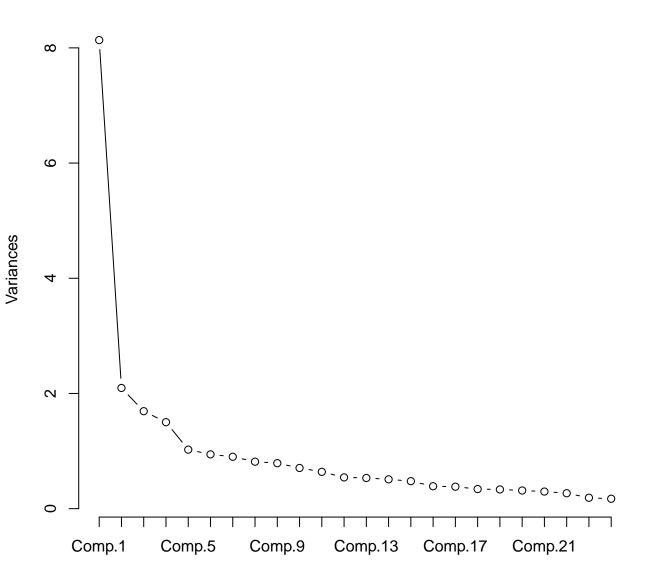


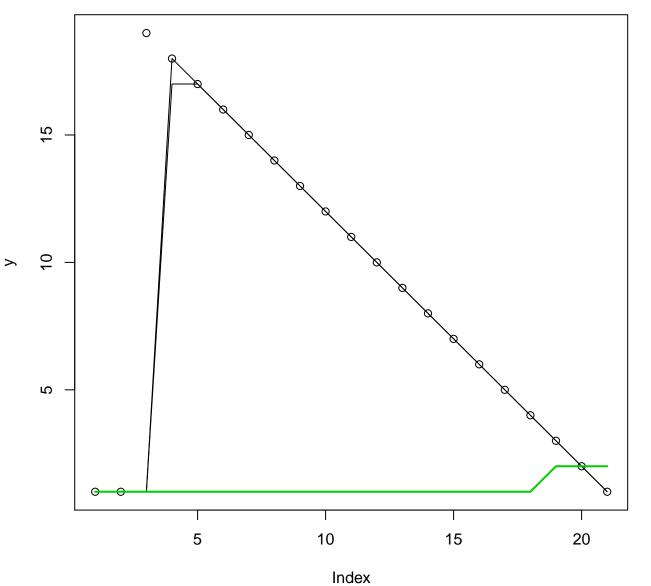


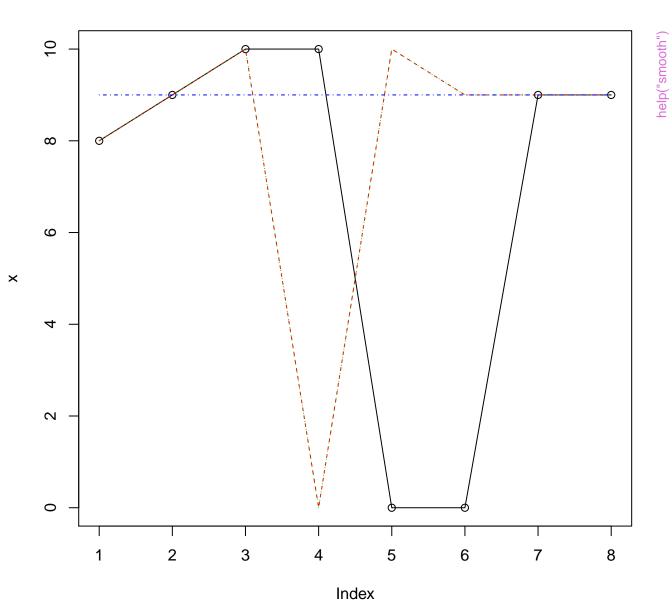




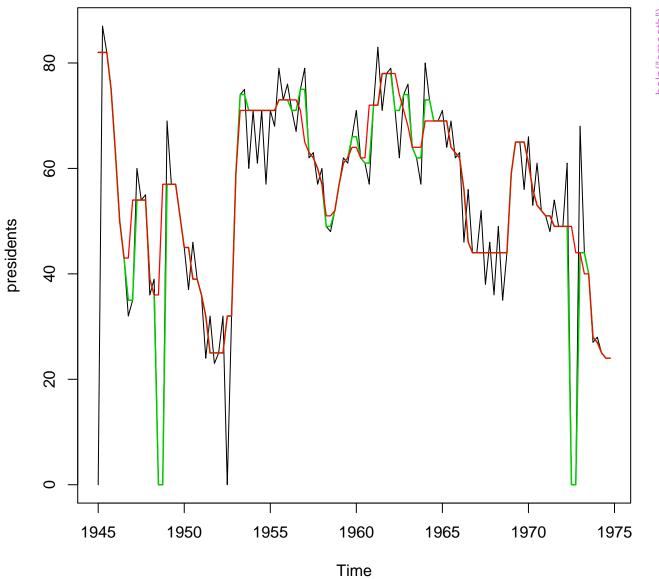


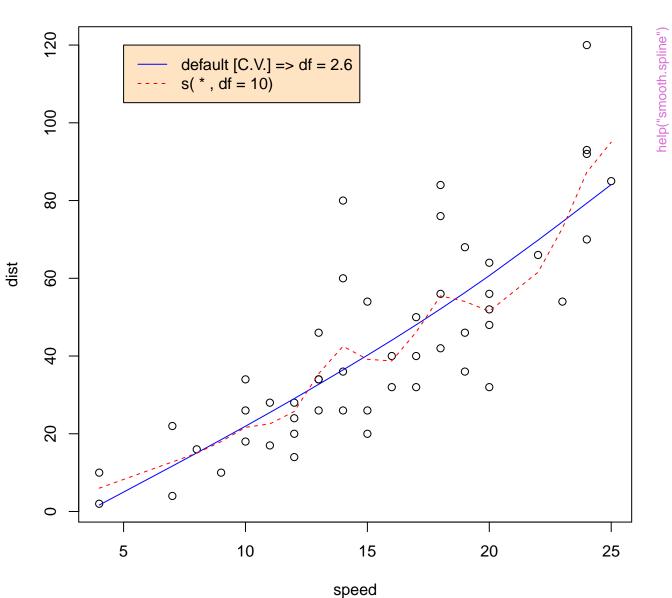


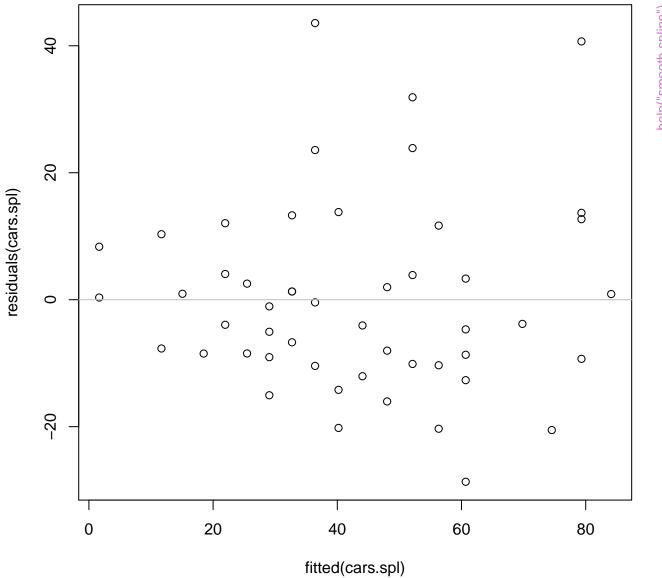


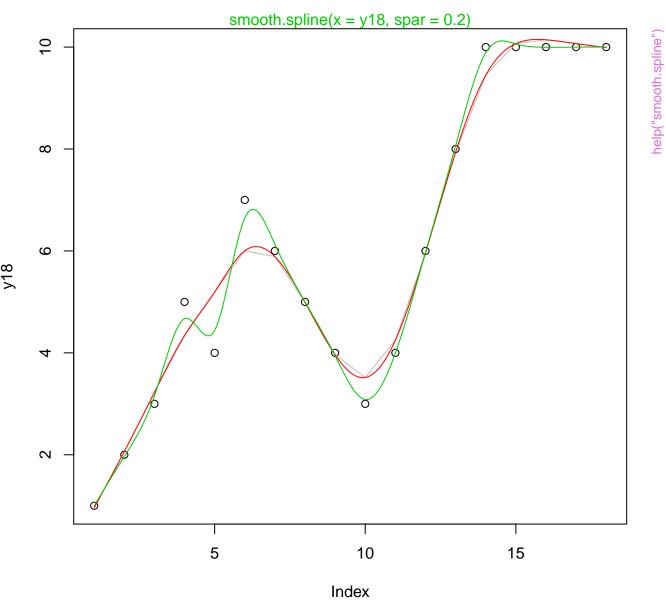


## smooth(presidents0, \*): 3R and default 3RS3R

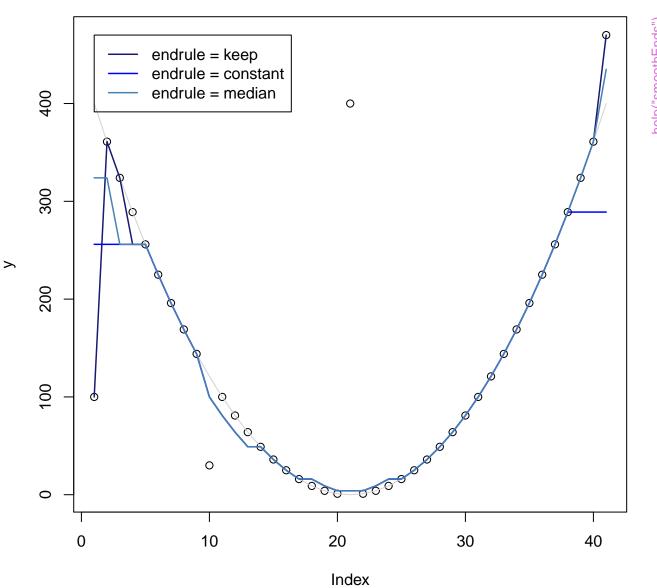




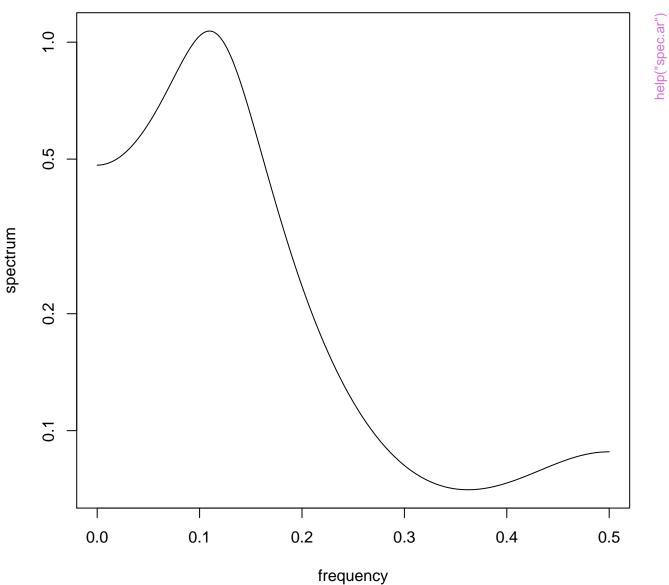




#### Running Medians -- runmed(\*, k=7, end.rule = X)



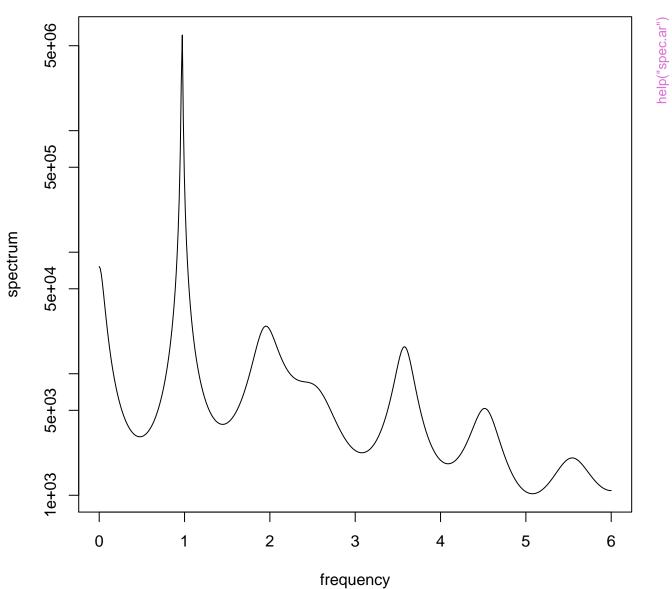
Series: Ih AR (3) spectrum



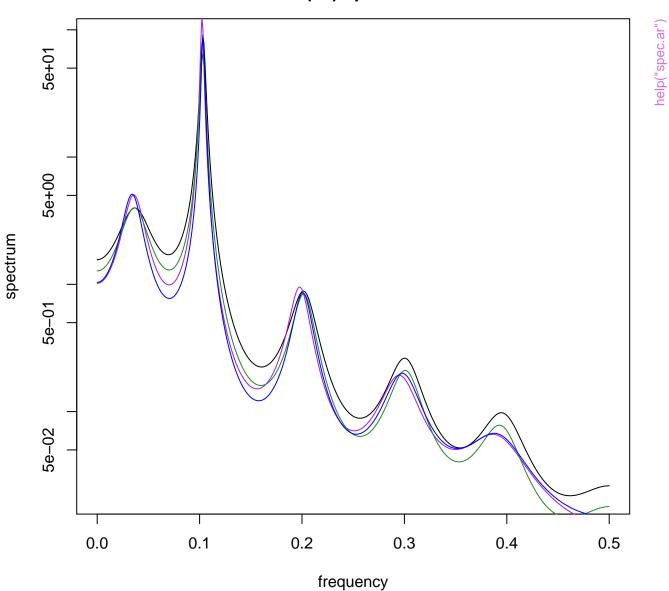
**Series: Ideaths** AR (10) spectrum 2e+06 help("spec.ar") 2e+05 5e+05 spectrum 2e+04 5e+04 5e+03 2e+03 5 0 2 3 4 6

frequency

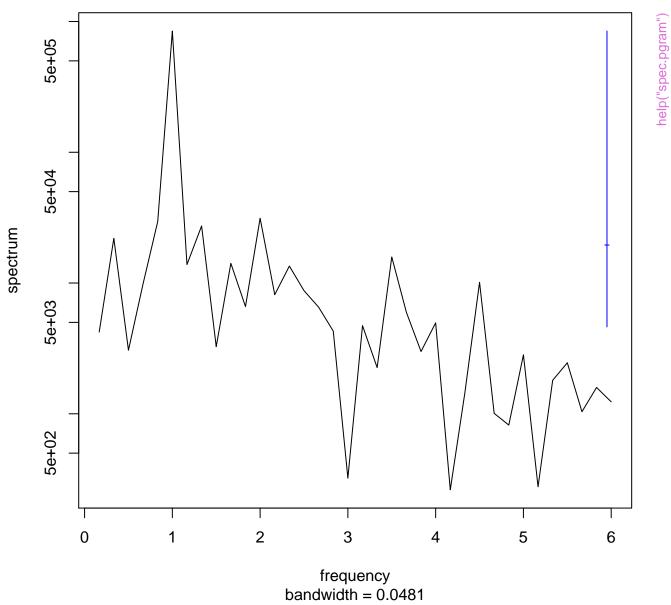
Series: Ideaths AR (13) spectrum



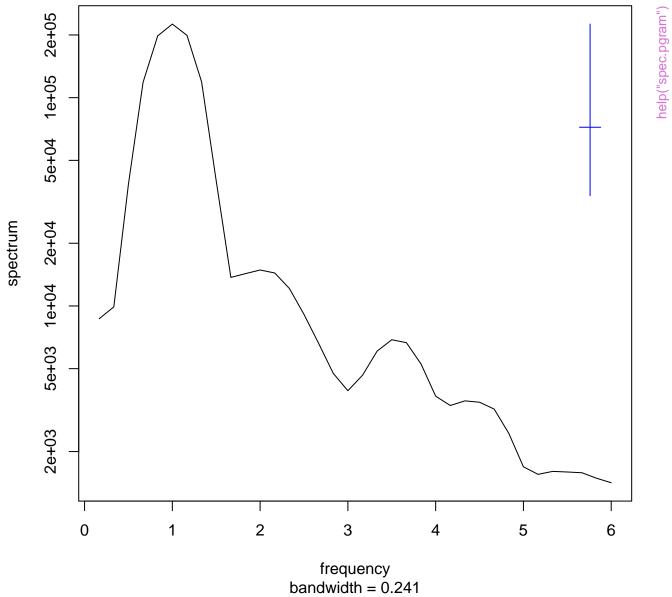
Series: log(lynx) AR (11) spectrum



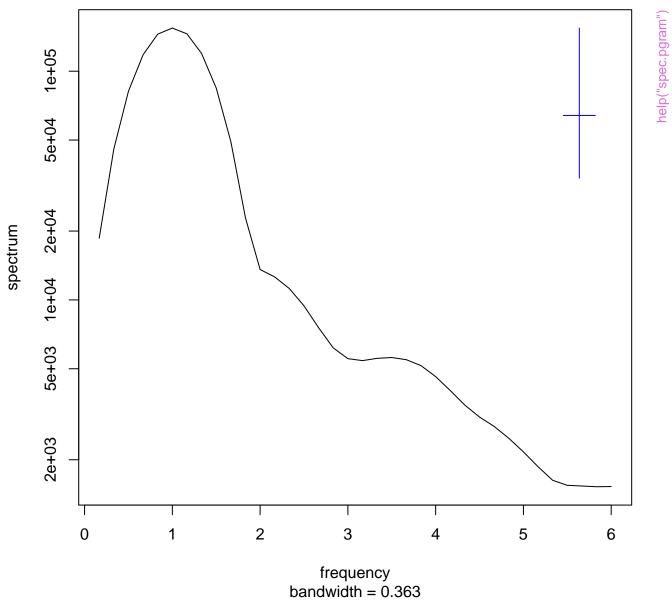
Series: x Raw Periodogram

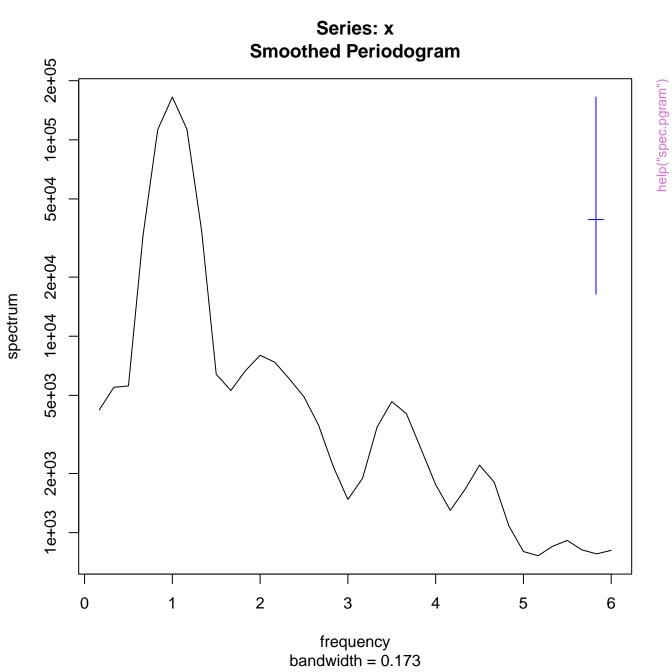


Series: x Smoothed Periodogram

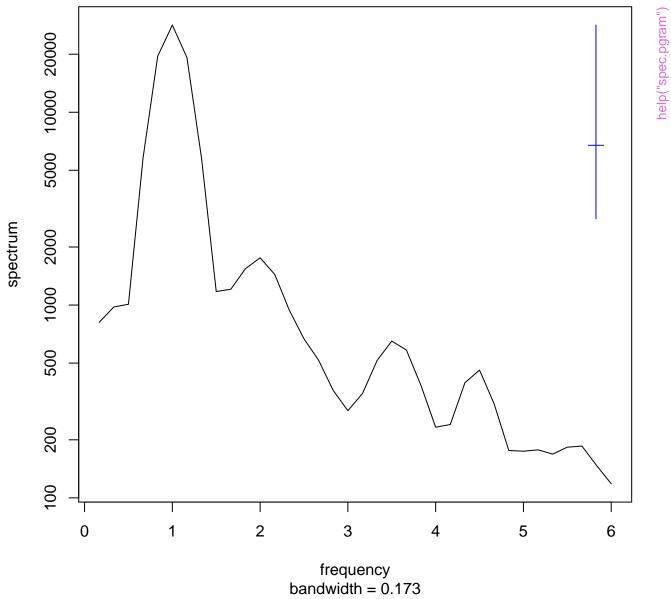


Series: x Smoothed Periodogram

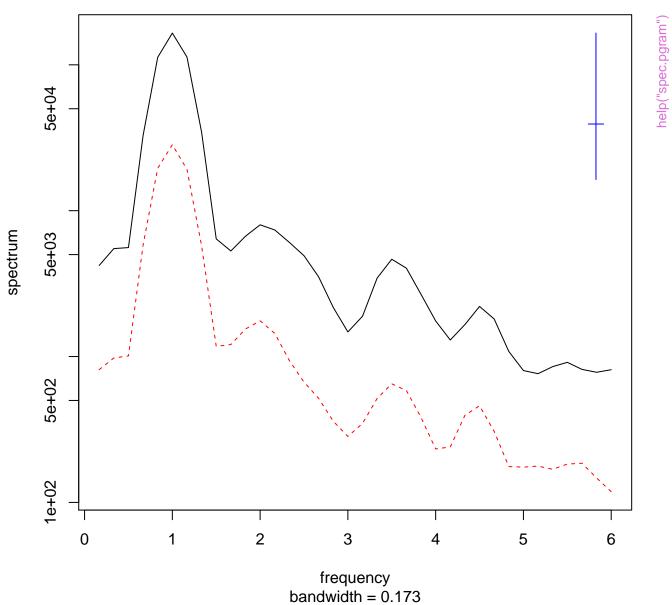




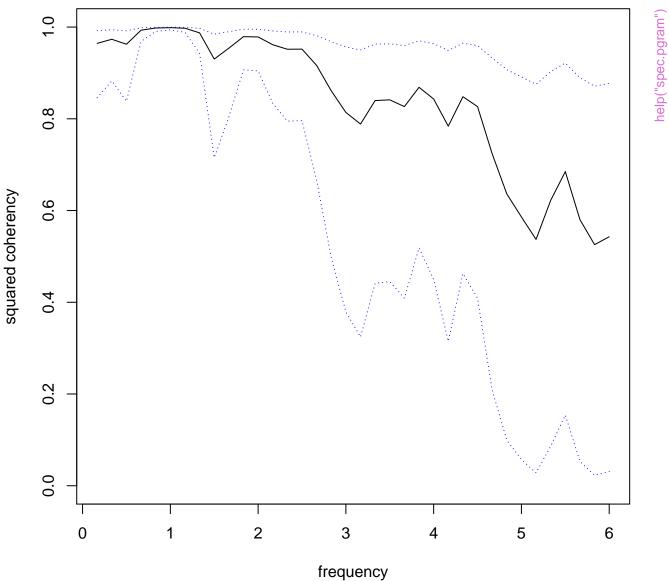
Series: x Smoothed Periodogram

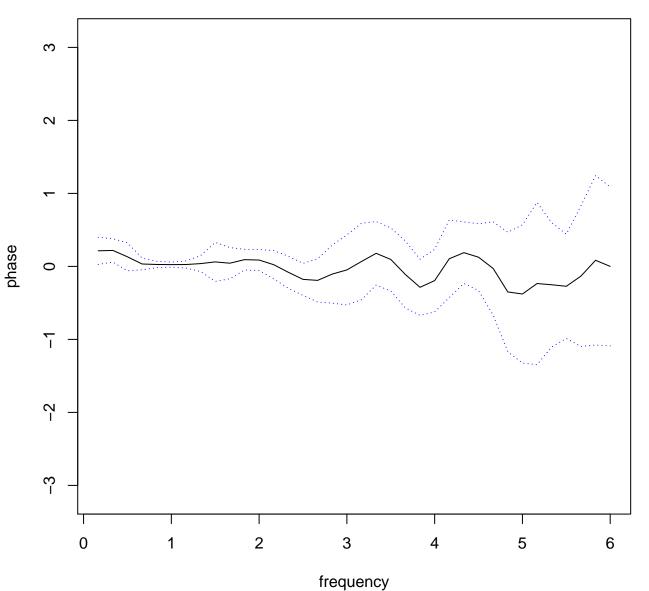


Series: ts.union(mdeaths, fdeaths)
Smoothed Periodogram

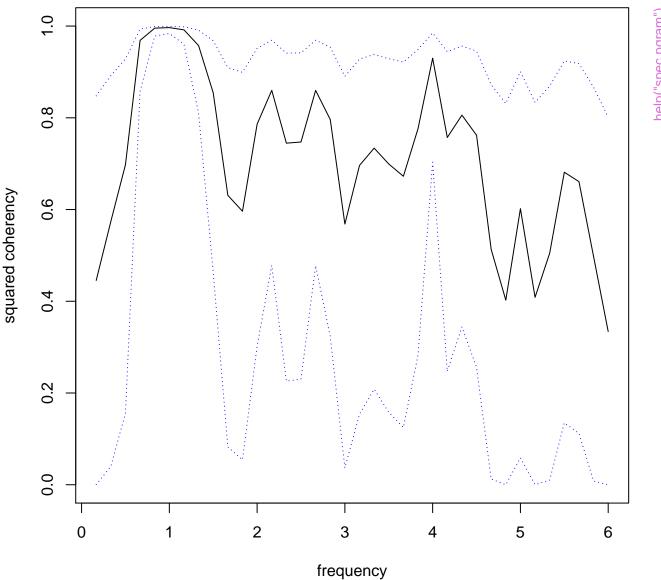


## Series: ts.union(mdeaths, fdeaths) -- Squared Coherency

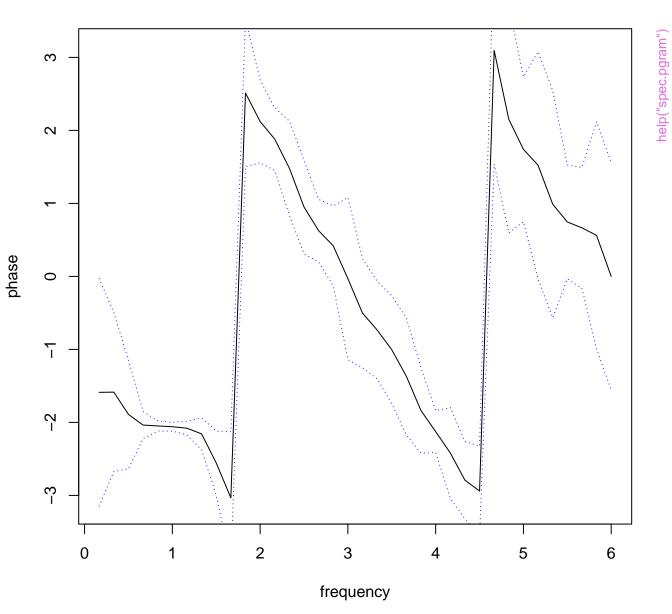




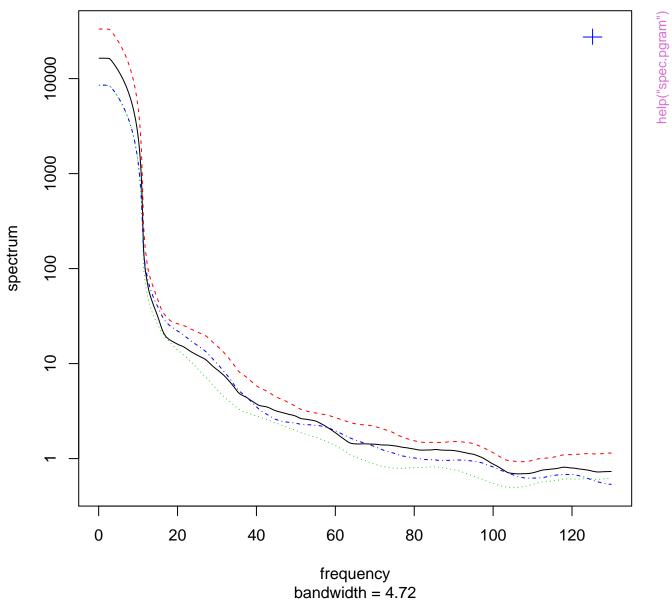




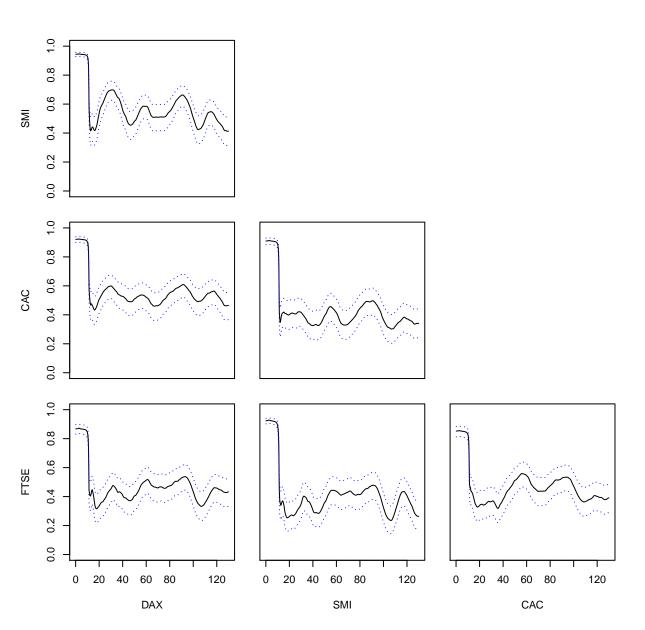
## Series: ts.intersect(mdeaths, lag(fdeaths, 4)) -- Phase spectrum



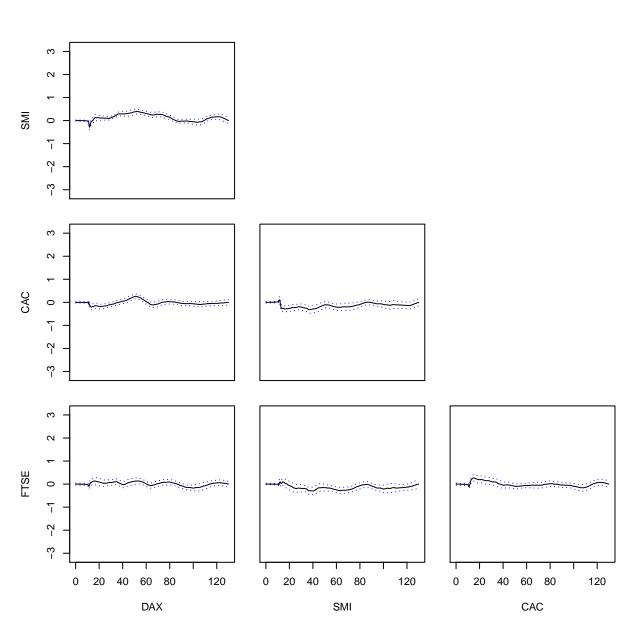
Series: x Smoothed Periodogram



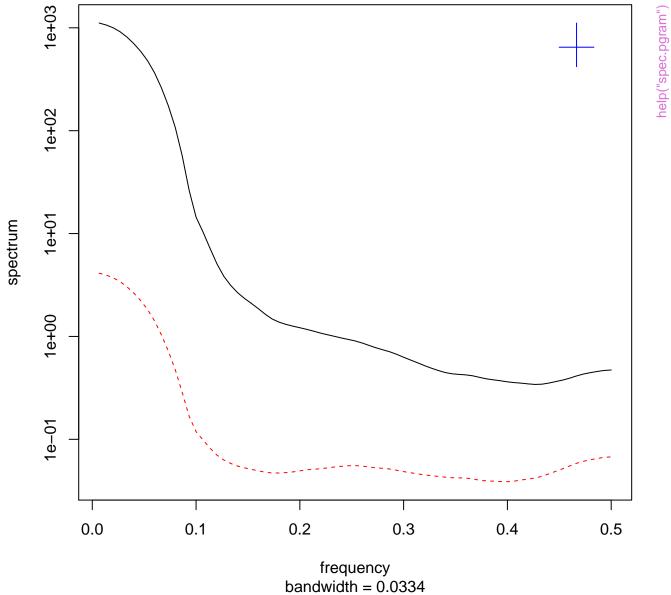
## **Series:** x -- Squared Coherency

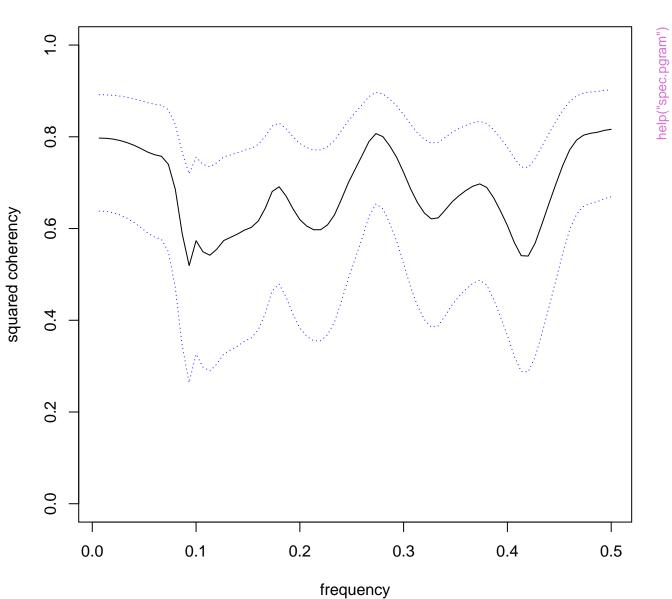


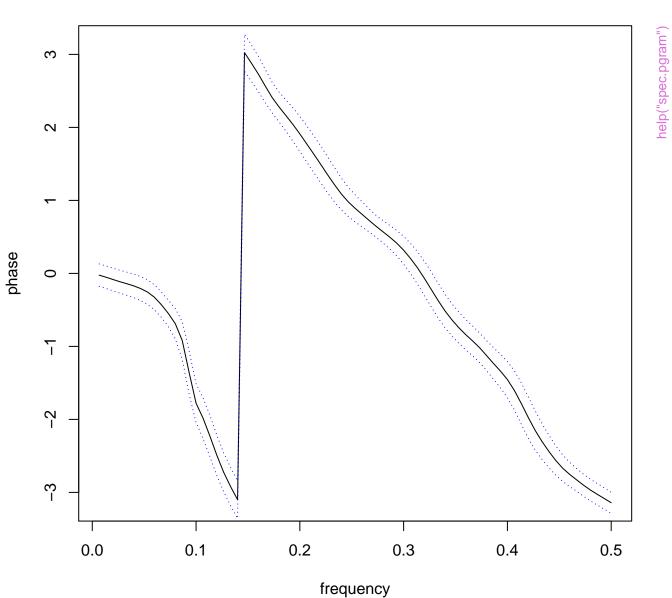
## Series: x -- Phase spectrum

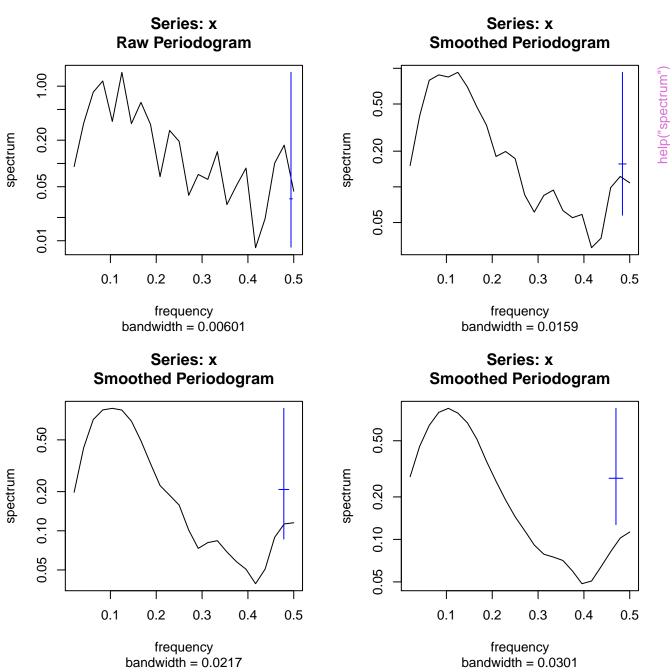


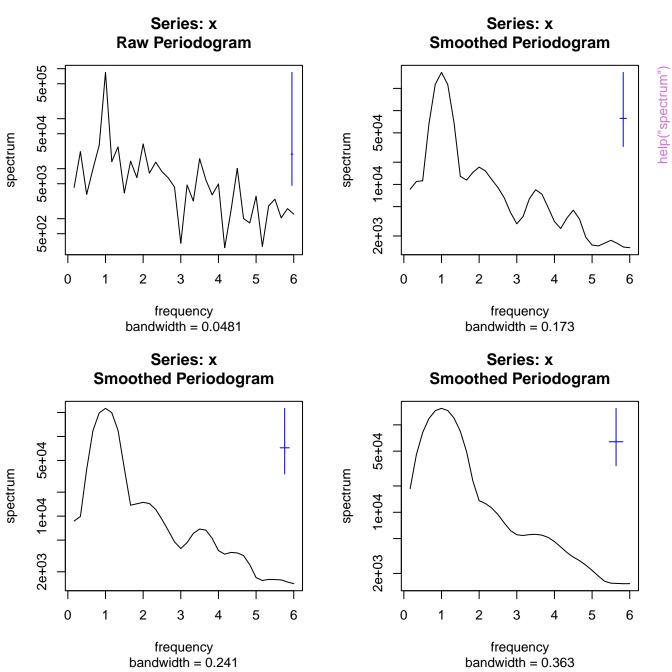
Series: x Smoothed Periodogram

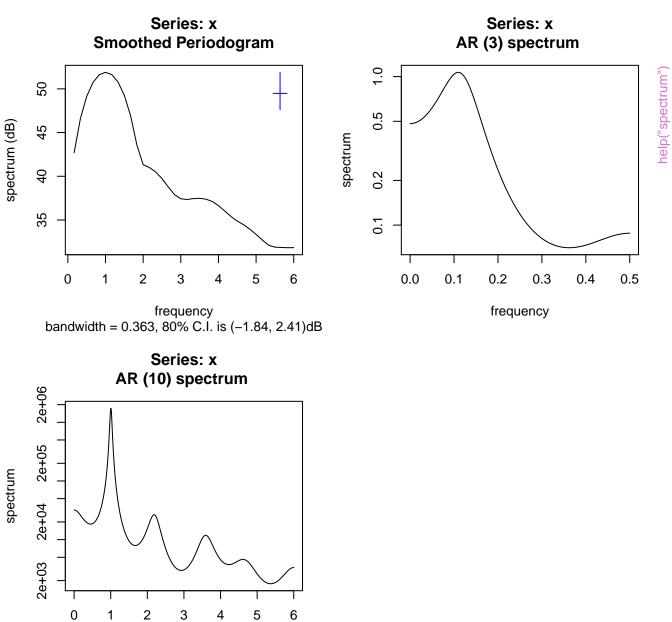






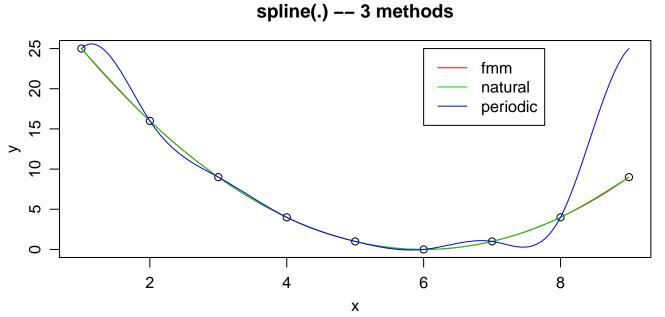


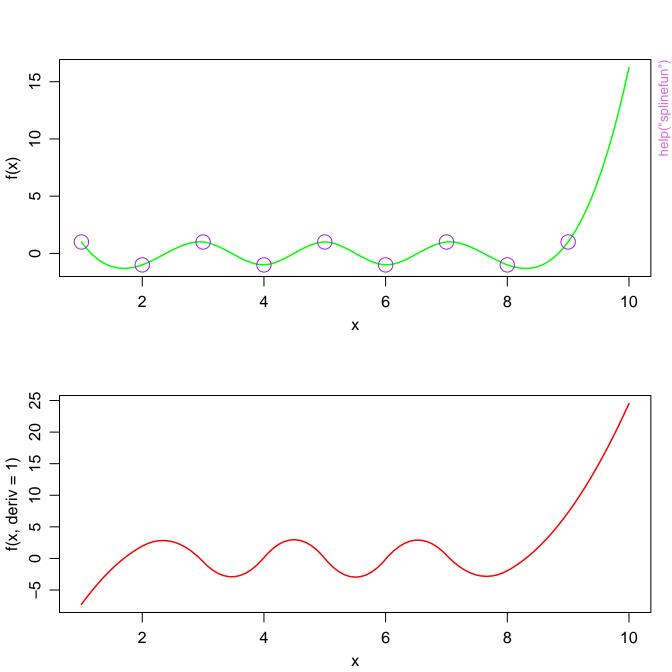


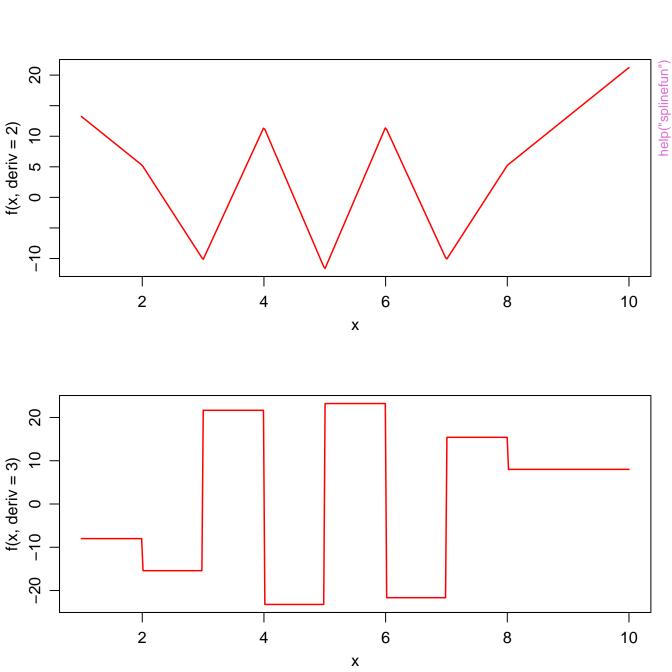


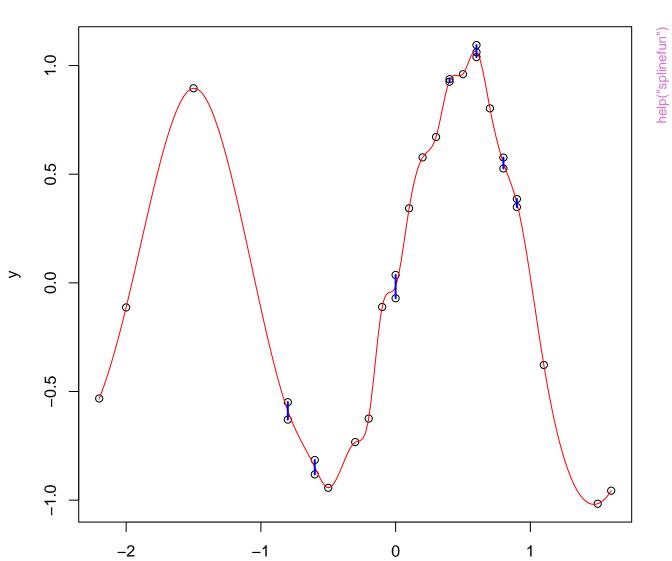
frequency

## spline[fun](.) through 9 points help("splinefun" y 0.5 -0.5 2 6 8 Χ

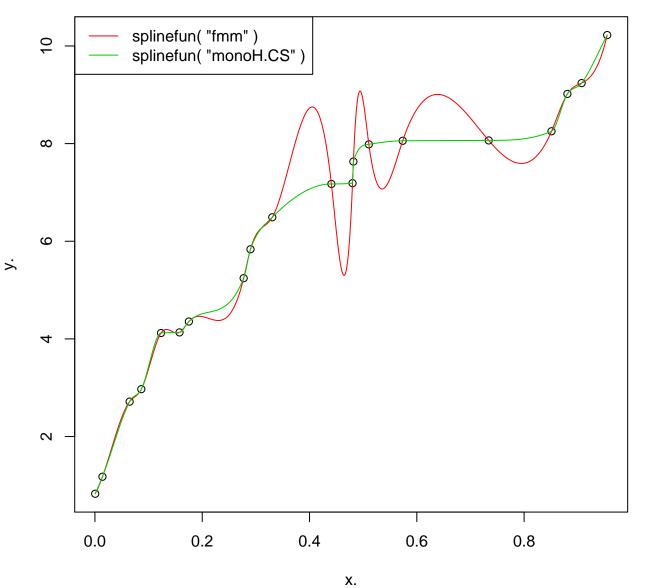


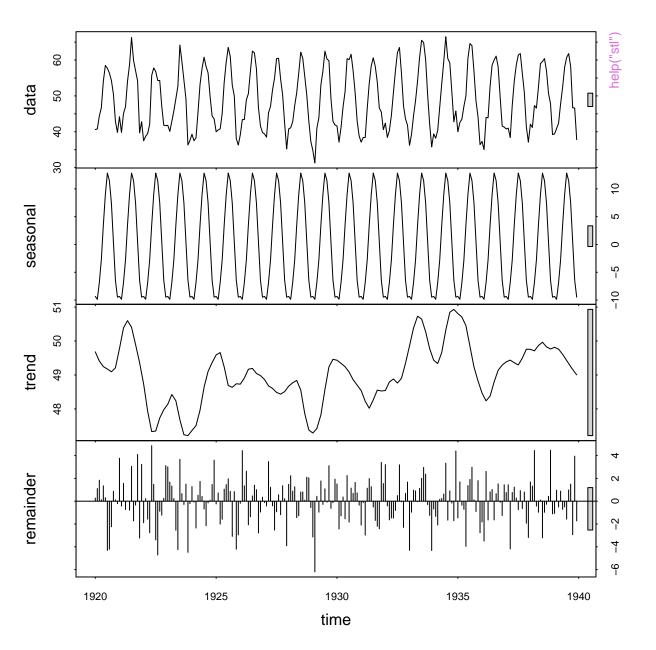


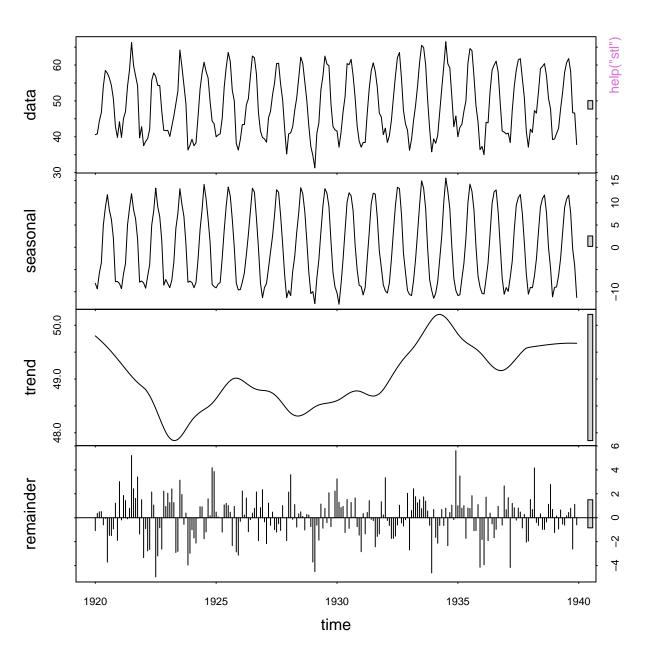


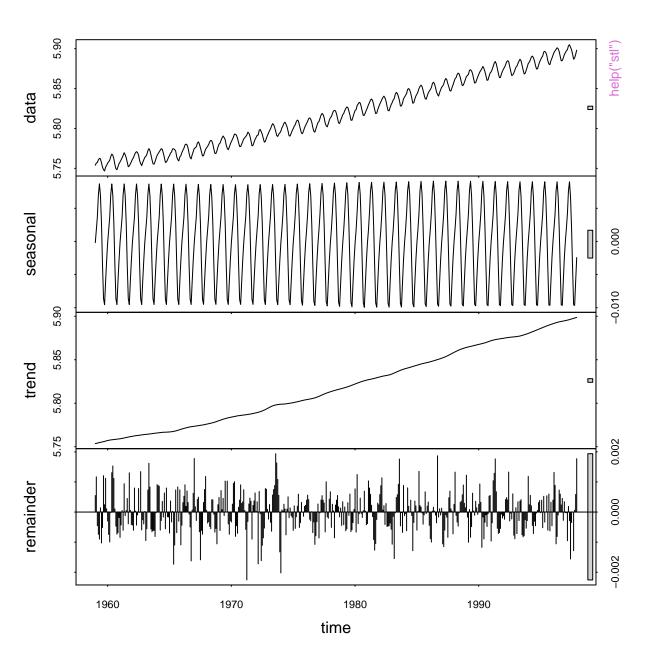


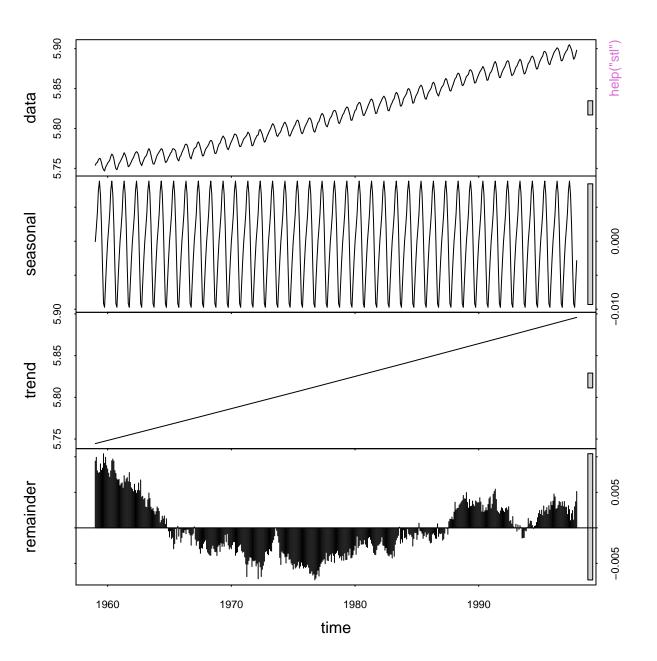
Χ



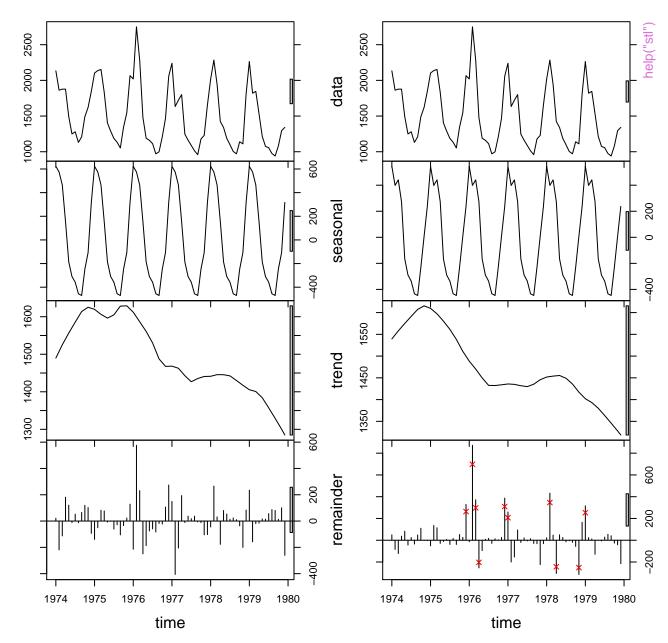




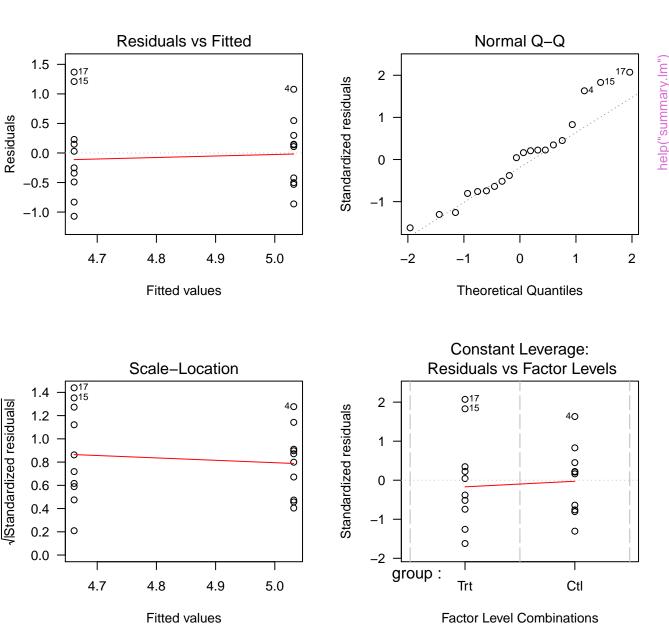


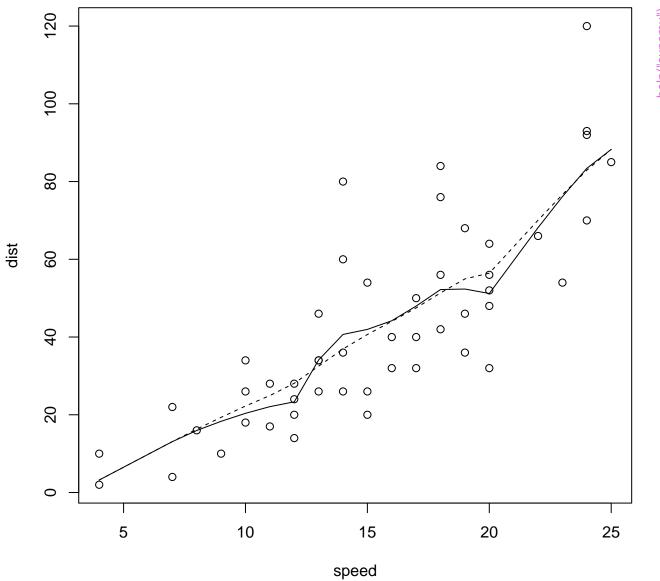


stl(mdeaths, s.w = "per", robust = FALSE / TRUE )



lm(weight ~ group)





group

termplot( glm(formula =  $y \sim ns(x, 6) + z$ ) . termplot( glm(formula =  $y \sim ns(x, 6) + z$ ) . help("termplot") Partial for ns(x, 6) 0.5 0.5 Partial for z -0.5 -0.5 -1.5 -1.5 0 20 40 60 80 100 Α В С D Χ Z 1.5 Partial for ns(x, 6) 0.5 0.5 Partial for z -0.5 -0.5 -1.5 -1.5 

0

20

40

Χ

60

80

100

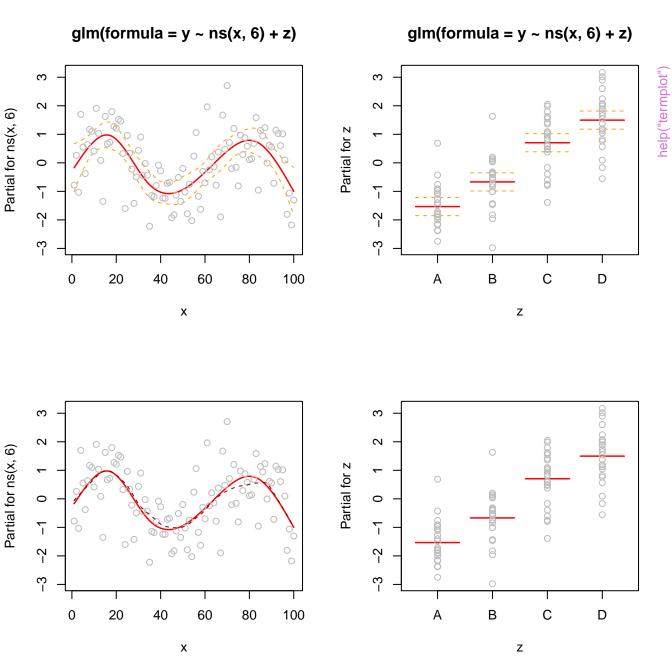
Α

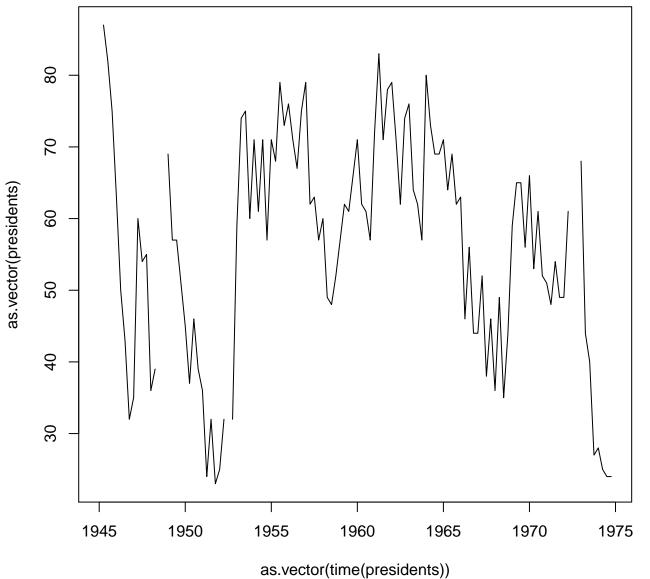
В

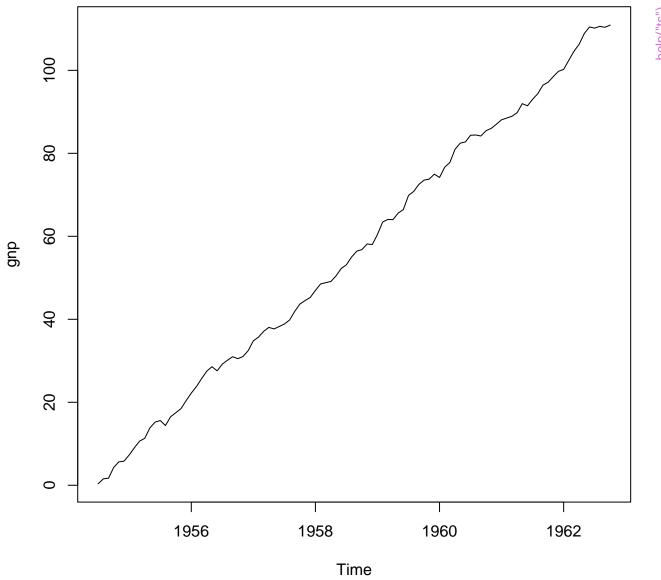
Z

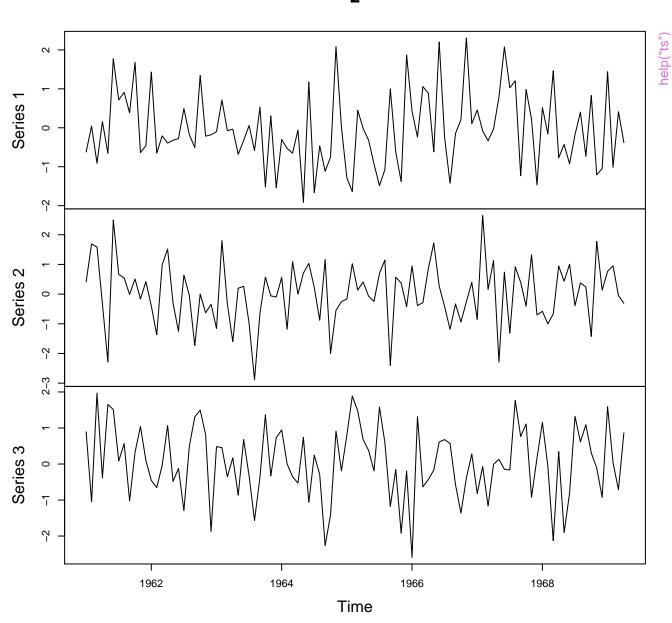
С

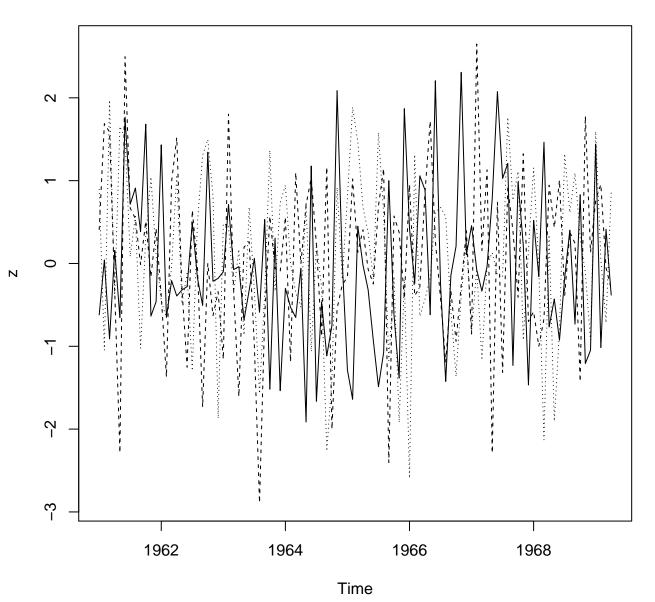
D



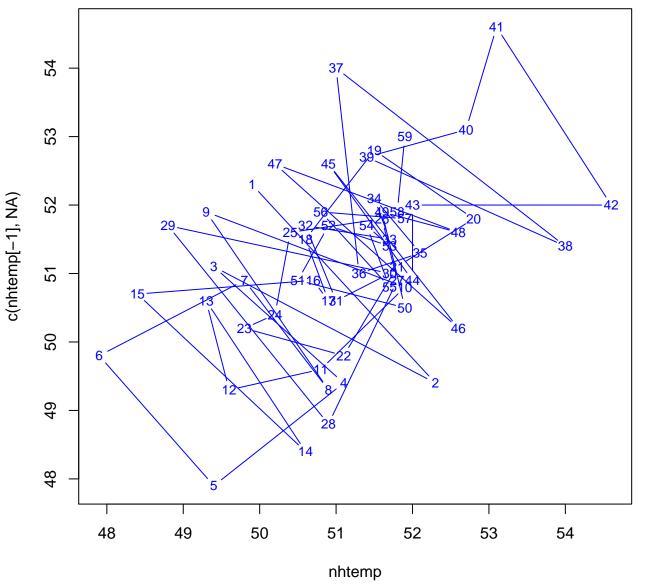


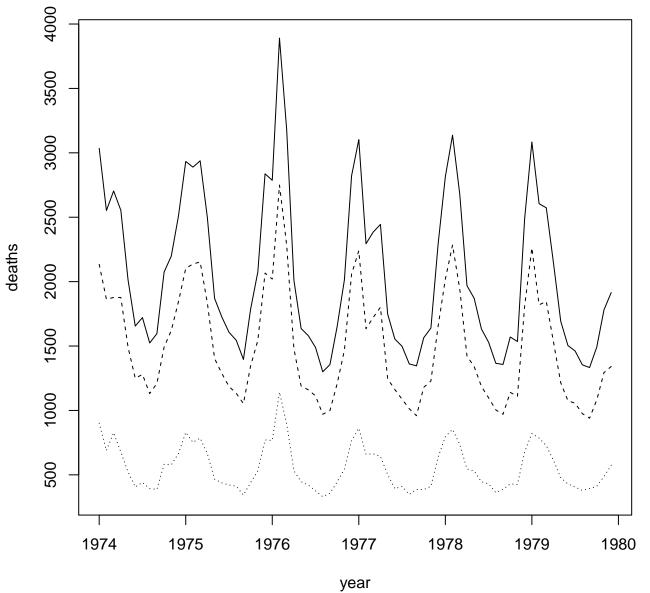






## Lag plot of New Haven temperatures





lm(weight ~ group)

