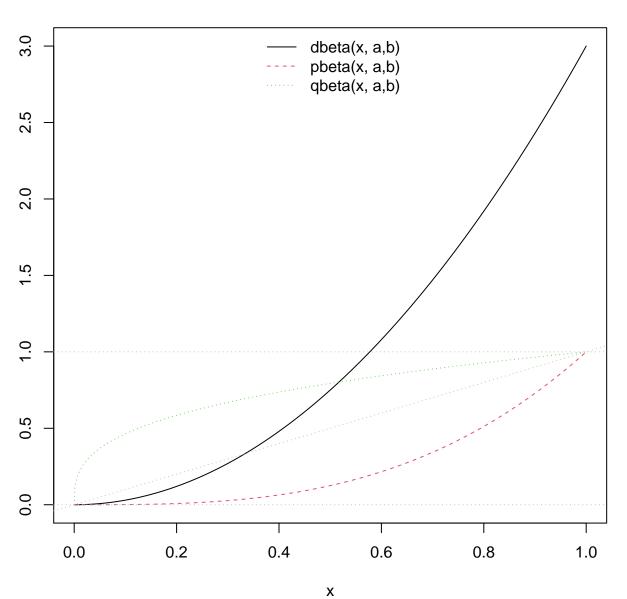
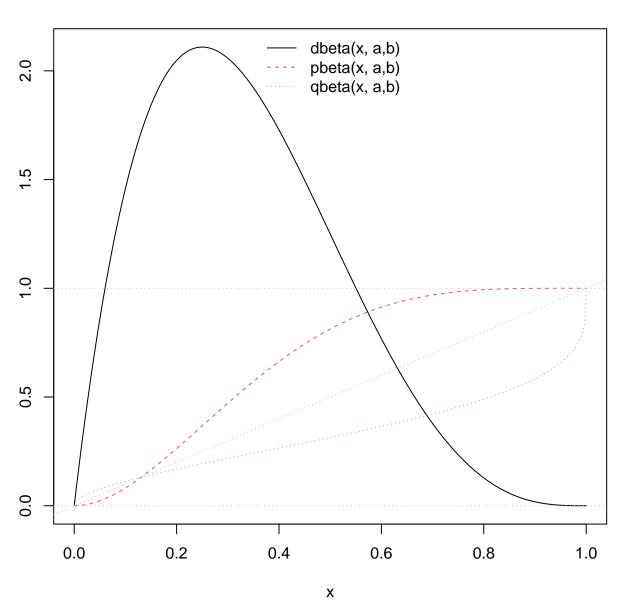
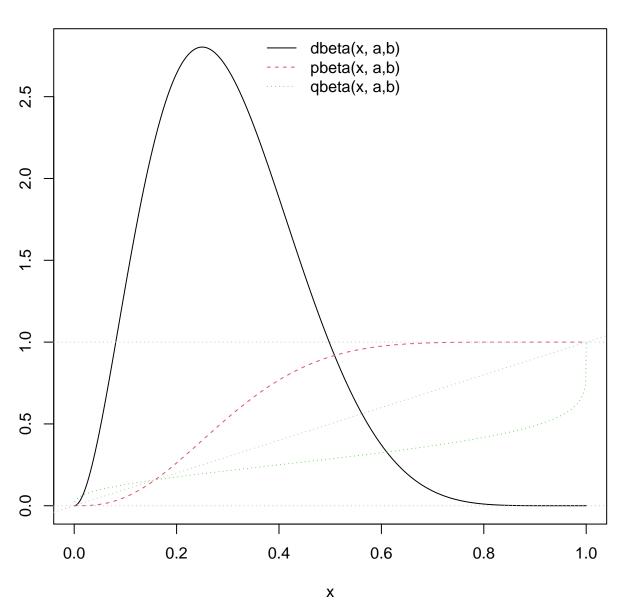
# [dpq]beta(x, a=3, b=1)



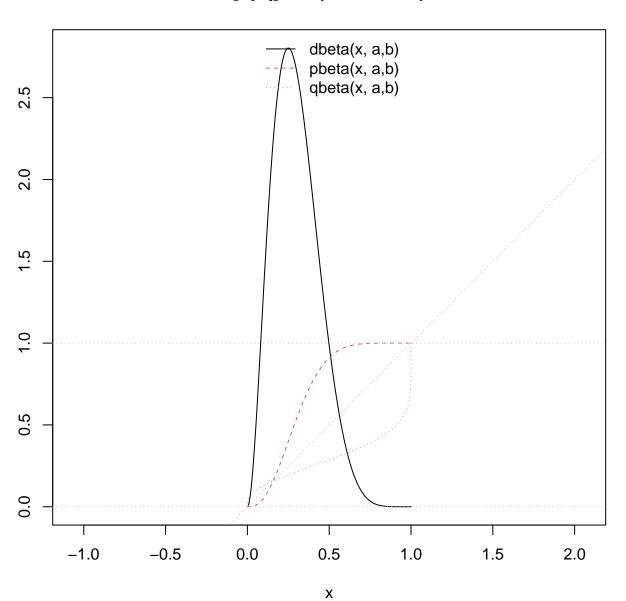
# [dpq]beta(x, a=2, b=4)



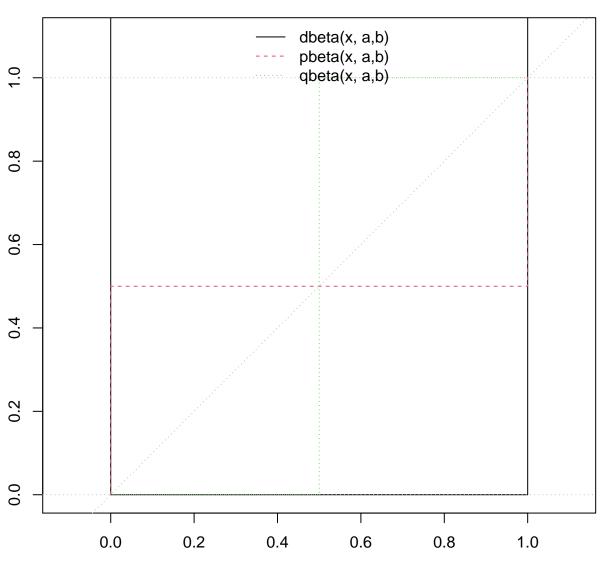
# [dpq]beta(x, a=3, b=7)



# [dpq]beta(x, a=3, b=7)

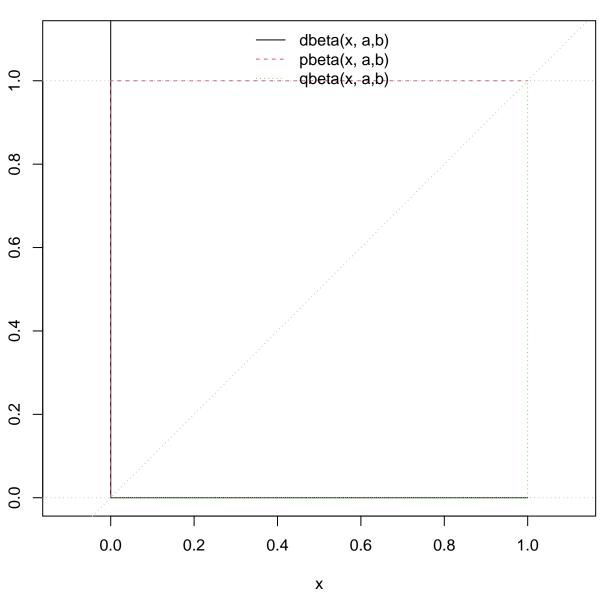


# [dpq]beta(x, a=0, b=0)

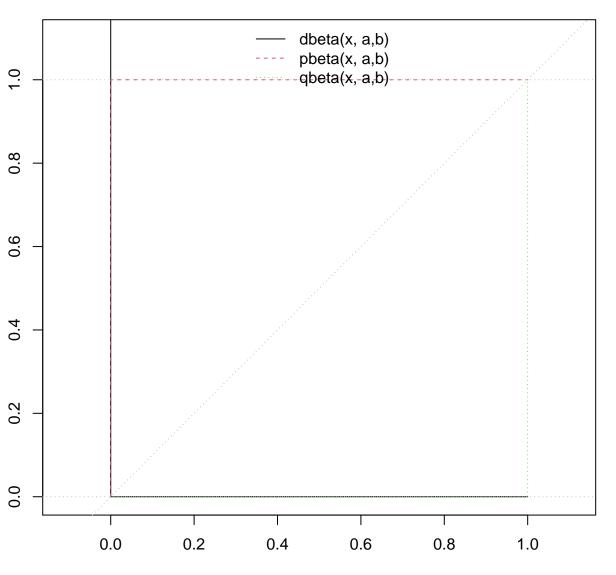


Χ

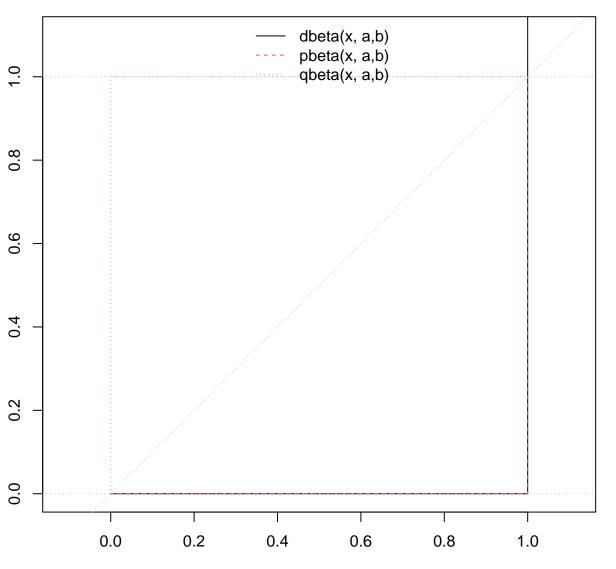
# [dpq]beta(x, a=0, b=2)



# [dpq]beta(x, a=1, b=Inf)

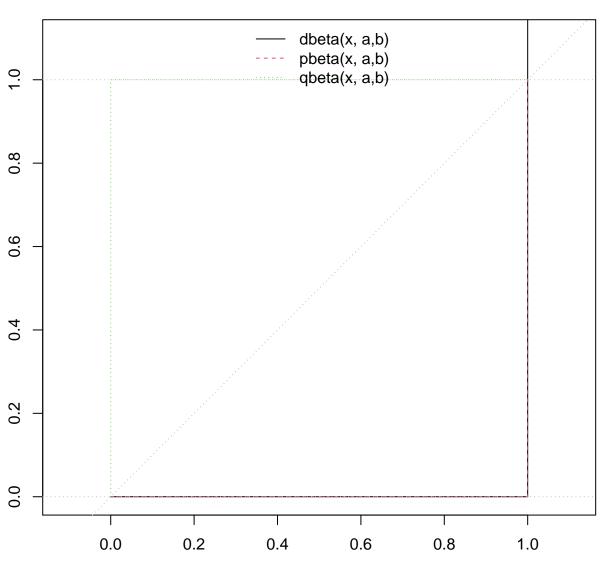


# [dpq]beta(x, a=Inf, b=2)

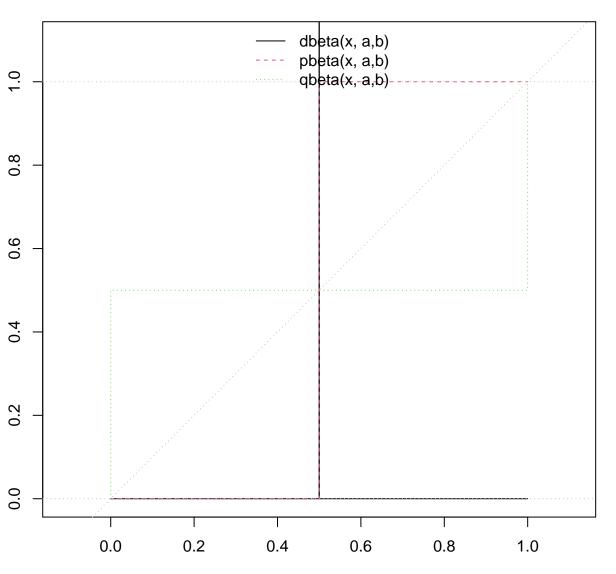


Χ

# [dpq]beta(x, a=3, b=0)

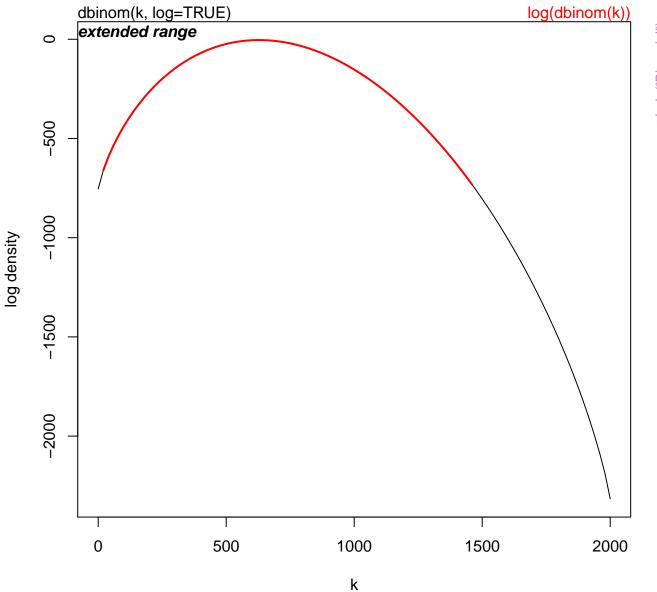


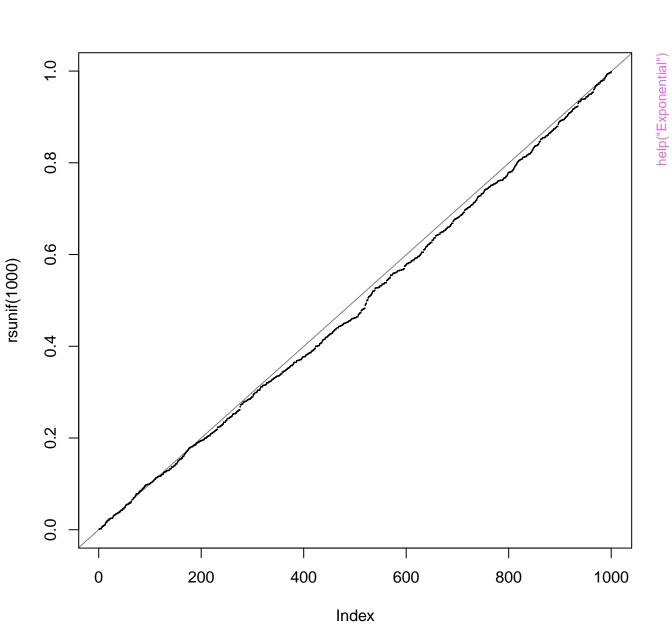
# [dpq]beta(x, a=Inf, b=Inf)

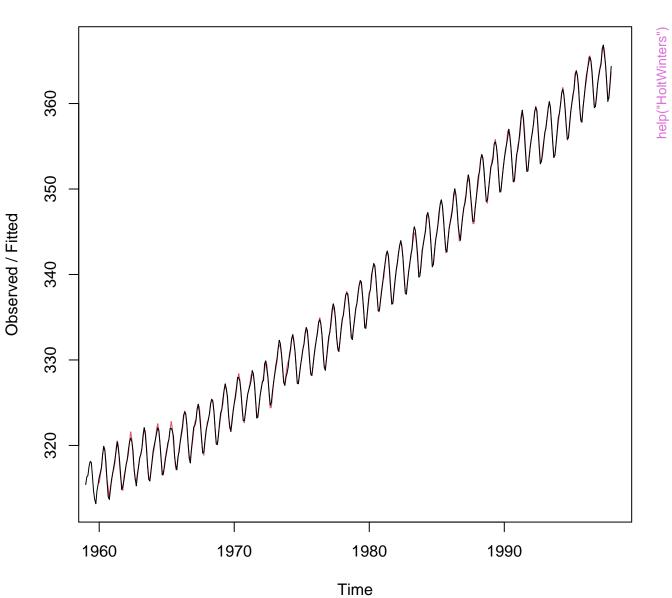


Χ

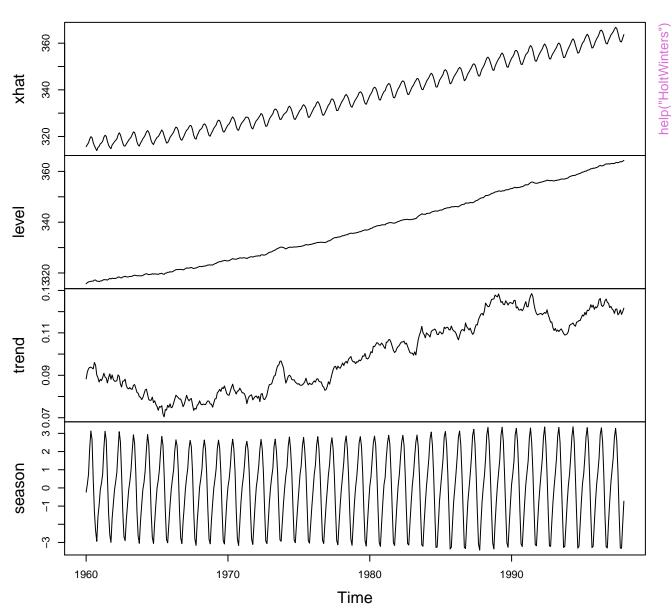
## dbinom(\*, log=TRUE) is better than log(dbinom(\*))



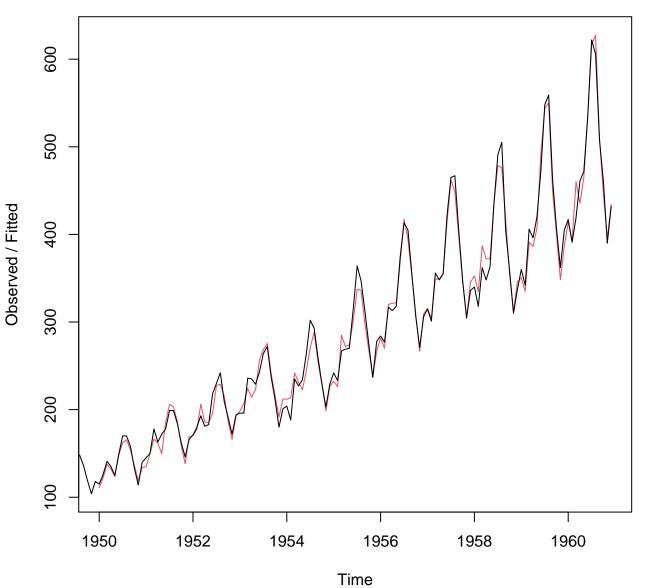




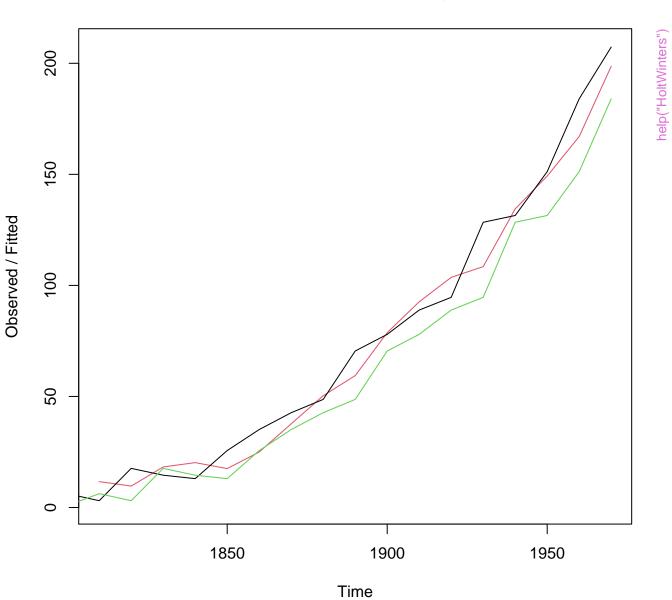




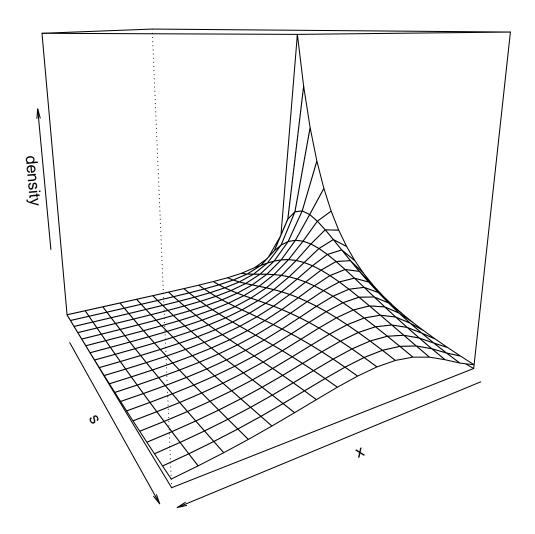




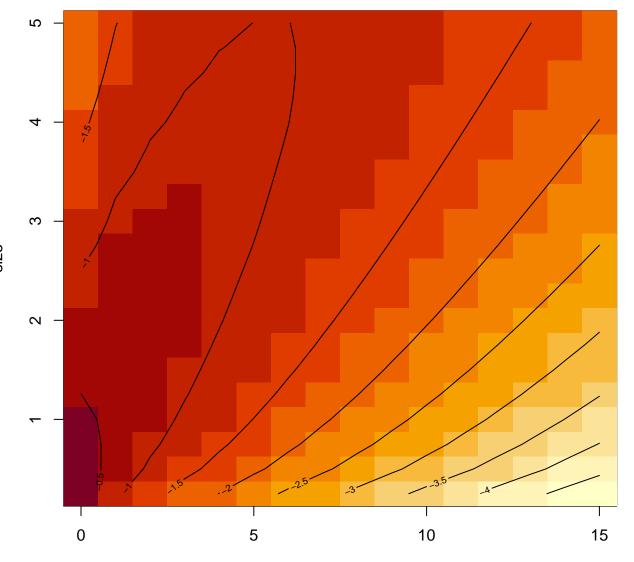
# **Holt-Winters filtering**

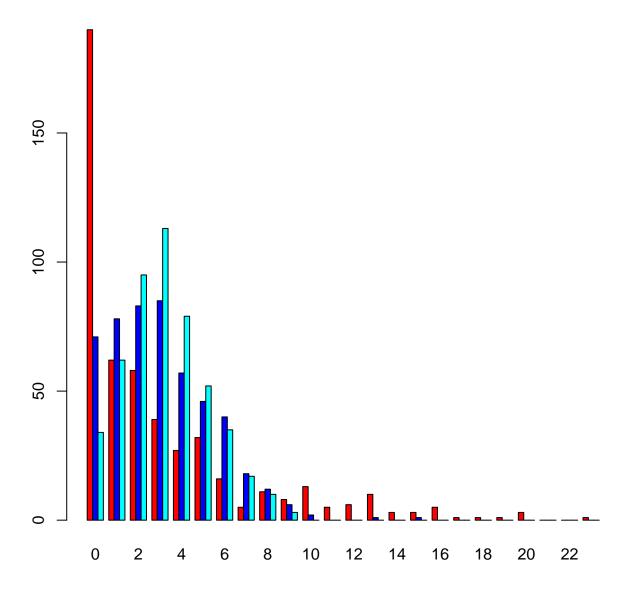


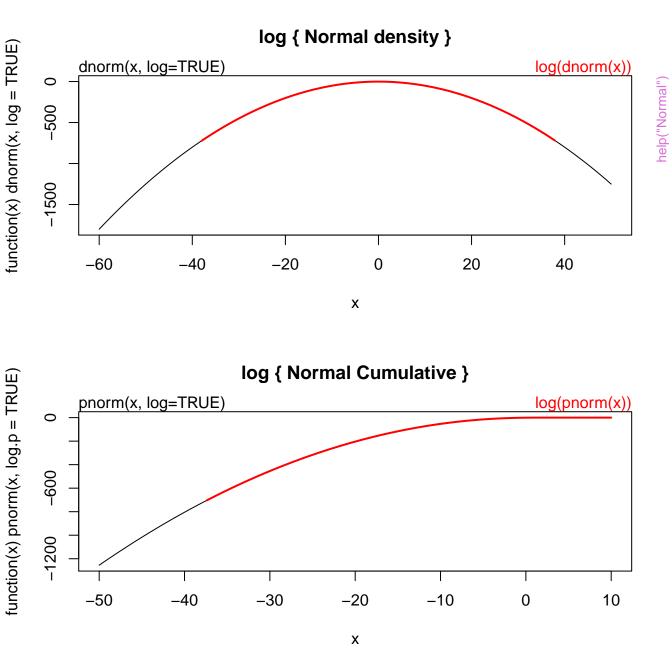
negative binomial density(x,s, pr = 0.4) vs. x & s

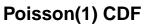


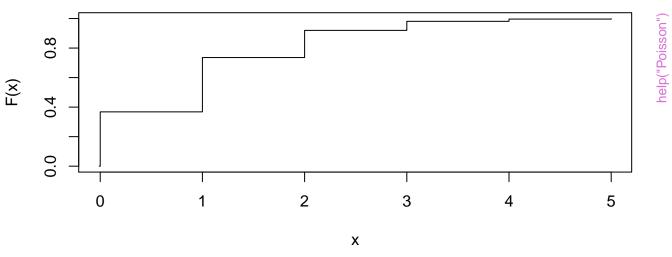
# log [ negative binomial density(x,s, pr = 0.4) vs. x & s]

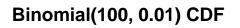


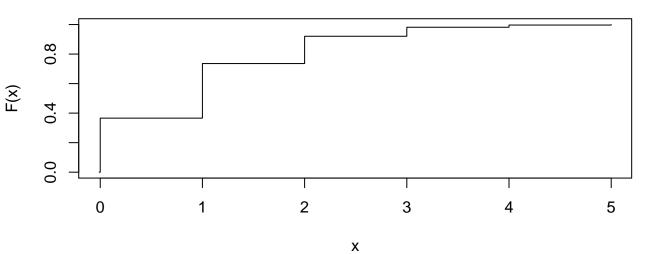


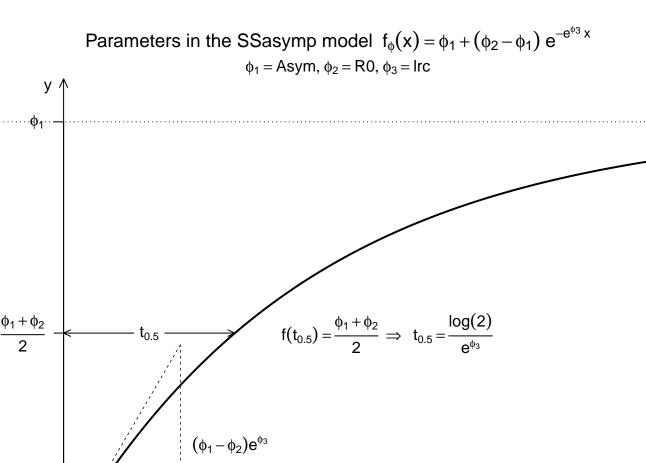






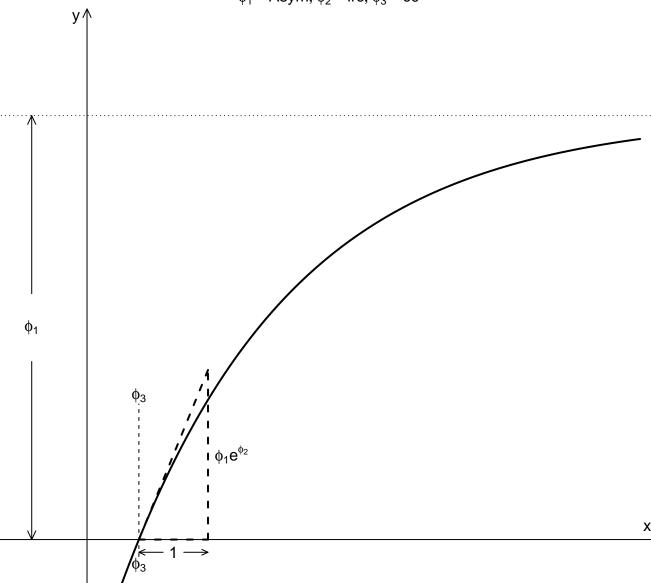


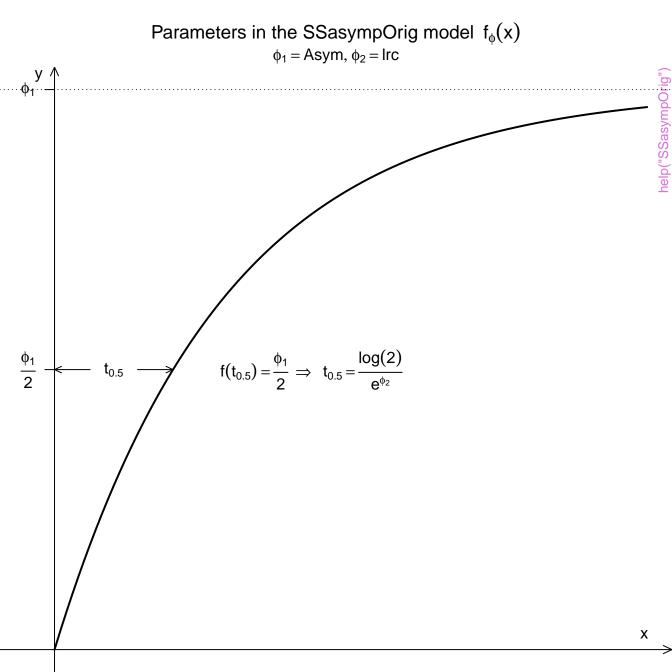




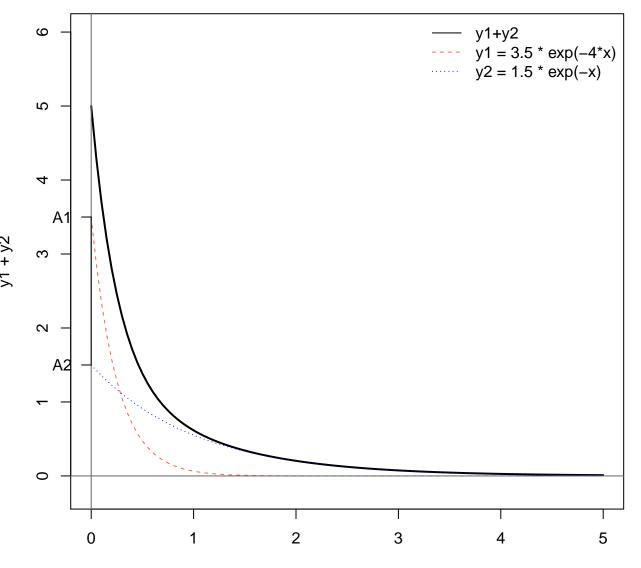
 $\phi_2$ 

# Parameters in the SSasympOff model $\phi_1 = Asym, \ \phi_2 = Irc, \ \phi_3 = c0$

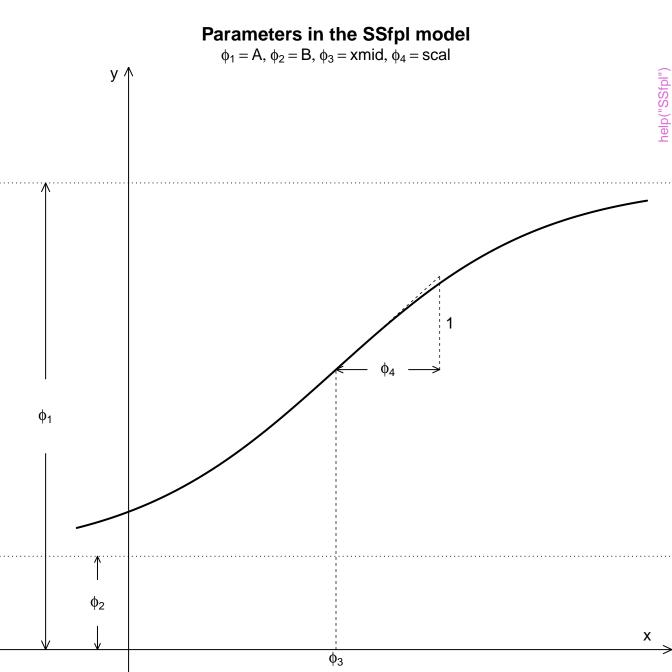




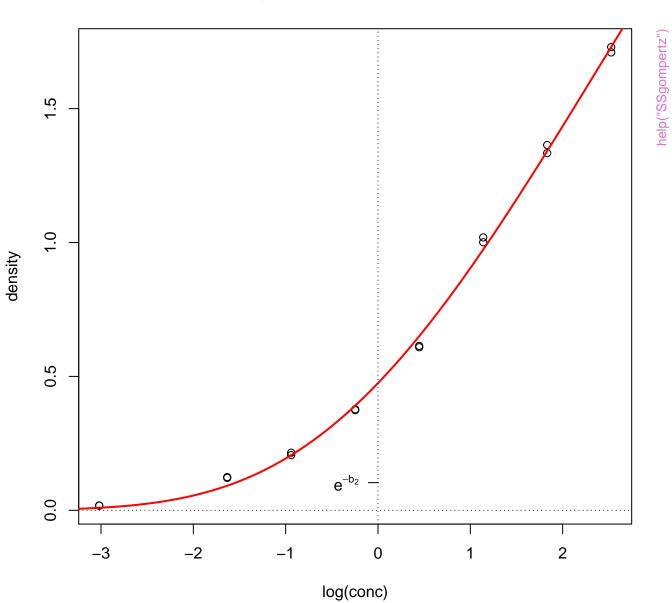
# **Components of the SSbiexp model**

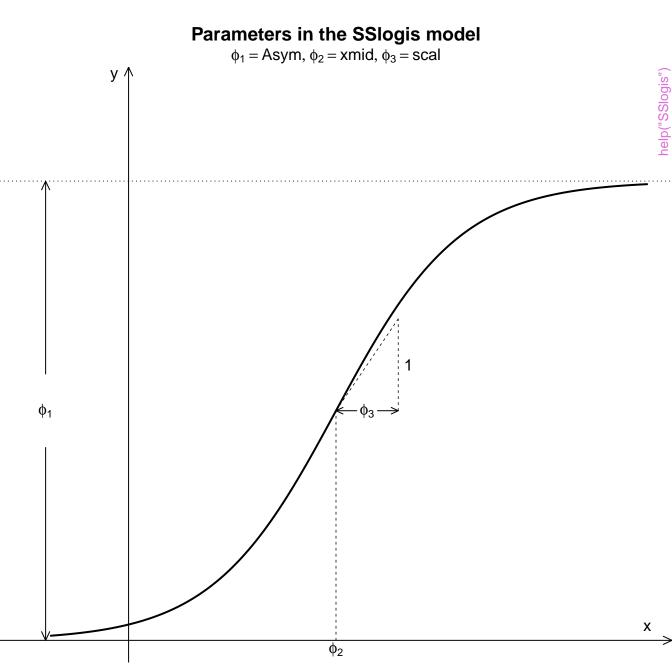


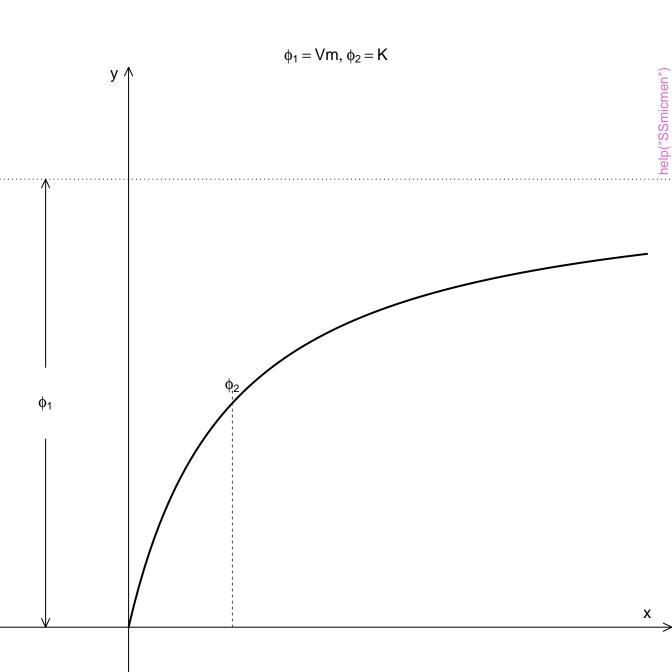
XX



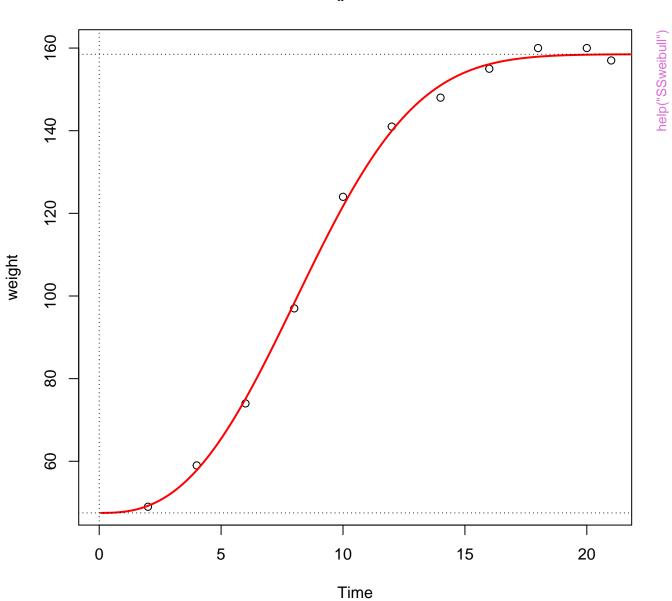
# SSgompertz() fit to DNase.1

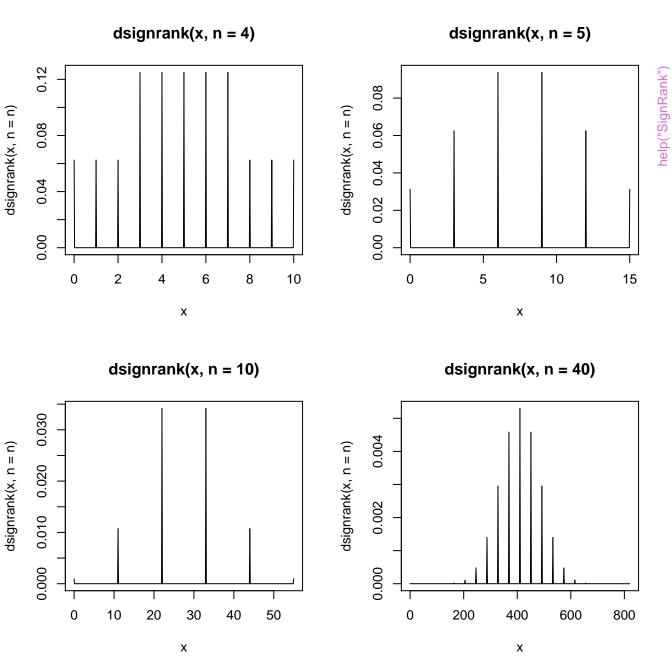


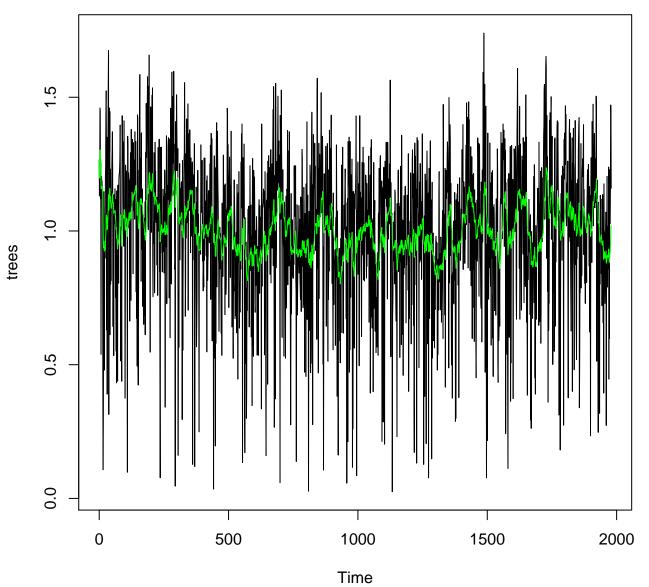




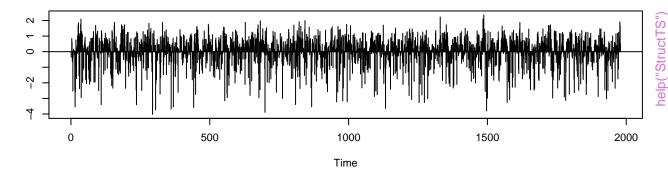
# SSweibull() fit to Chick.6



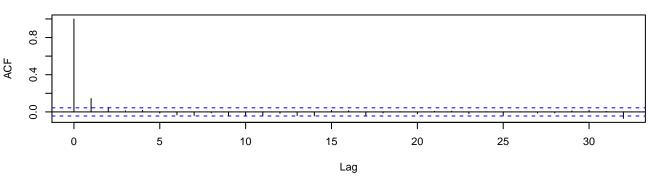




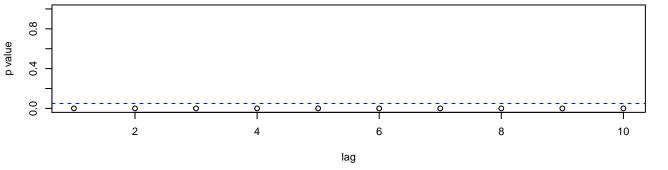
#### Standardized Residuals

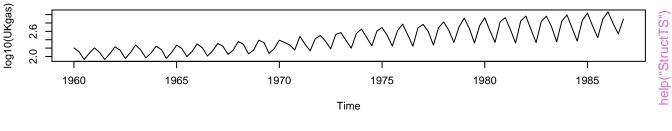


#### **ACF of Residuals**

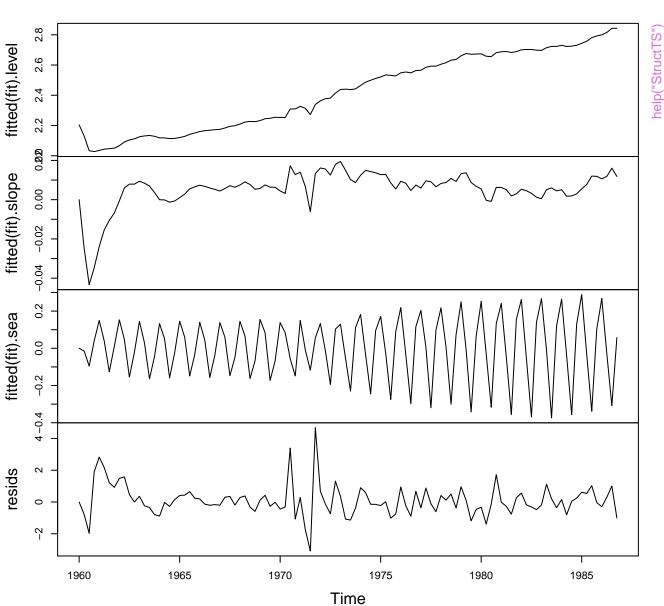


#### p values for Ljung-Box statistic

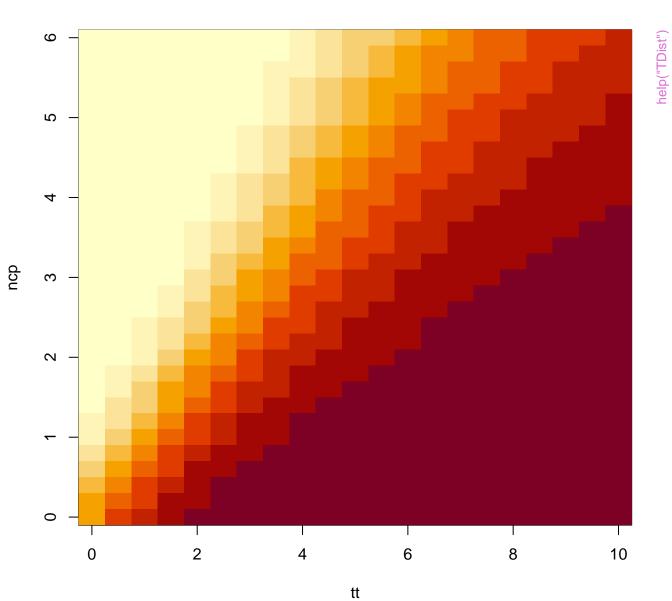




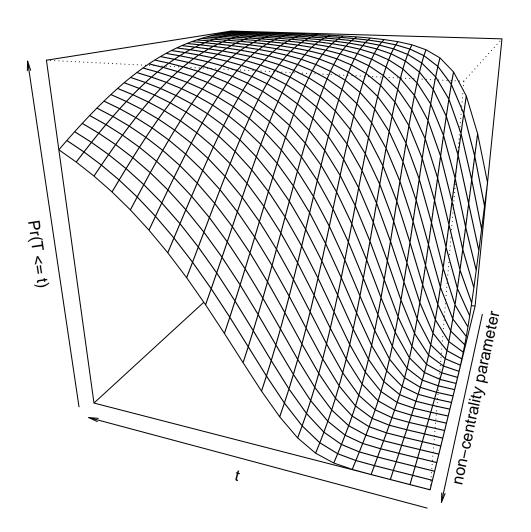
## **UK gas consumption**



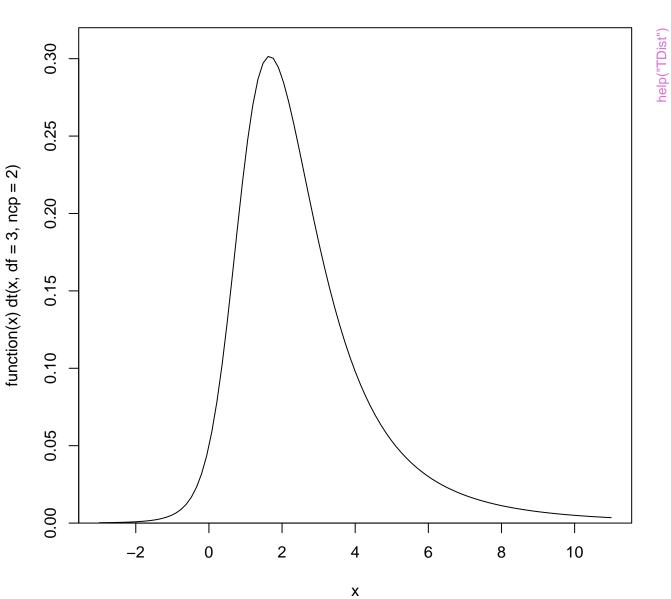
## Non-central t - Probabilities

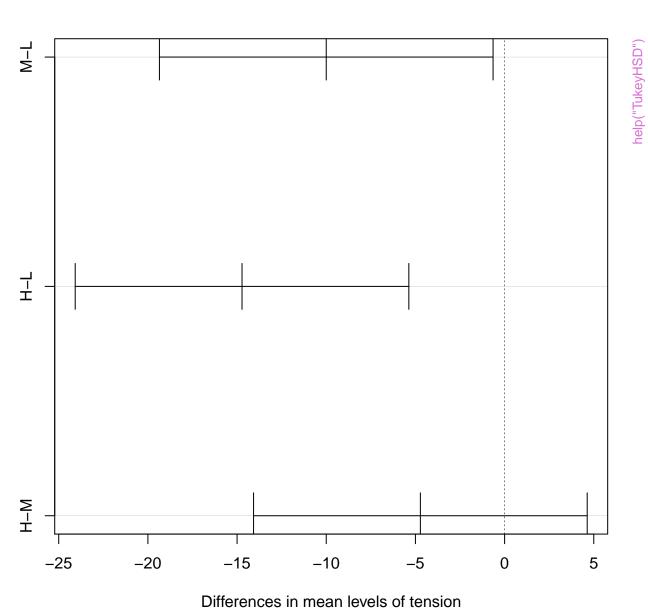


### Non-central t - Probabilities

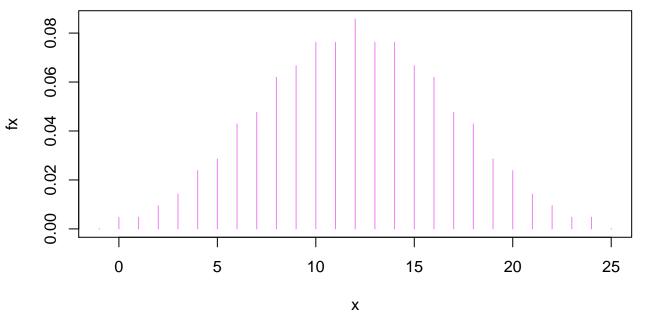


# Non-central t - Density



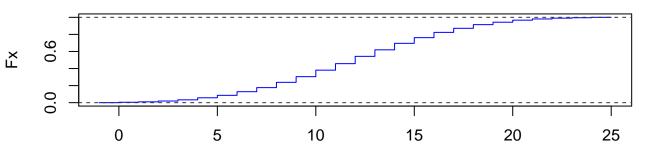






# Distribution of Wilcoxon-Statist.(n=6, m=4)

Χ



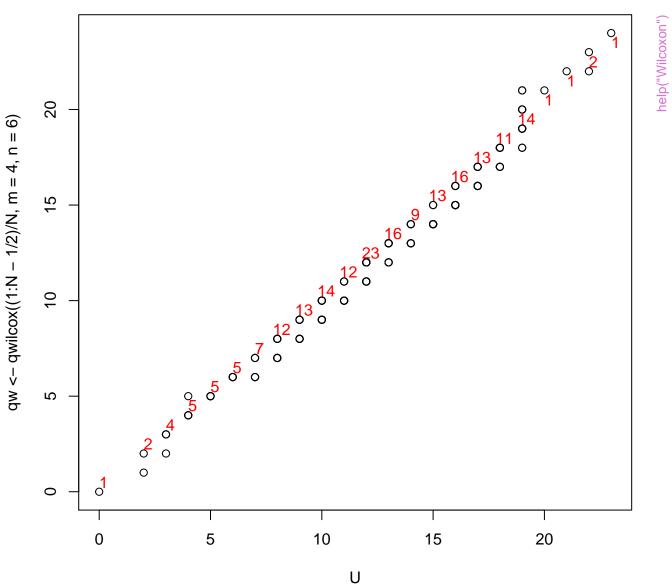
# Histogram of $U \leftarrow rwilcox(N, m = 4, n = 6)$

N \* f(x), f() = true "density"

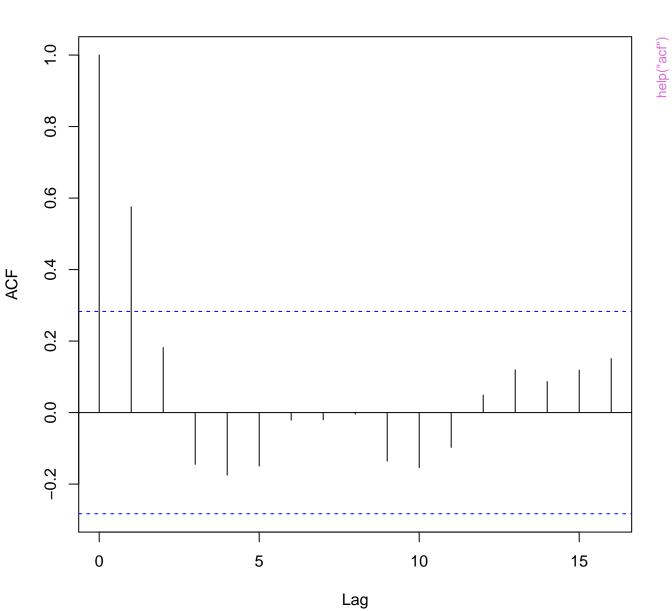
Frequency

$$U <- rwilcox(N, m = 4, n = 6)$$
  
  $N = 200$ 

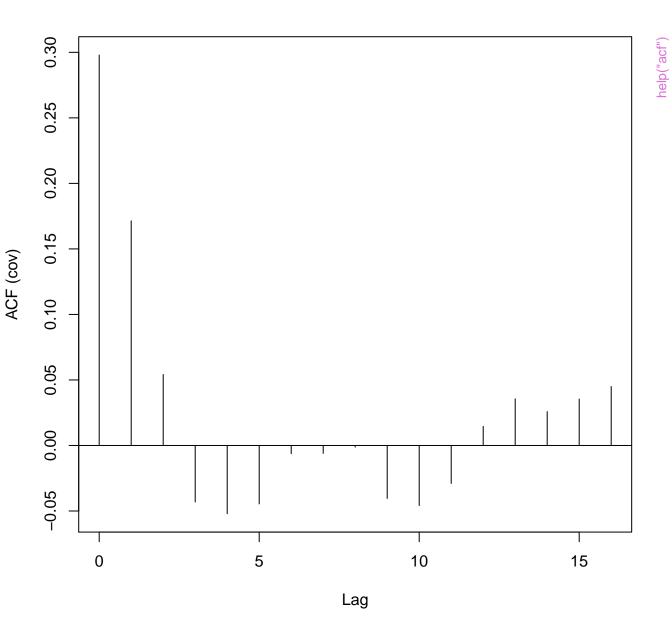
# Q-Q-Plot of empirical and theoretical quantiles Wilcoxon Statistic, (m=4, n=6)



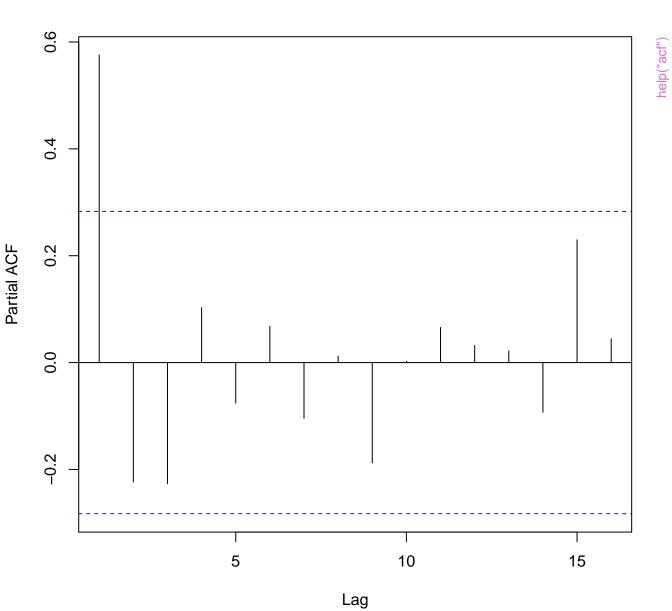
Series Ih



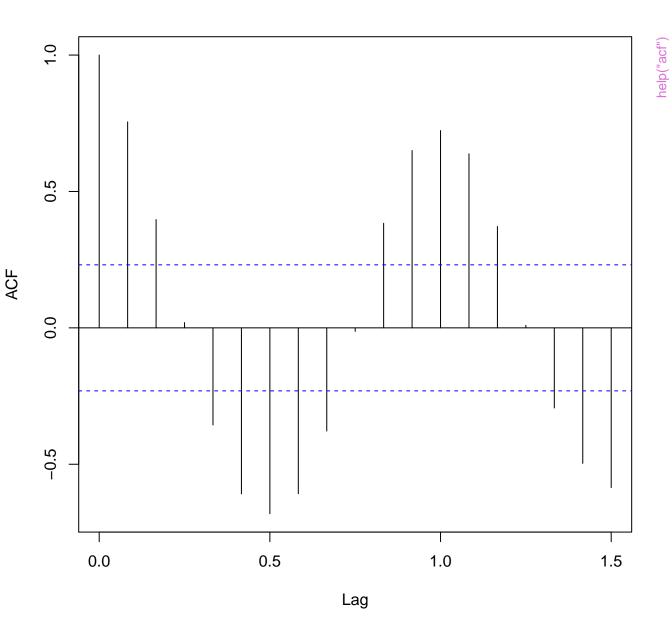
Series Ih



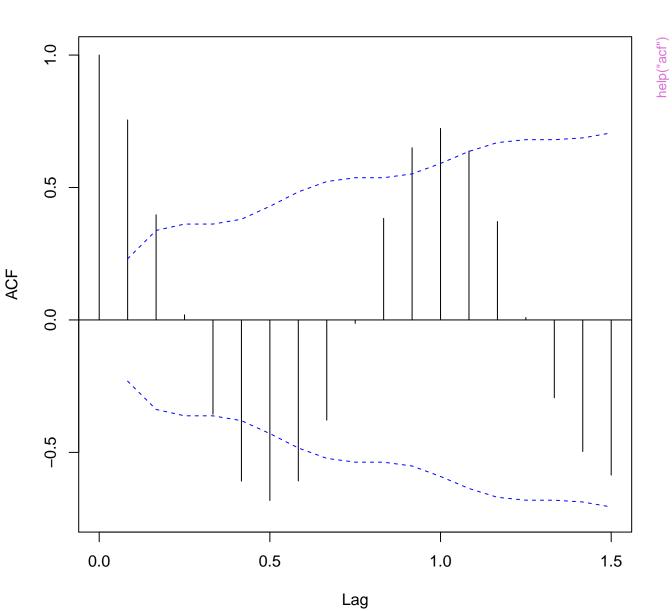
Series Ih

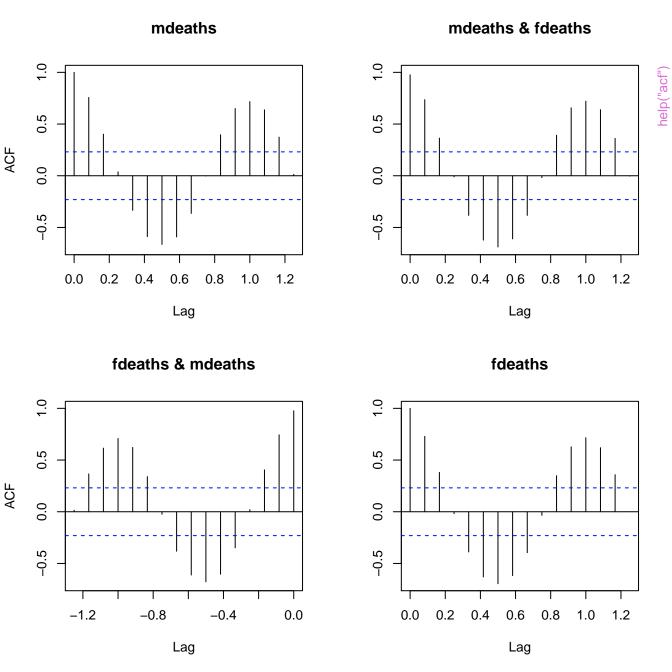


Series Ideaths

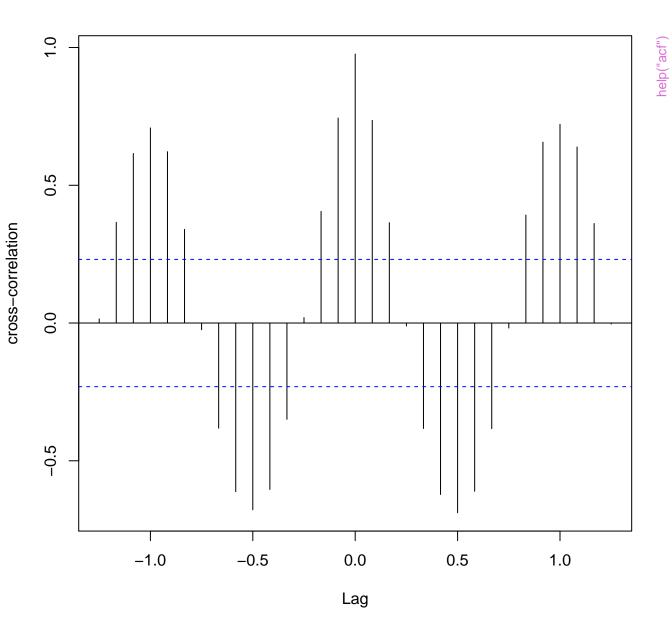


Series Ideaths

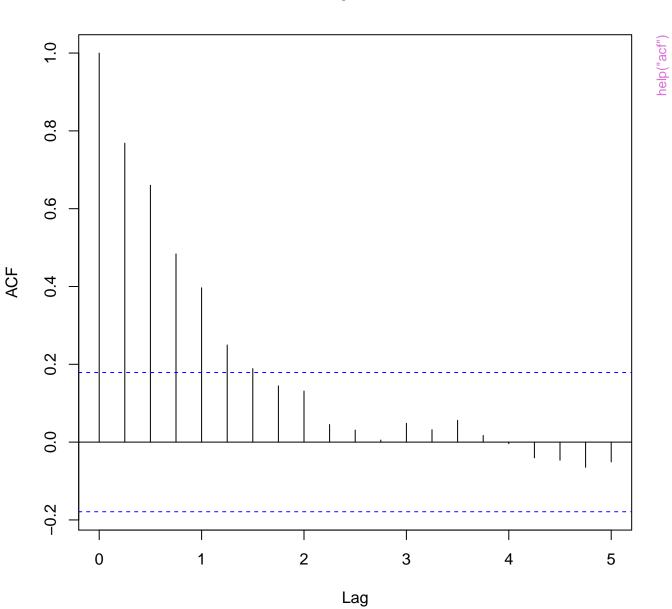




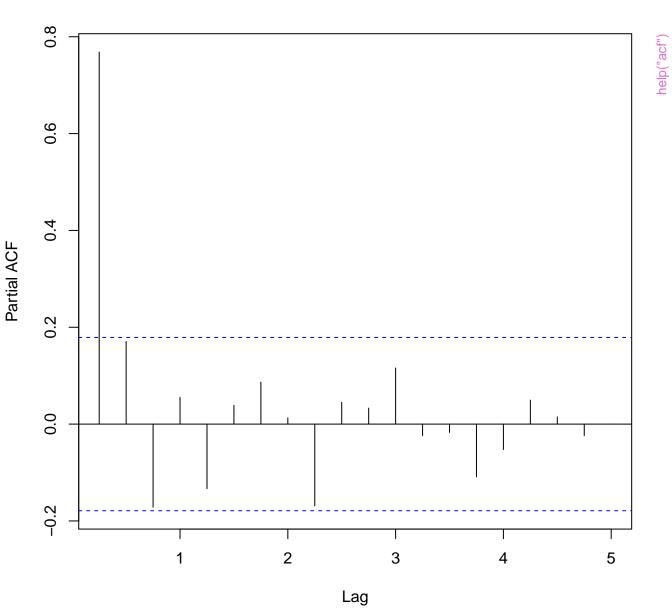
mdeaths & fdeaths

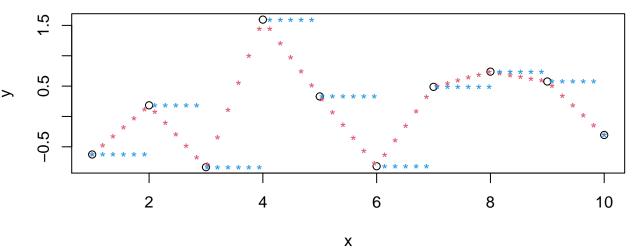


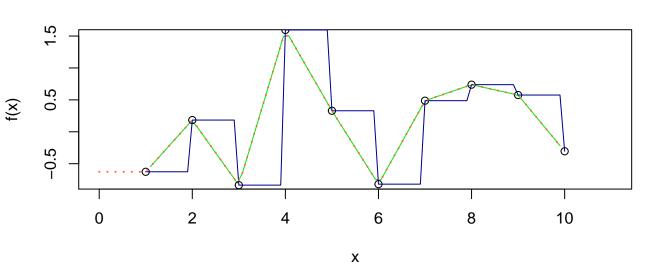
Series presidents



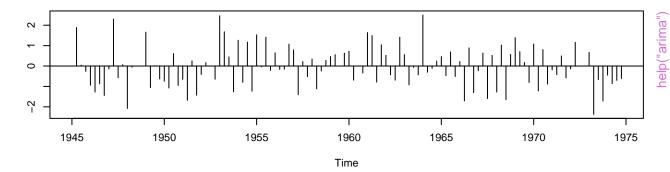
Series presidents



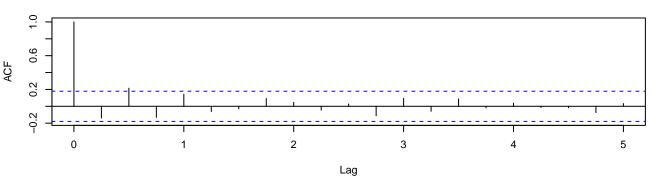




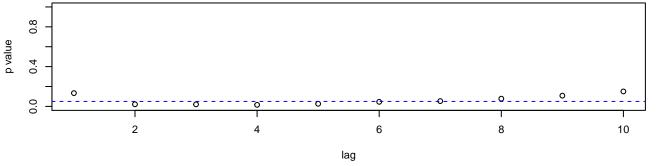
#### **Standardized Residuals**



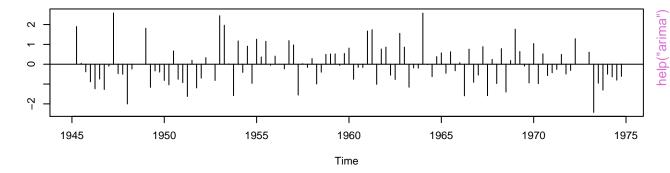
#### **ACF of Residuals**



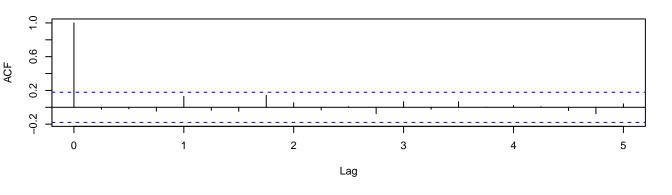
### p values for Ljung-Box statistic



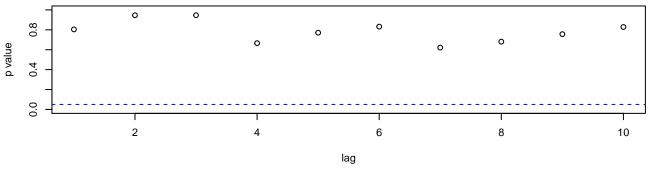
#### **Standardized Residuals**

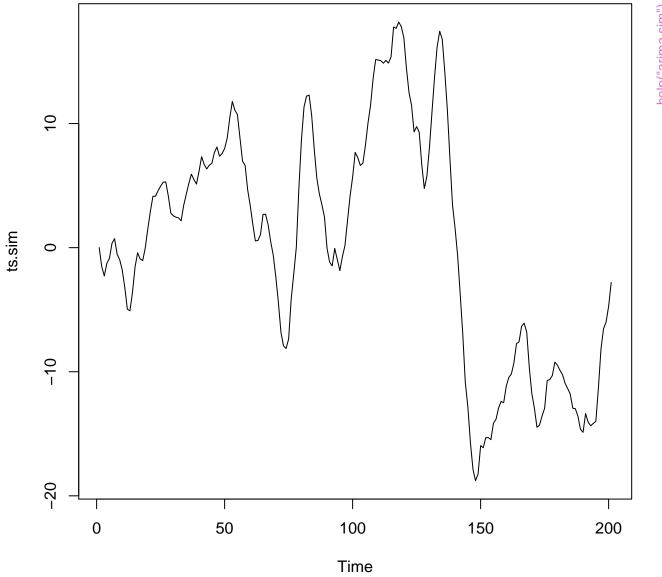


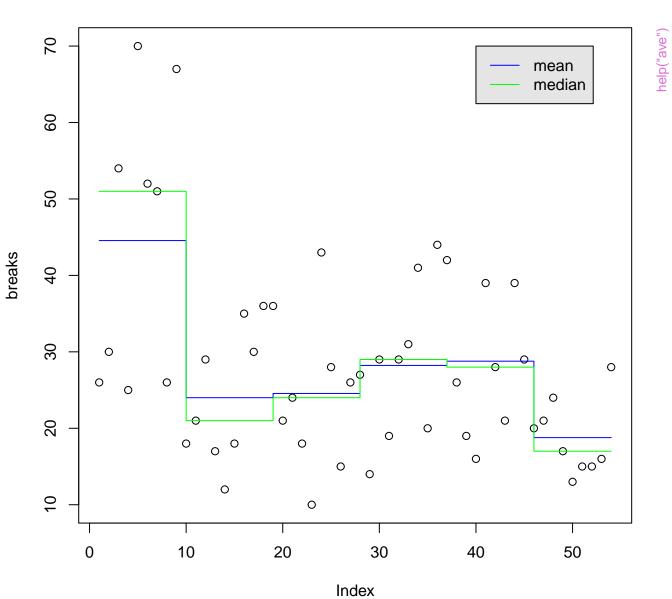
#### **ACF of Residuals**



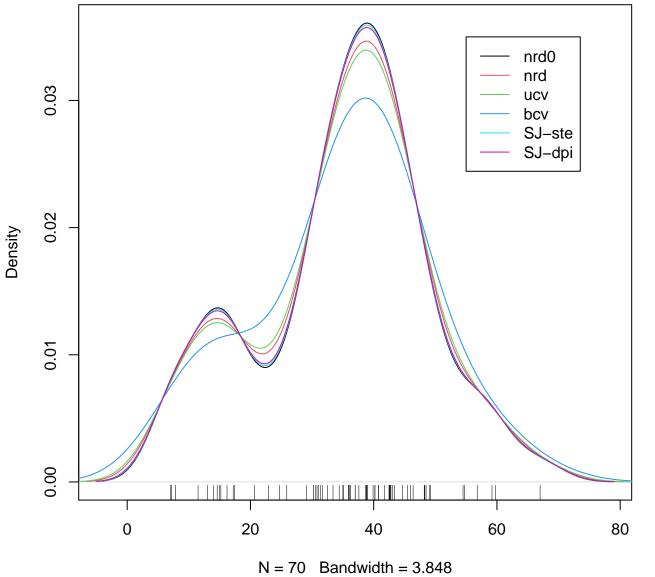
### p values for Ljung-Box statistic

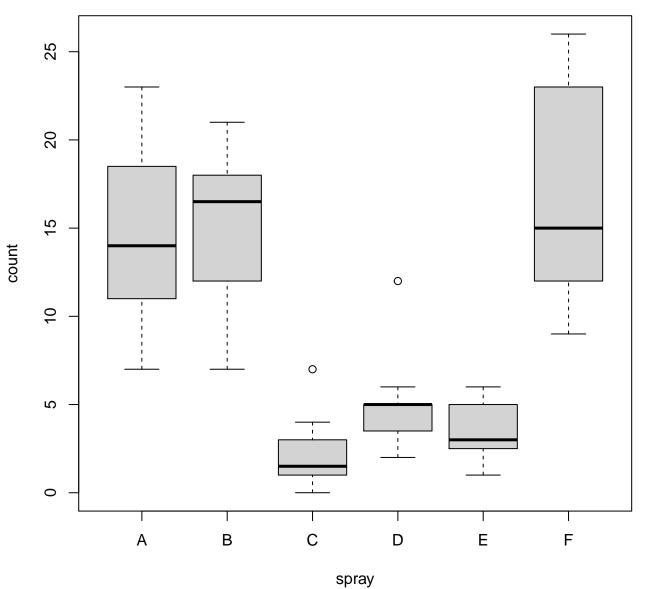


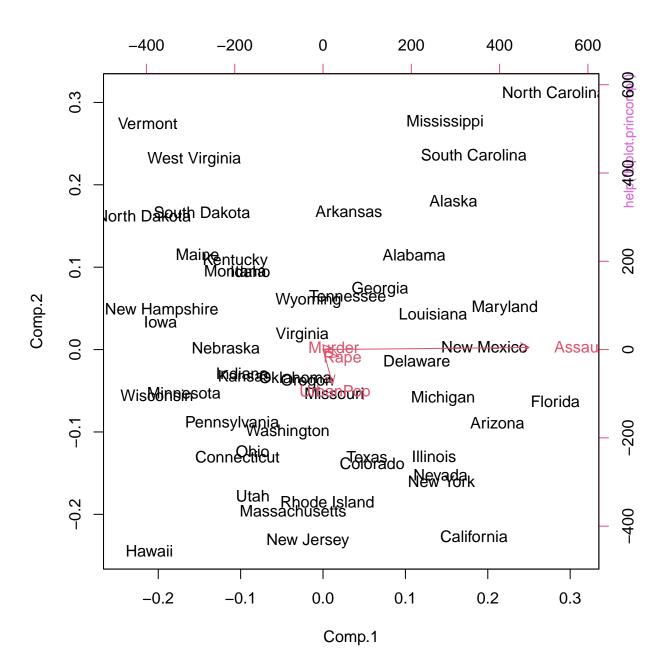




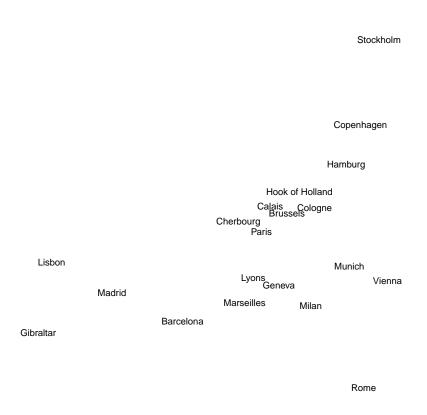
# density.default(x = precip, n = 1000)



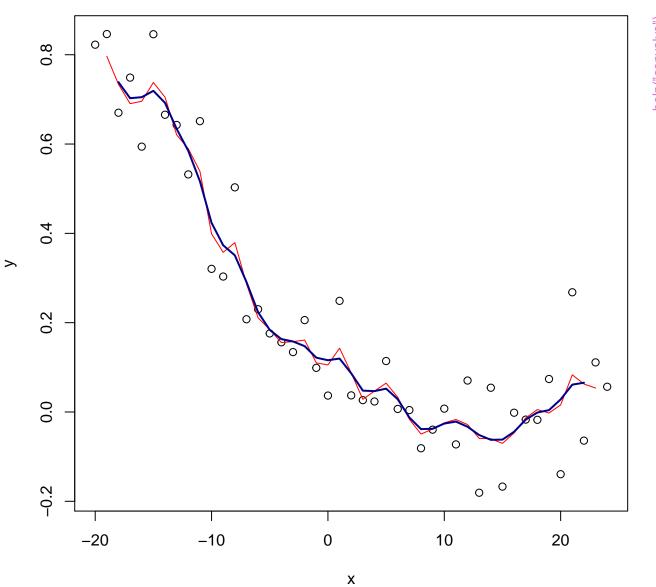




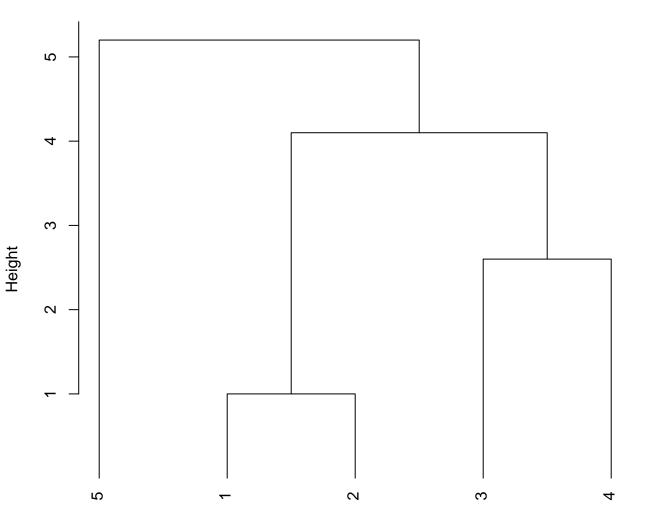
# cmdscale(eurodist)



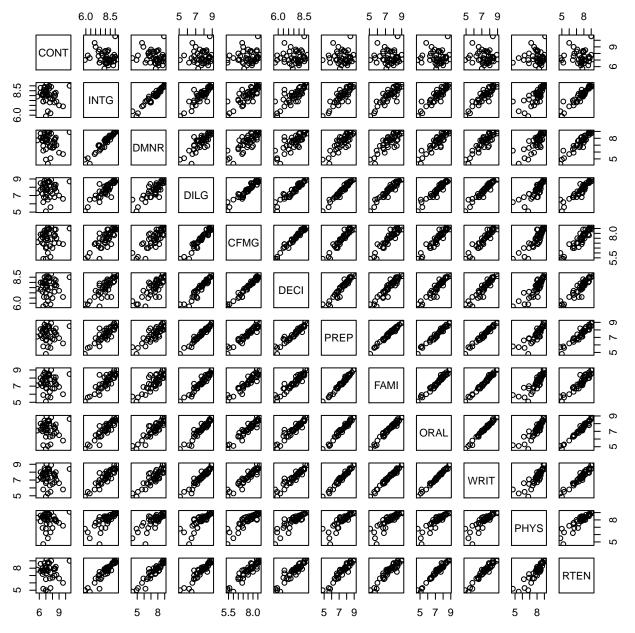
# Using convolve(.) for Hanning filters

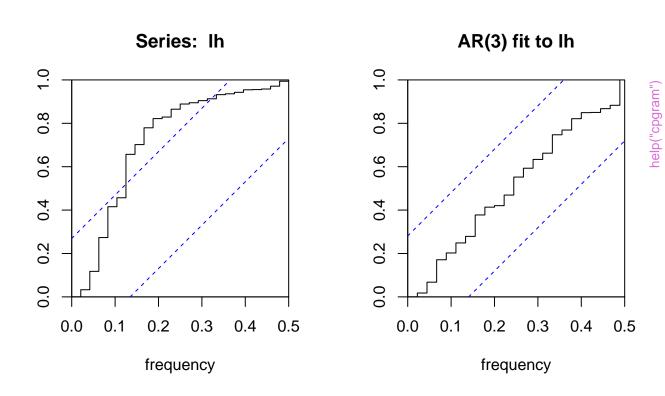


# **Cluster Dendrogram**

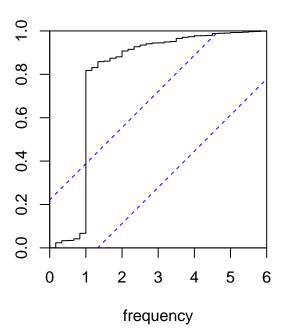


d0 hclust (\*, "average")

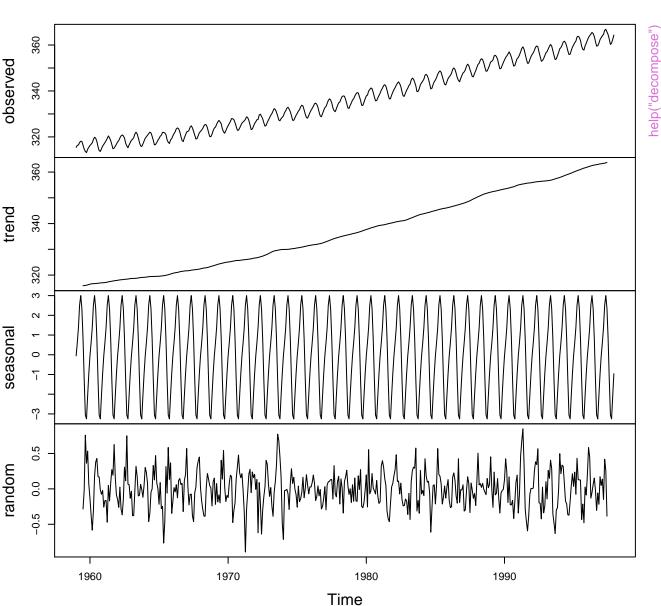


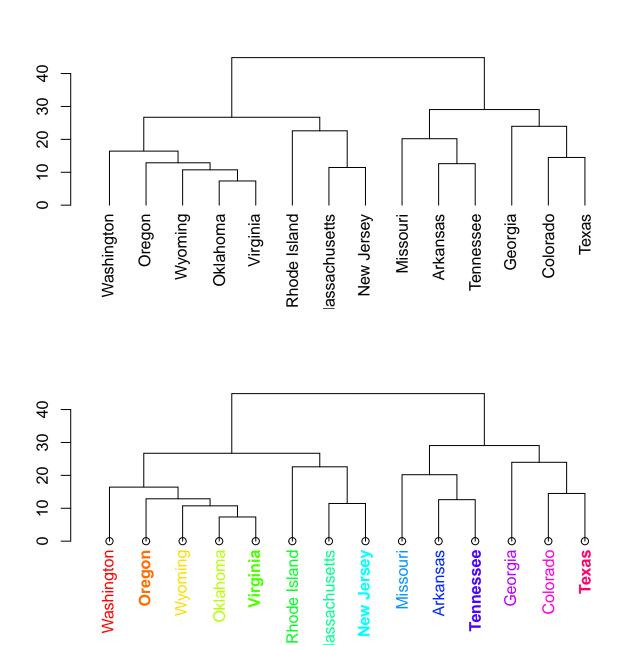


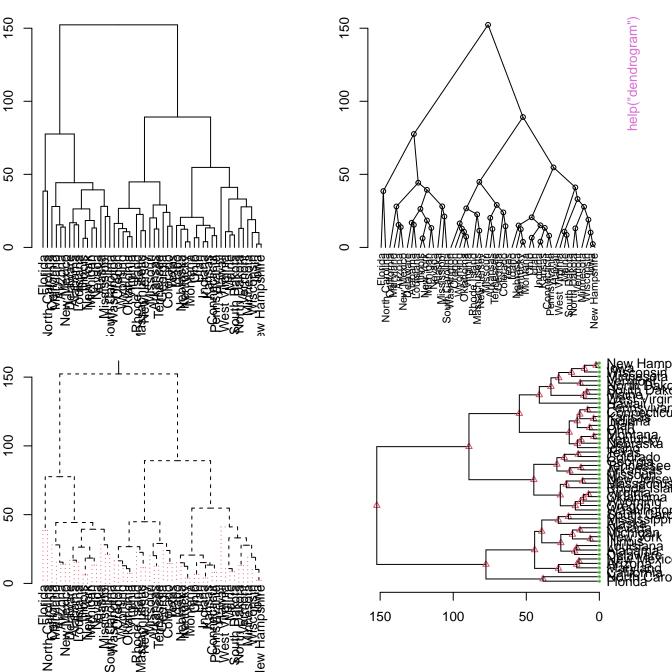
# Series: Ideaths

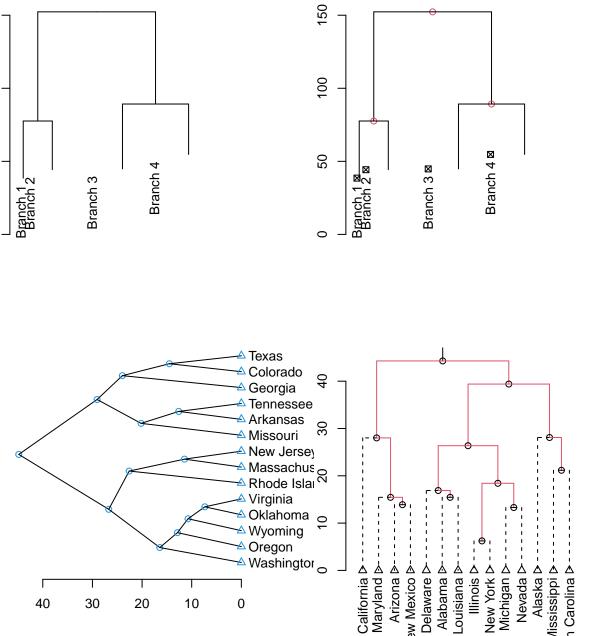


### **Decomposition of additive time series**









Arizona 🕨

New Mexico ▶

\_ouisiana ⊳ Illinois ⊳ New York ⊳

Alabama ⊳ Delaware D

Alaska ⊳ Mississippi ⊳ outh Carolina ▶

150

100

20

0

40

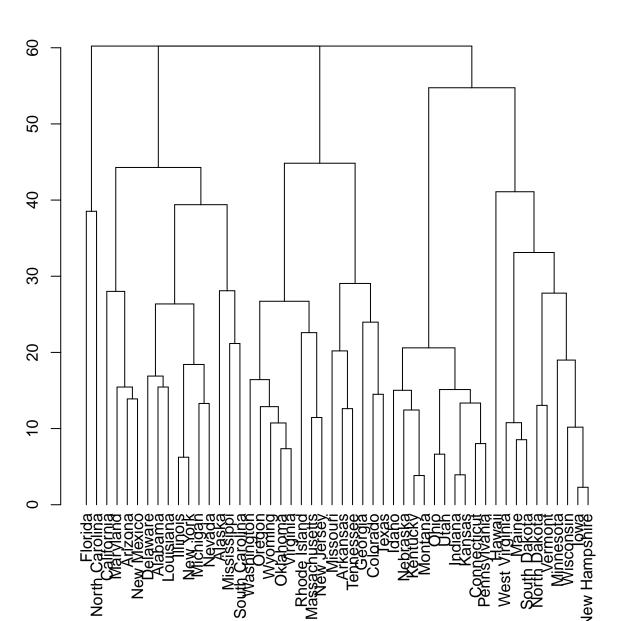
30

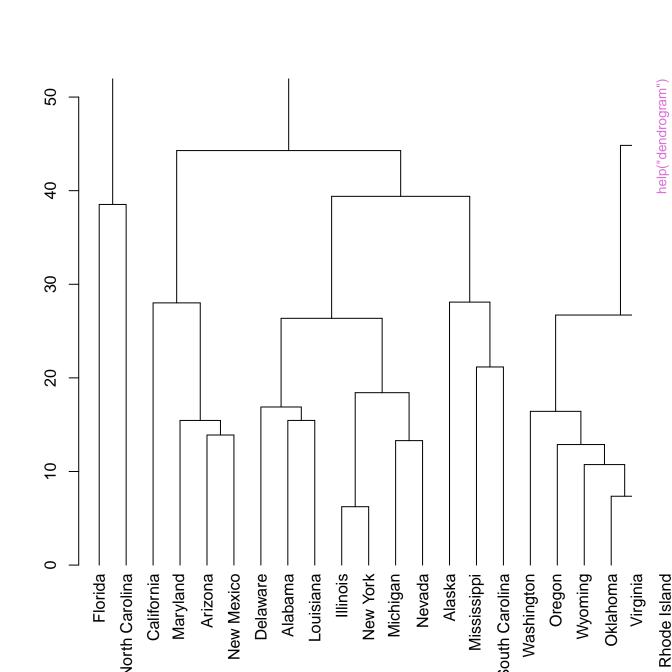
20

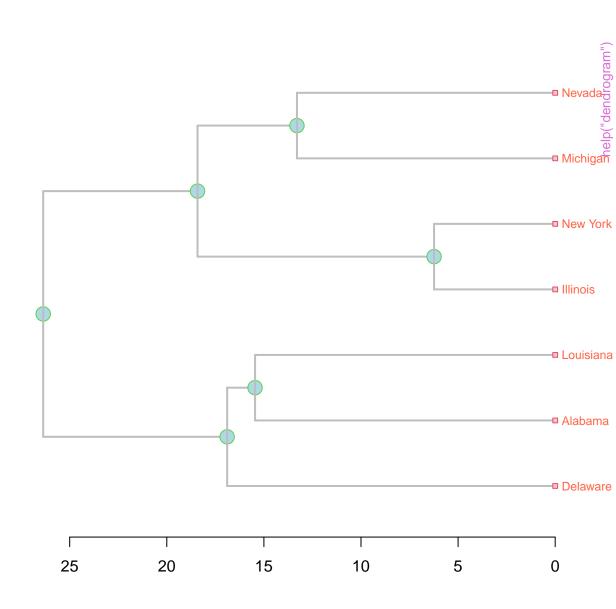
10

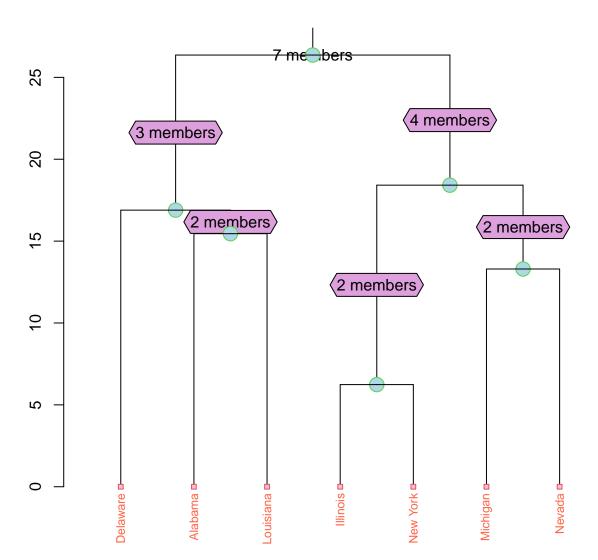
0

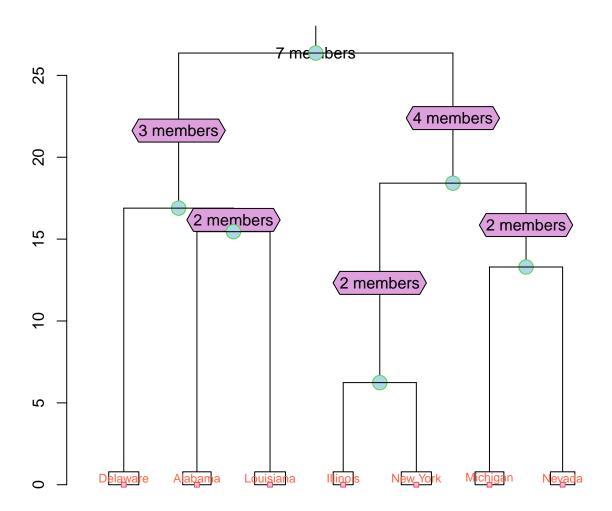
# merge(d1, d2, d3, d4) |-> dendrogram with a 4-split

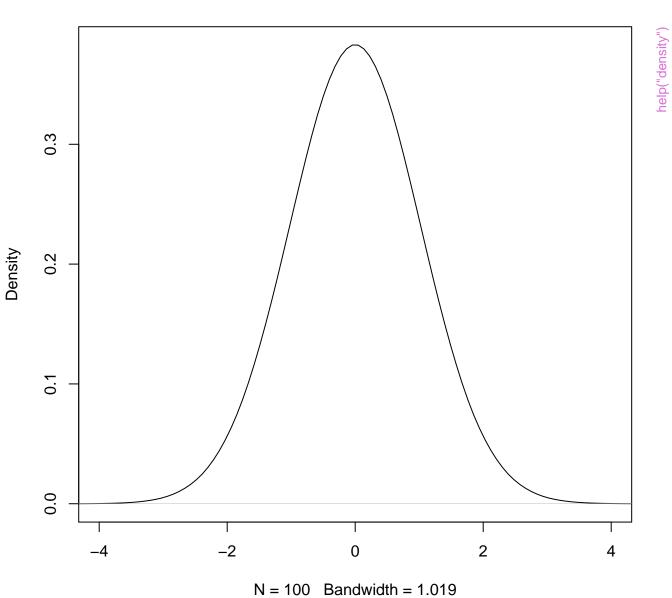


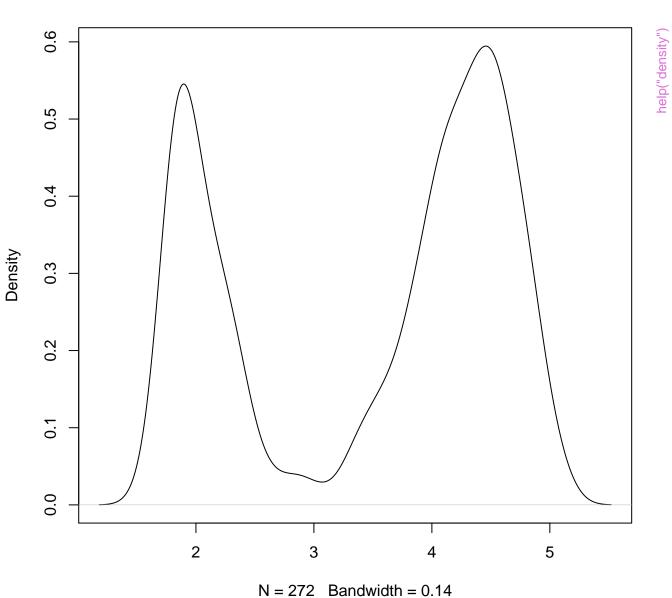


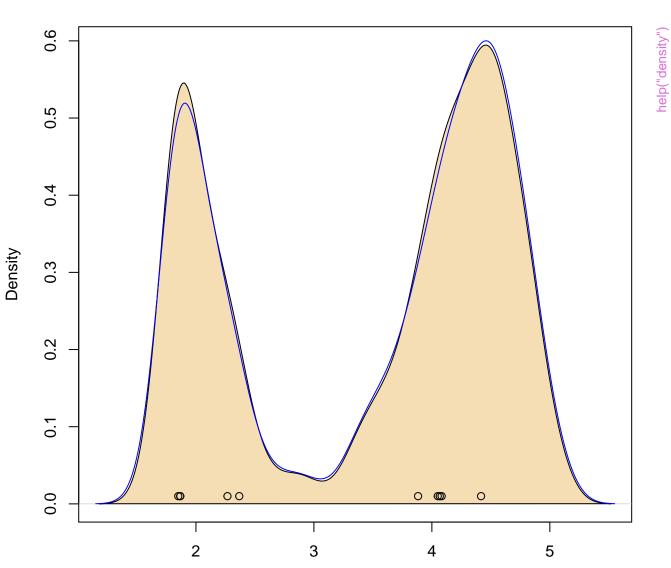




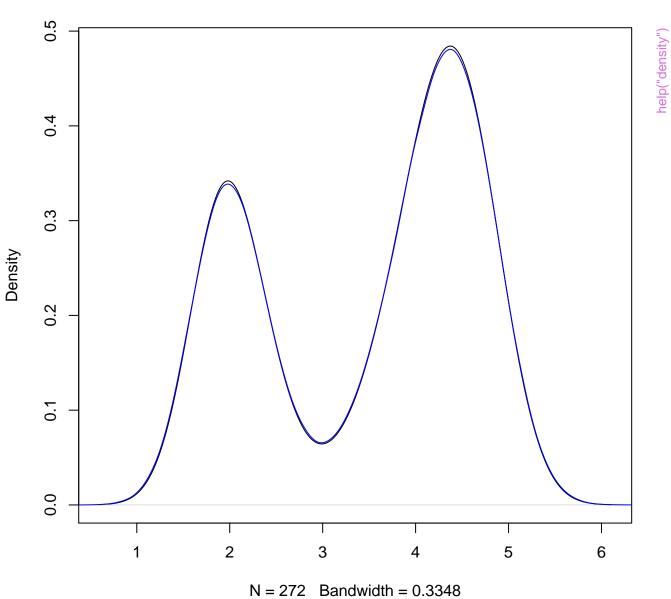




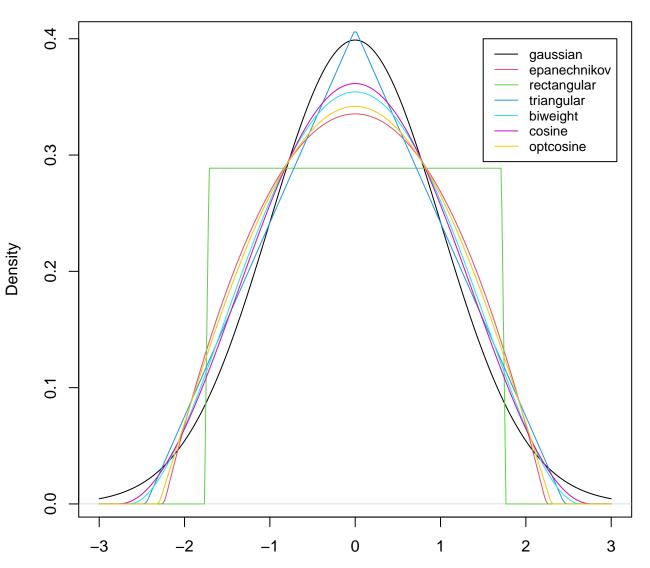




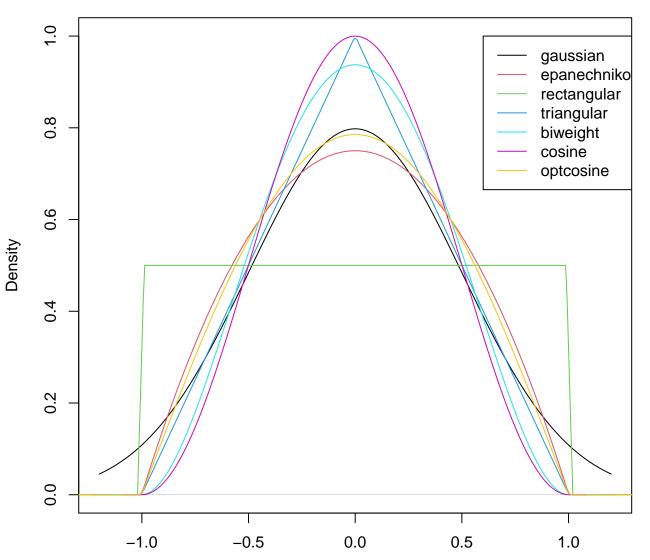
N = 272 Bandwidth = 0.14



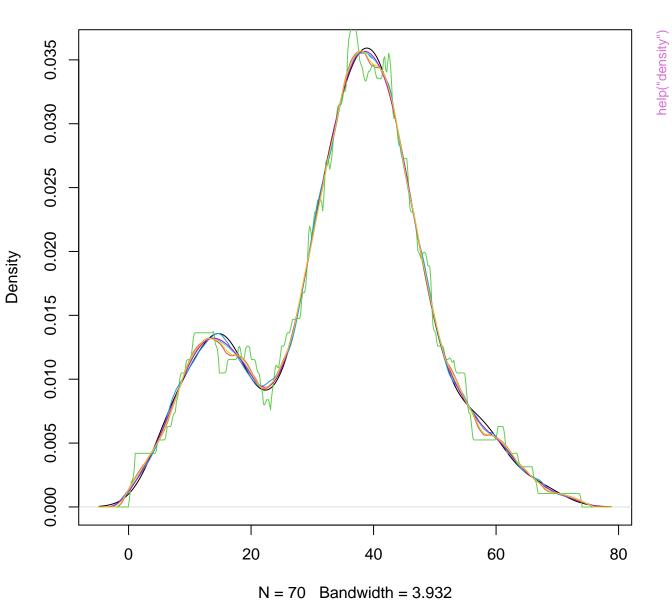
# R's density() kernels with bw = 1



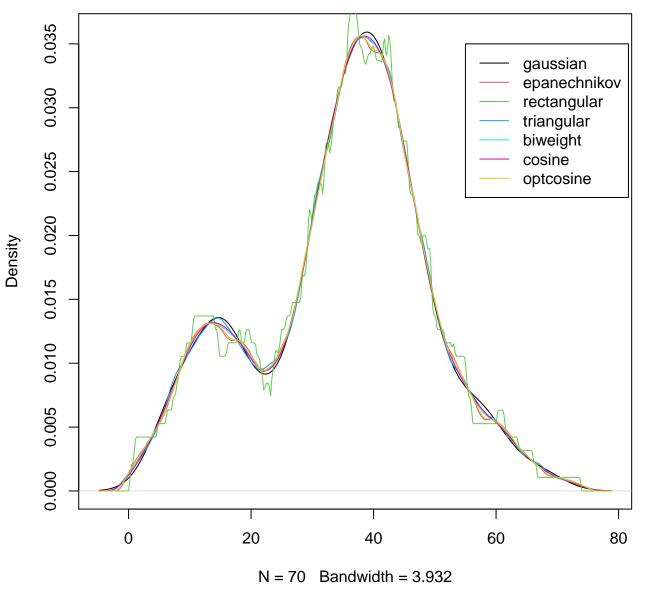
# R's density() kernels with width = 1

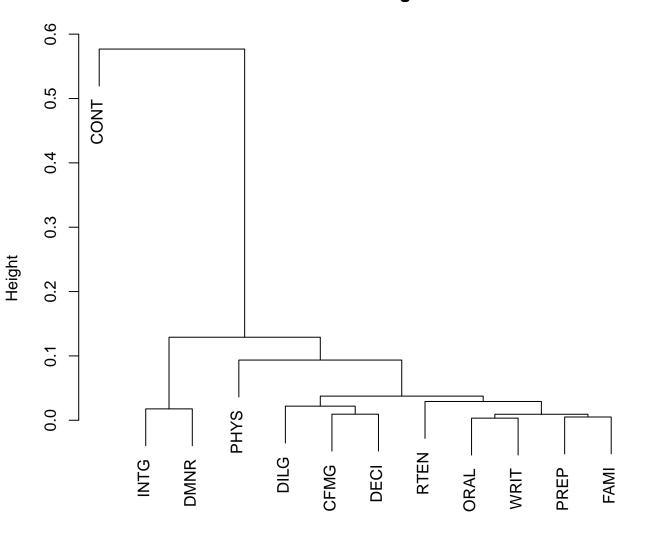


# same sd bandwidths, 7 different kernels

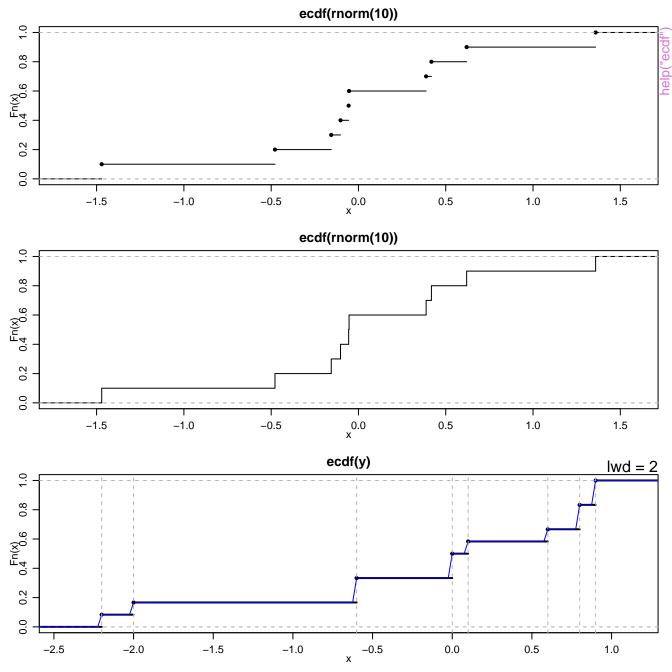


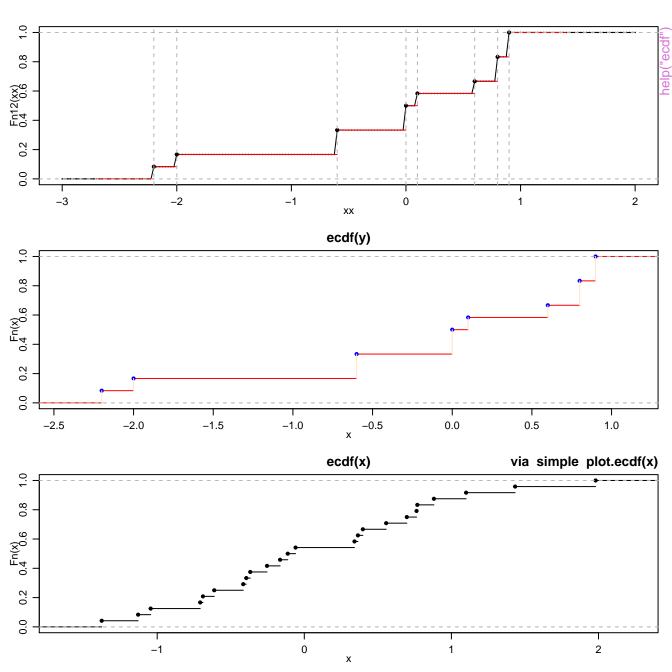
# equivalent bandwidths, 7 different kernels

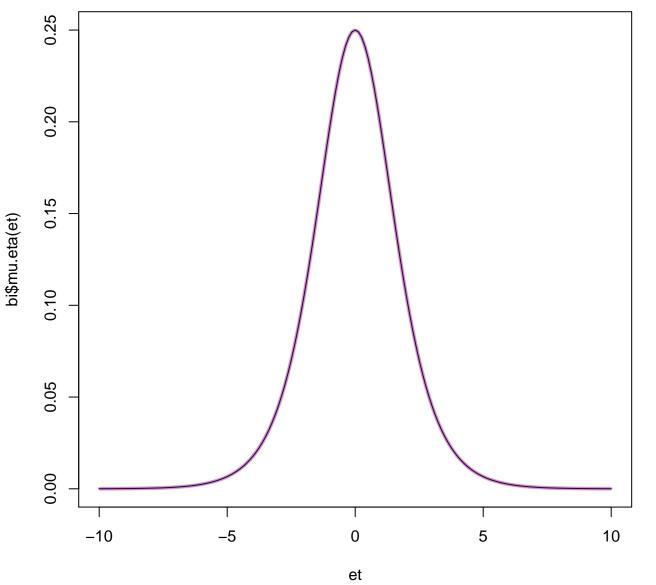


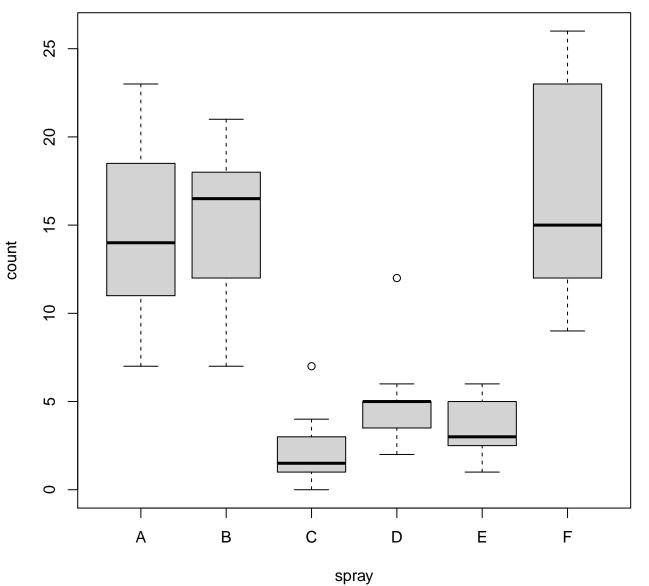


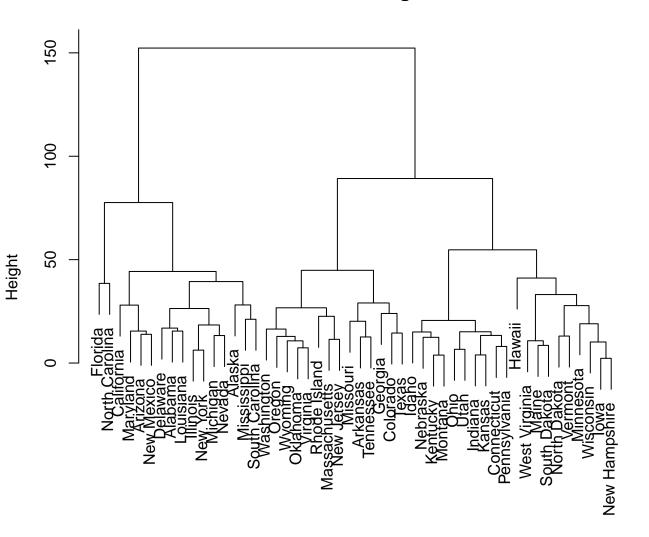
dd hclust (\*, "complete")



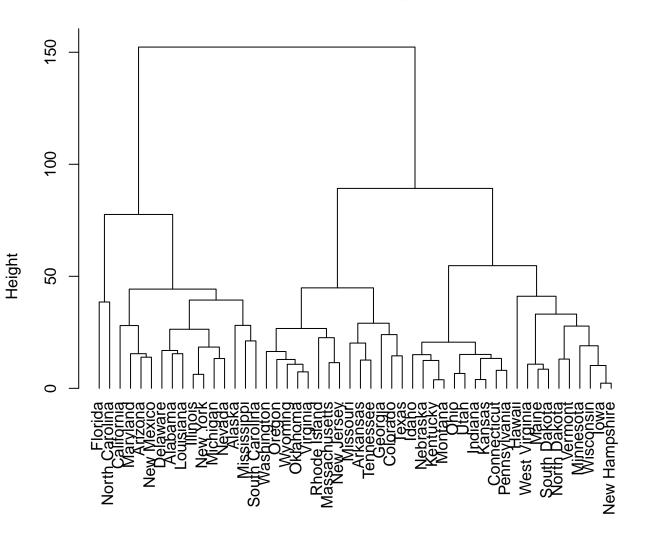




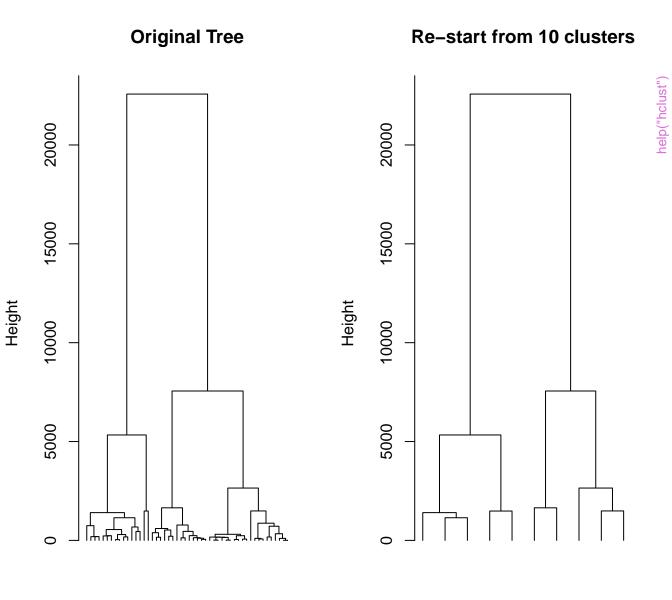




dist(USArrests)
hclust (\*, "average")



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



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

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

Seattle

SanFrancisco

LosAngeles

Chicago

Washington.DC

NewYork

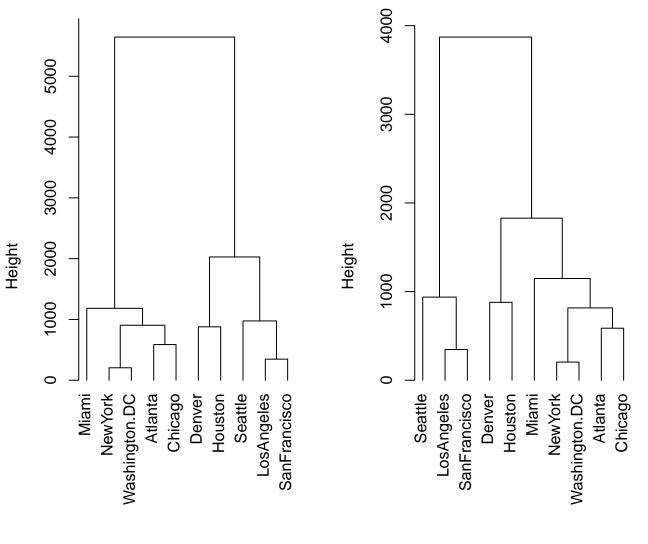
Denver

Atlanta

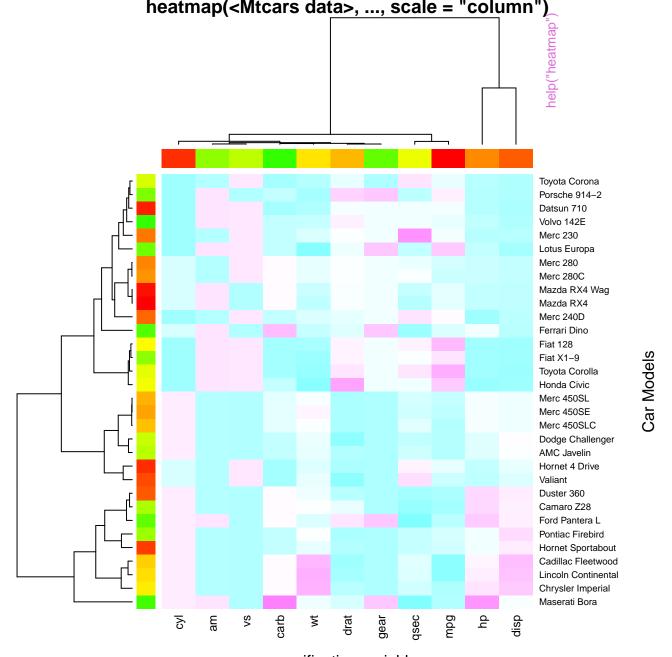
Houston

Miami

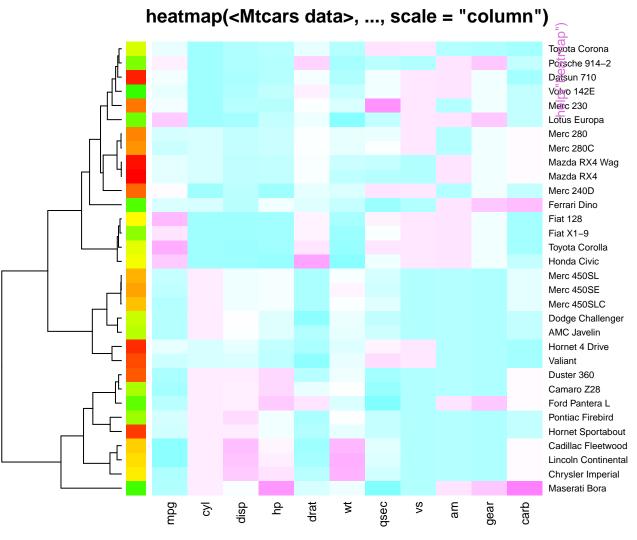




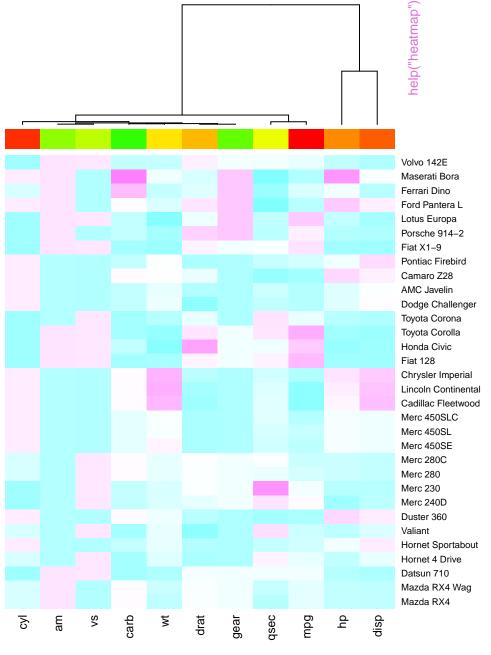
UScitiesD hclust (\*, "ward.D") UScitiesD hclust (\*, "ward.D2")



specification variables

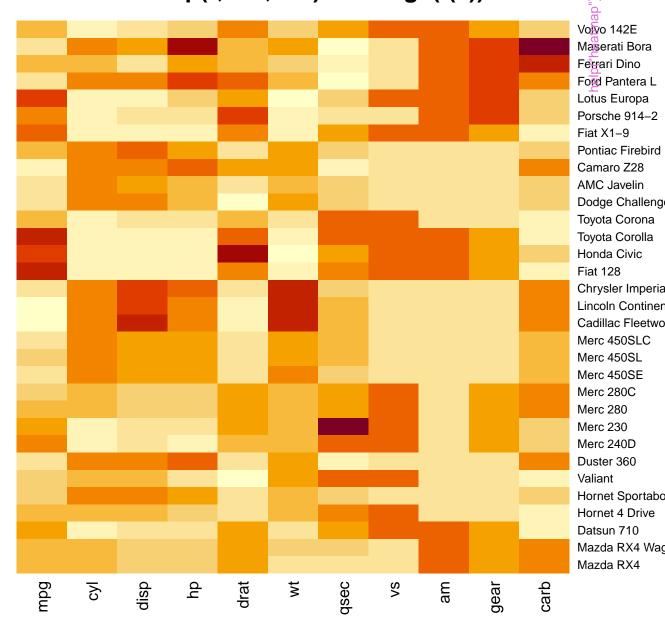


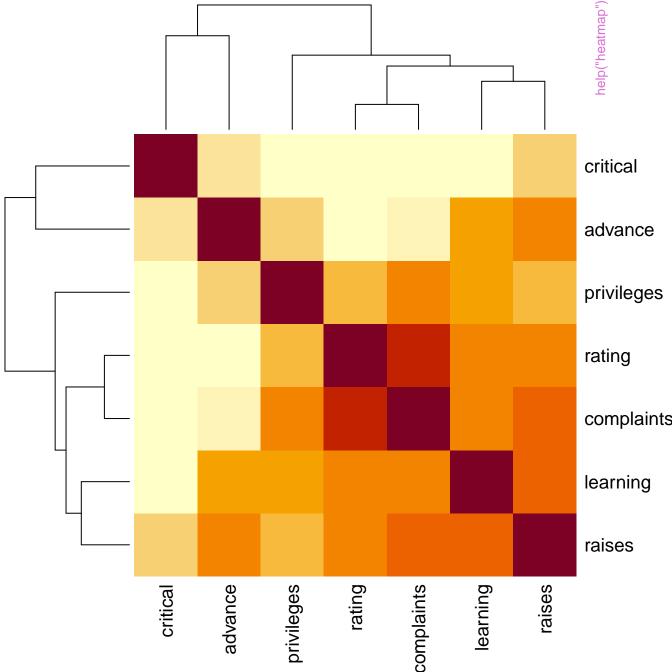
specification variables

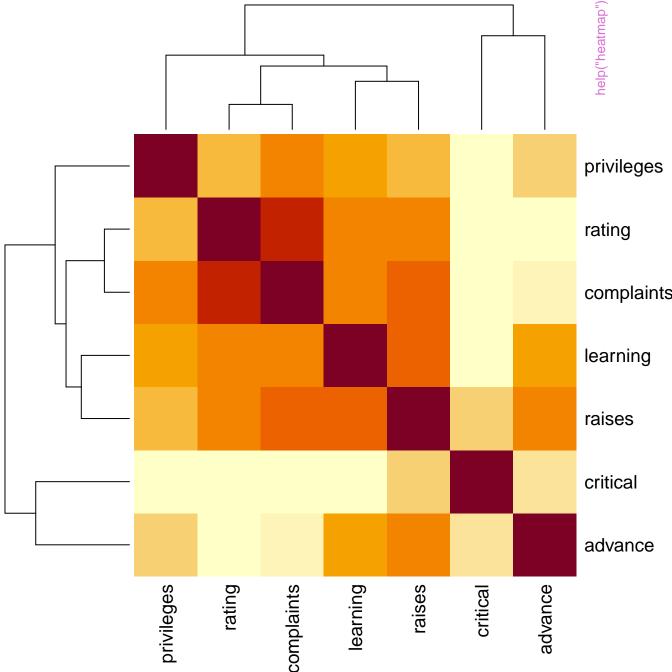


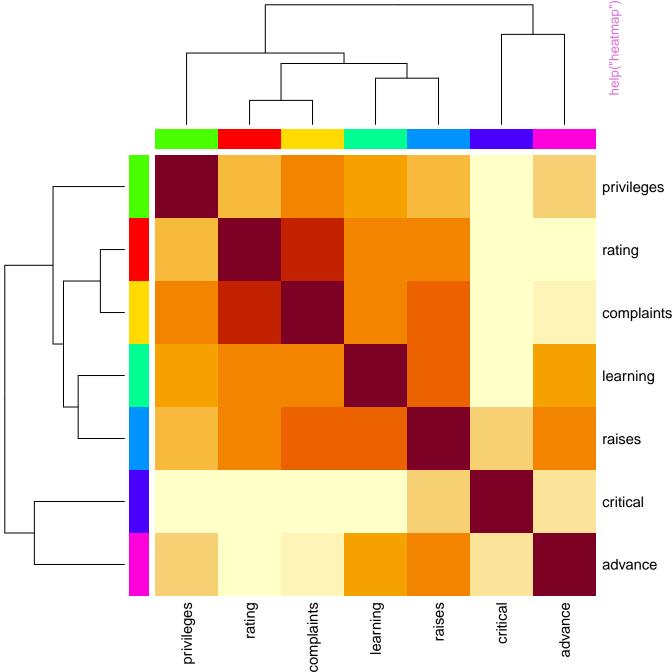
xlab

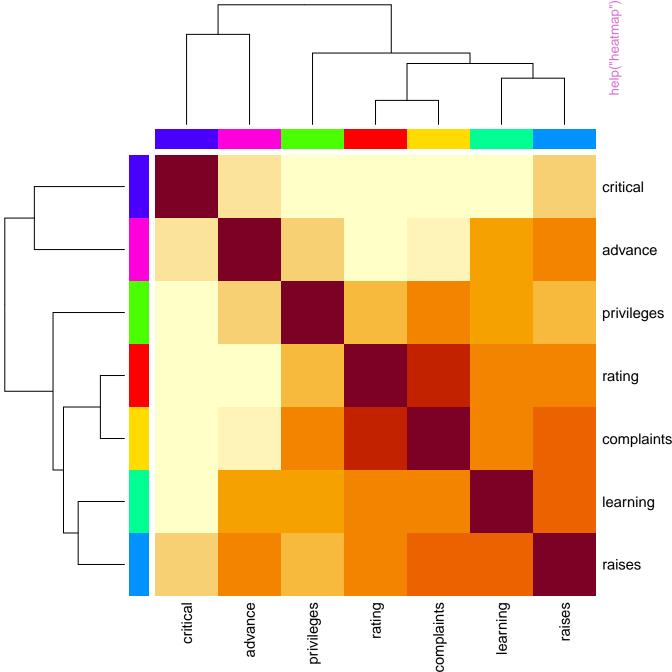
#### $heatmap(*, NA, NA) \sim image(t(x))$

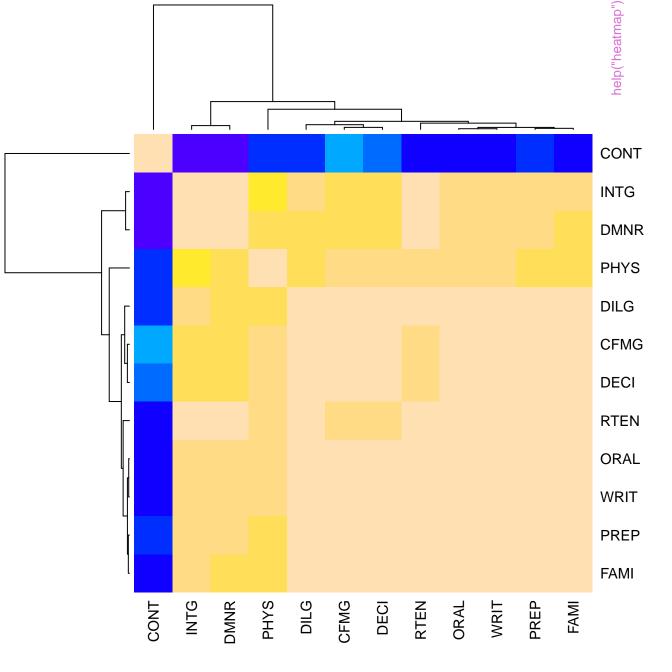


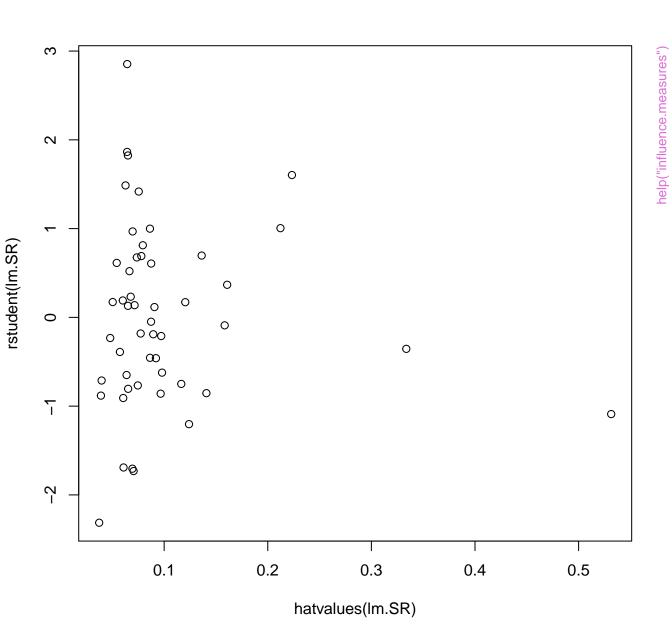


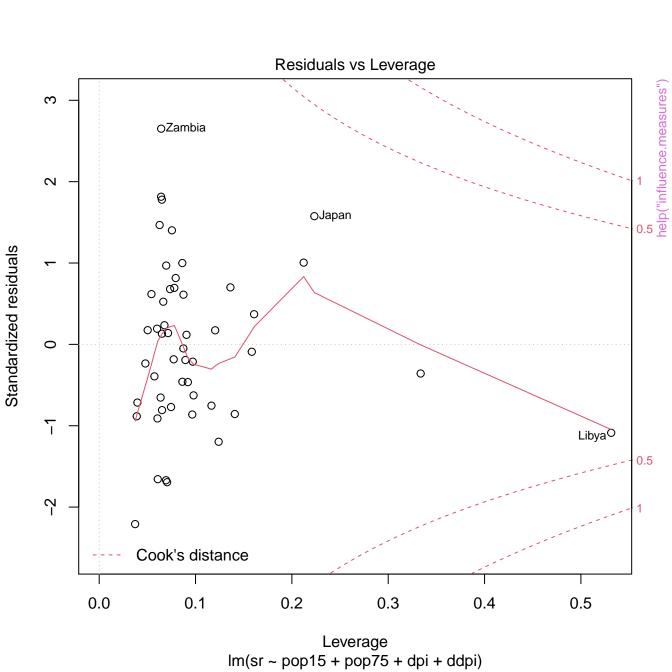


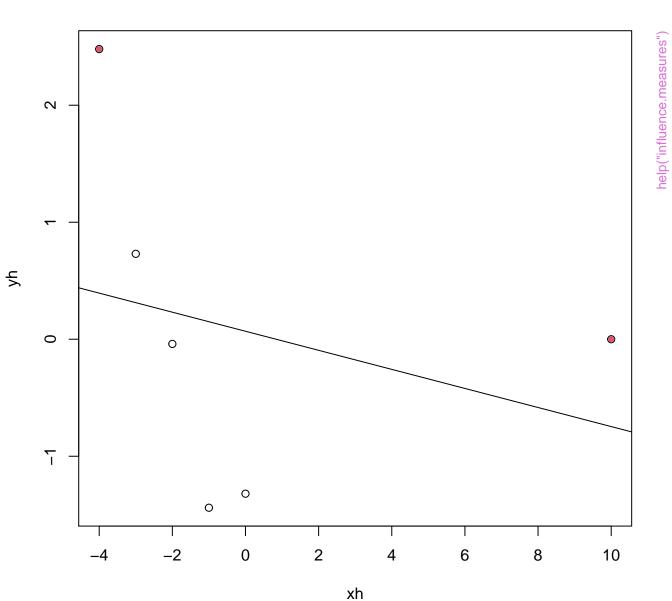


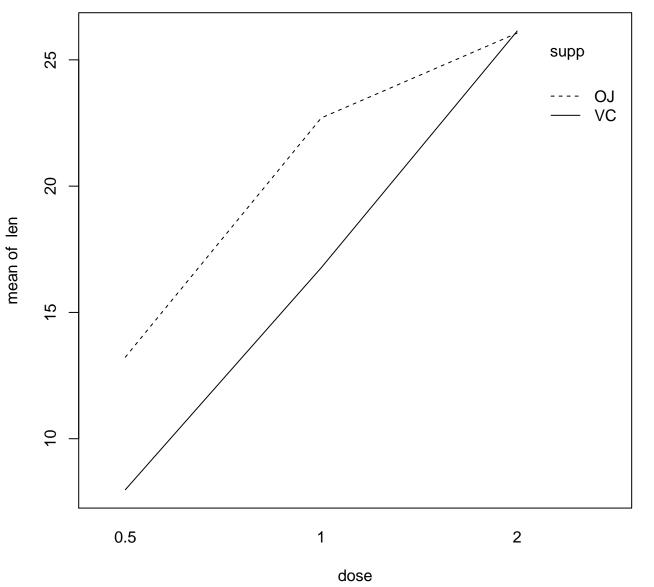


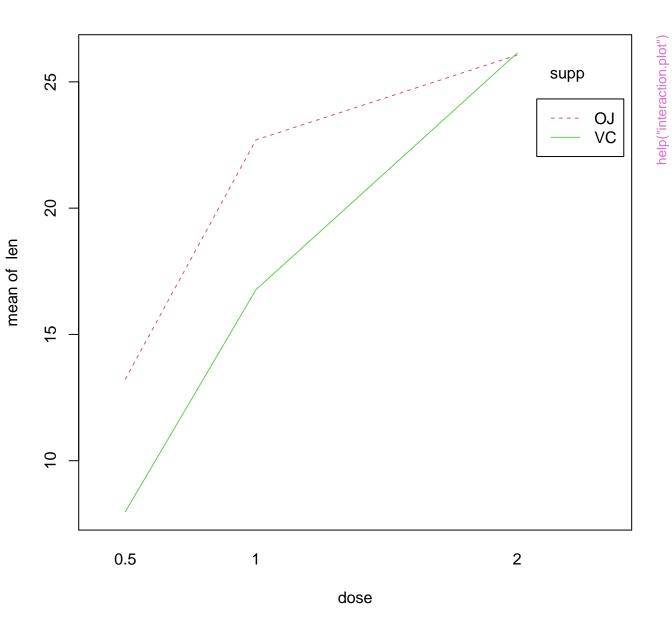


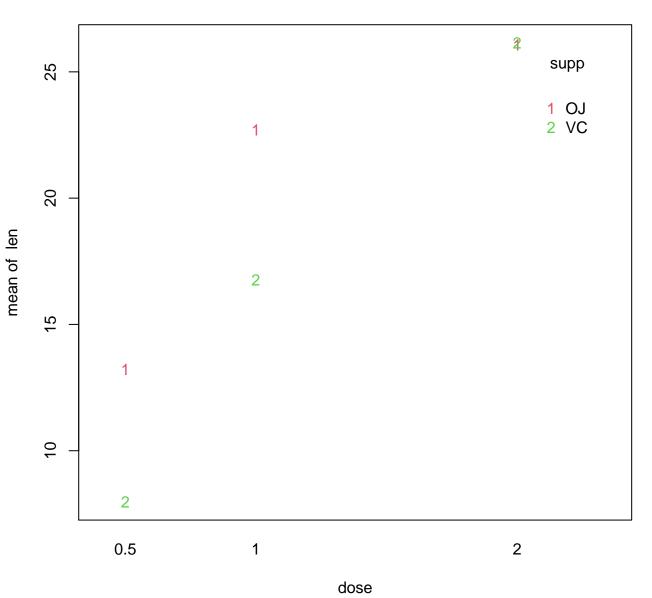


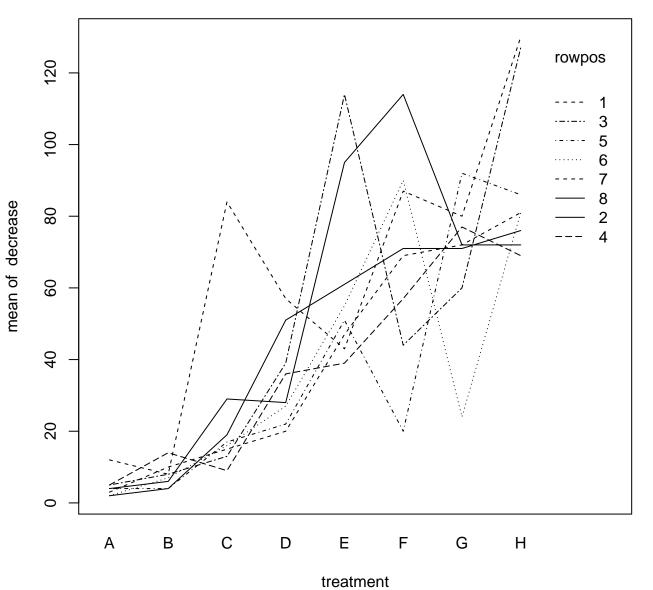


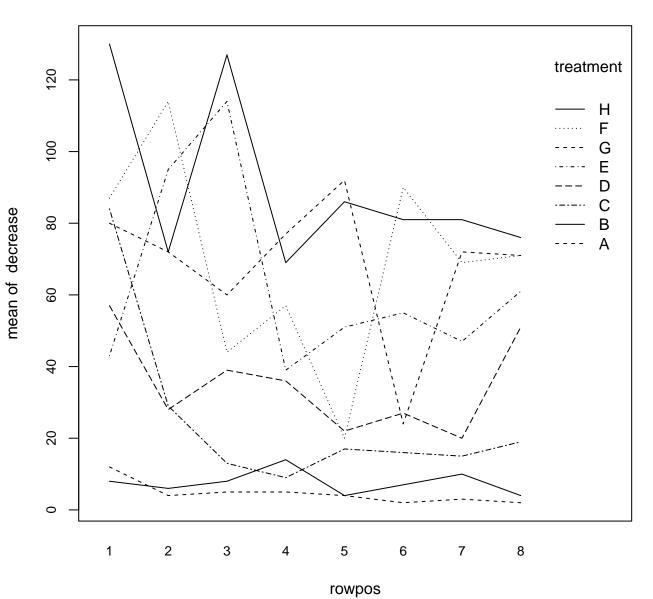


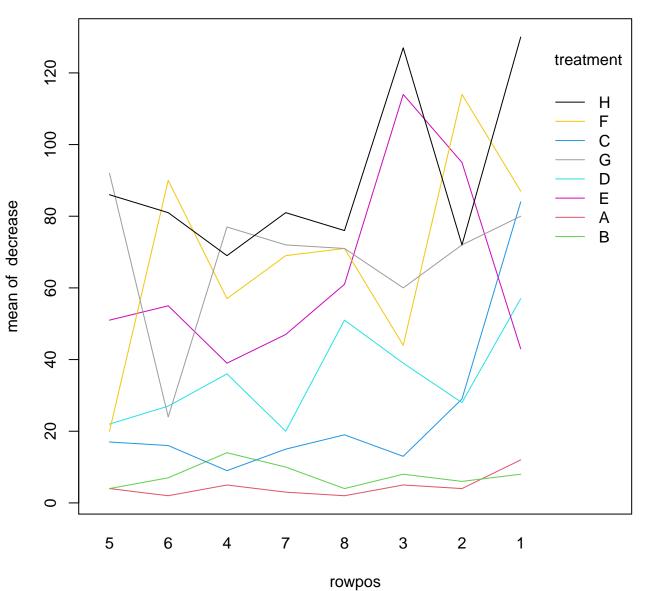




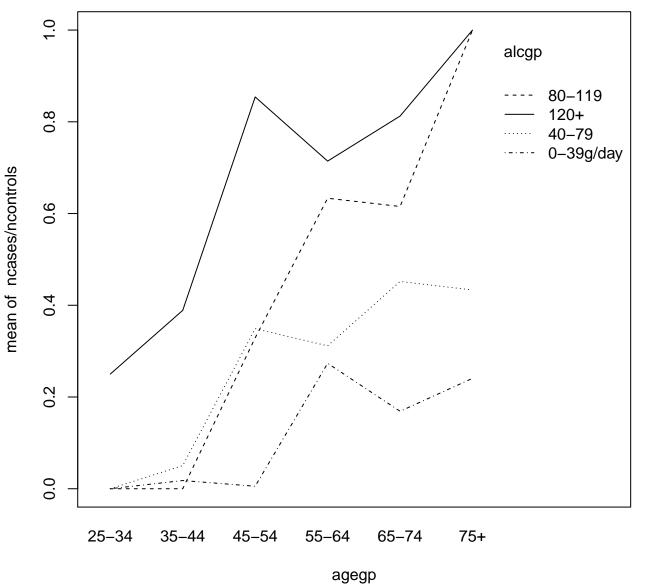


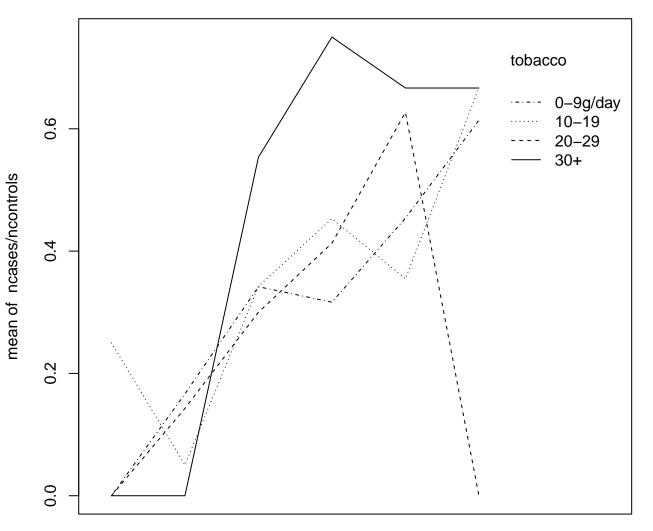


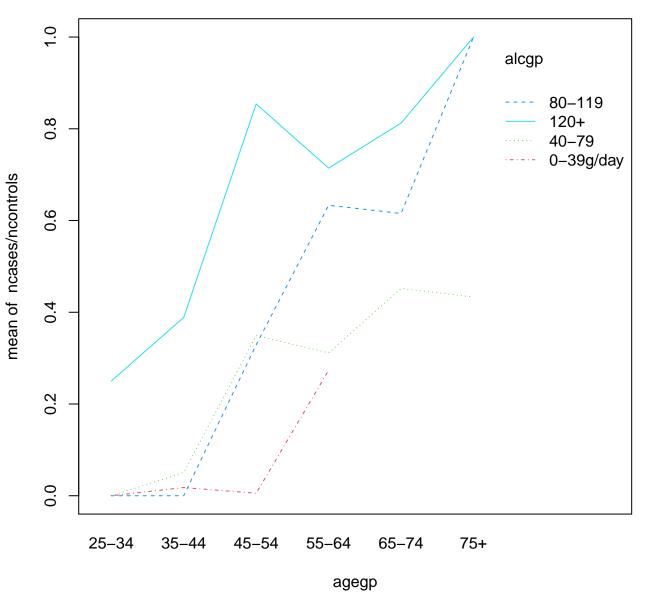


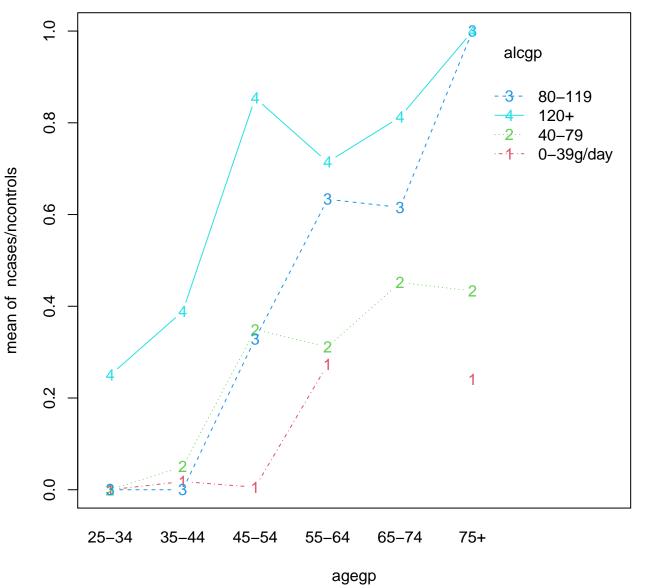


## 'esoph' Data



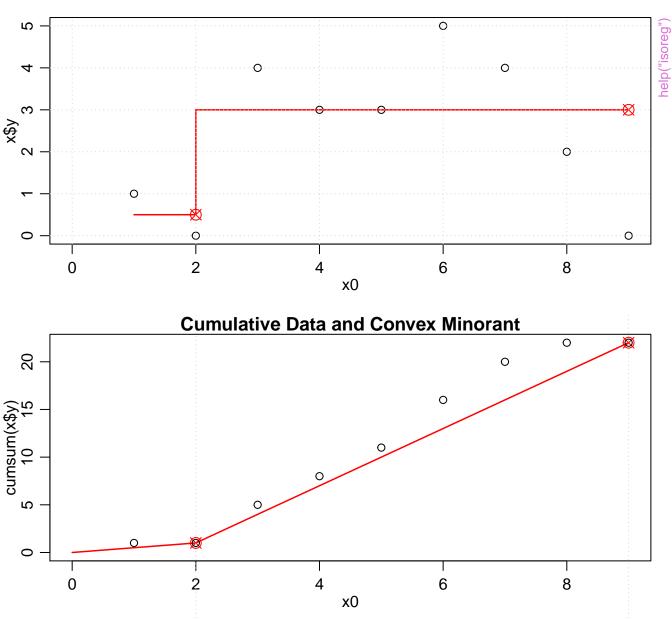


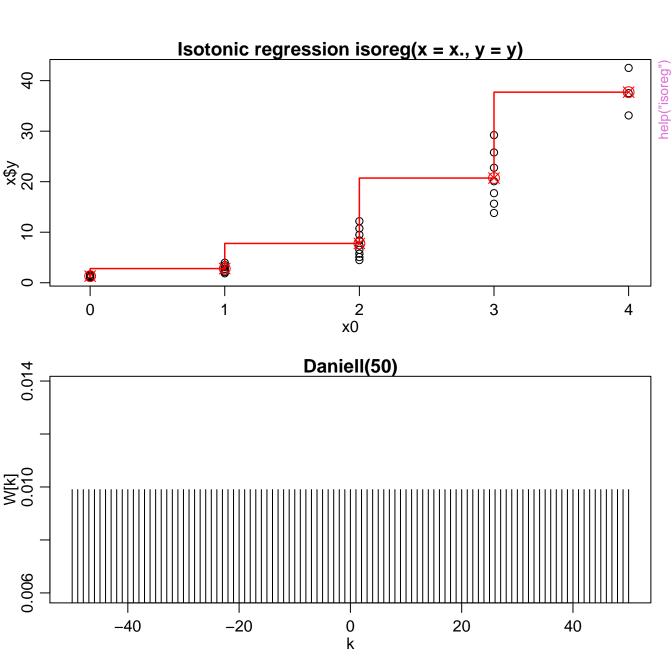


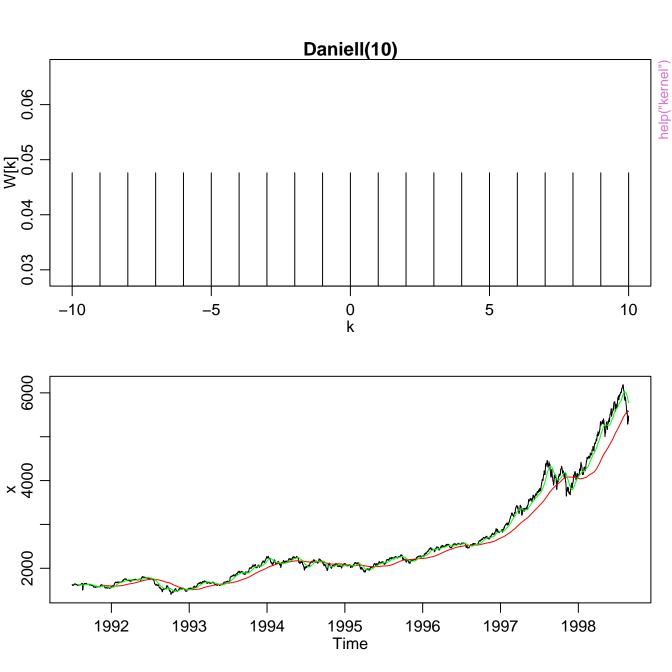


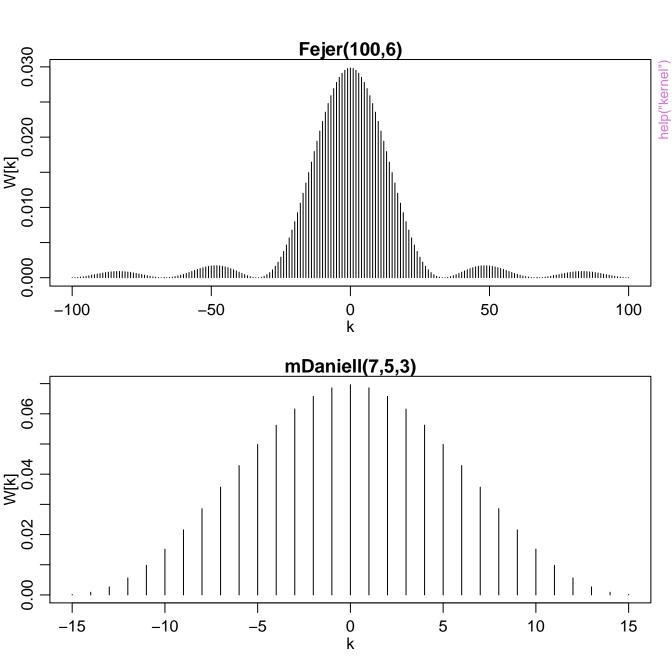
agegp
function(x) mean(x, na.rm=TRUE)

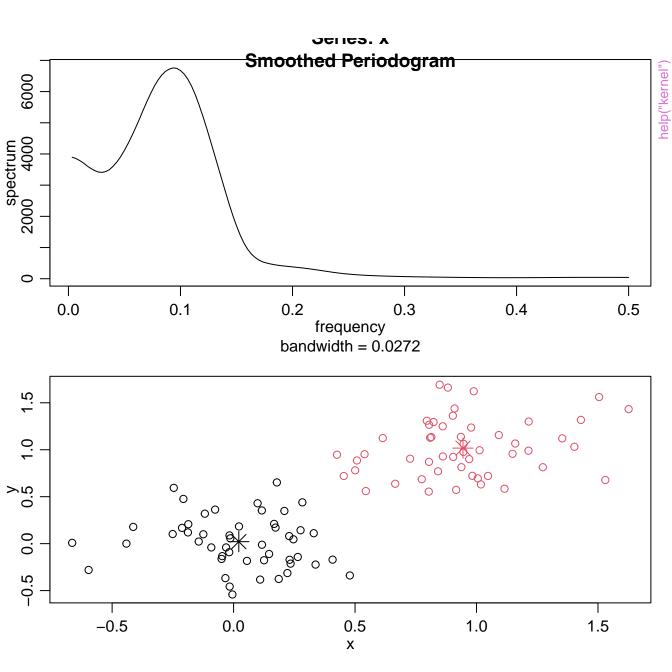
# Isotonic regression isoreg(x = c(1, 0, 4, 3, 3, 5, 4, 2, 0))

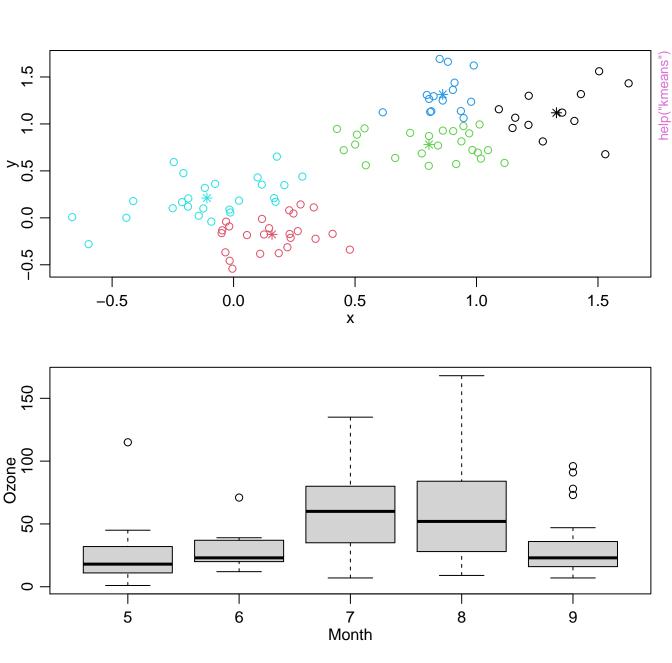


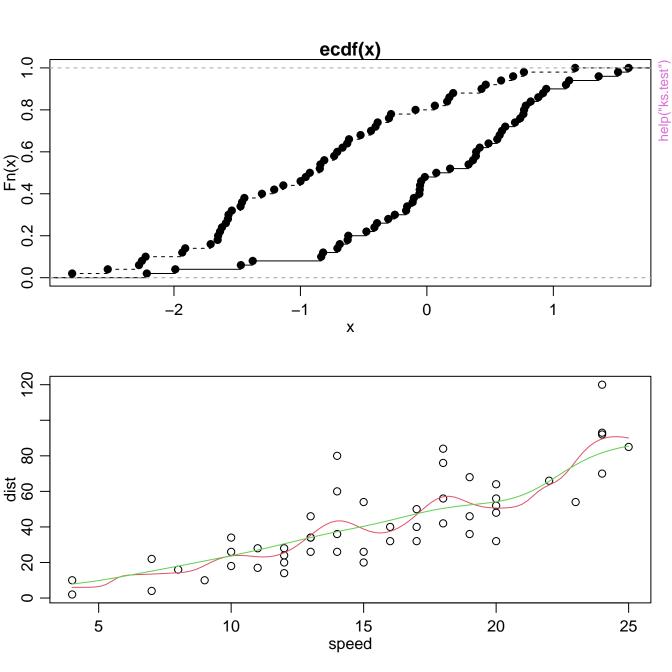


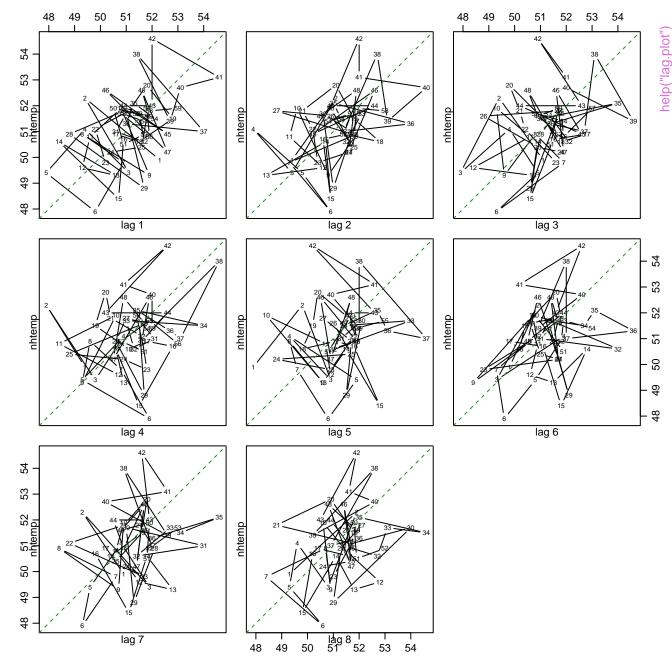




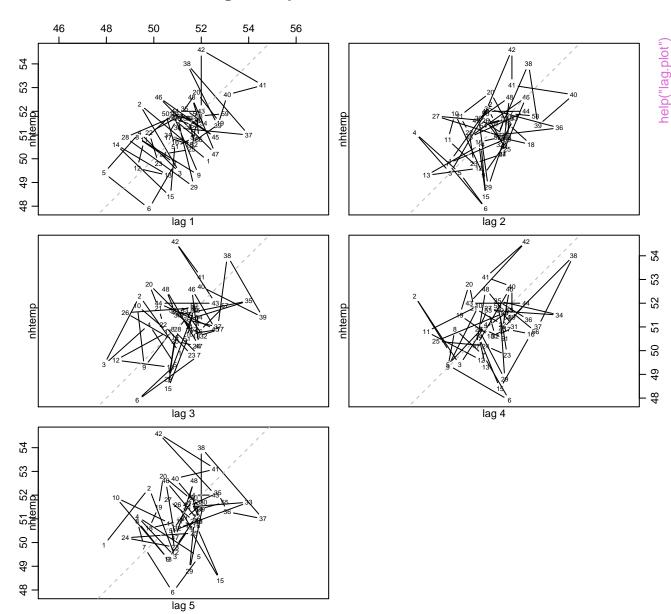




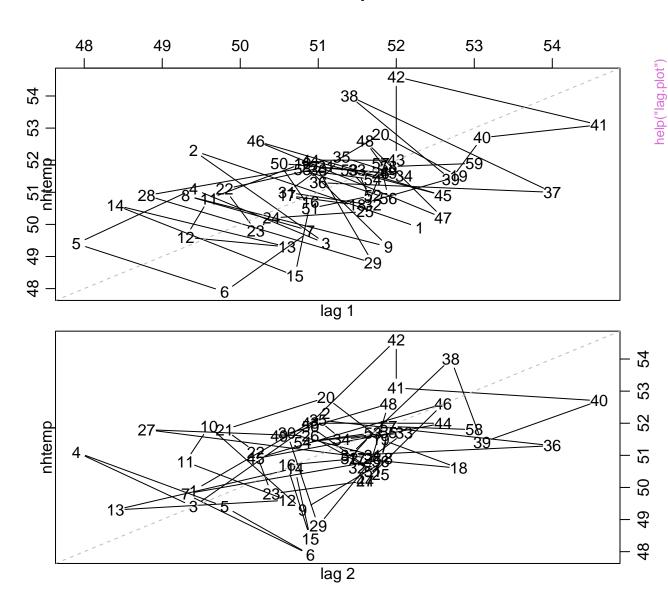




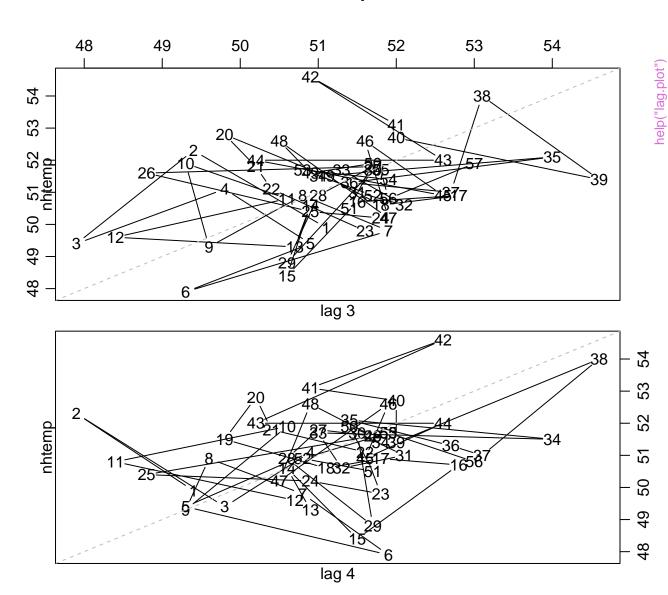
## **Average Temperatures in New Haven**



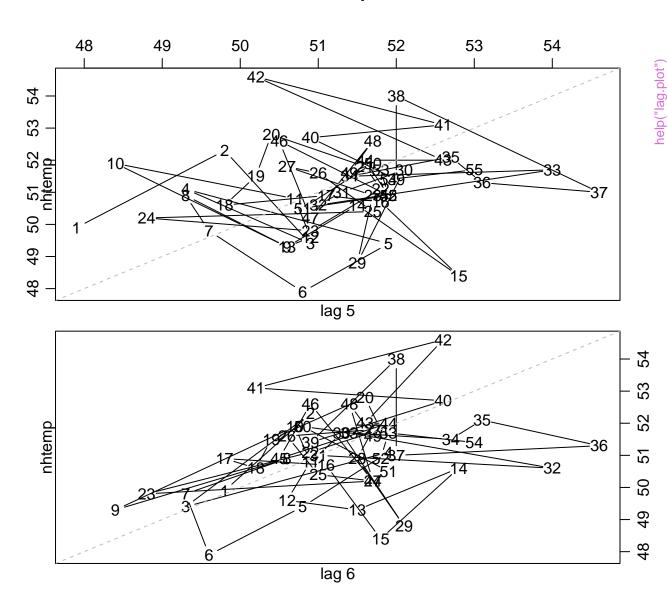
### **New Haven Temperatures**

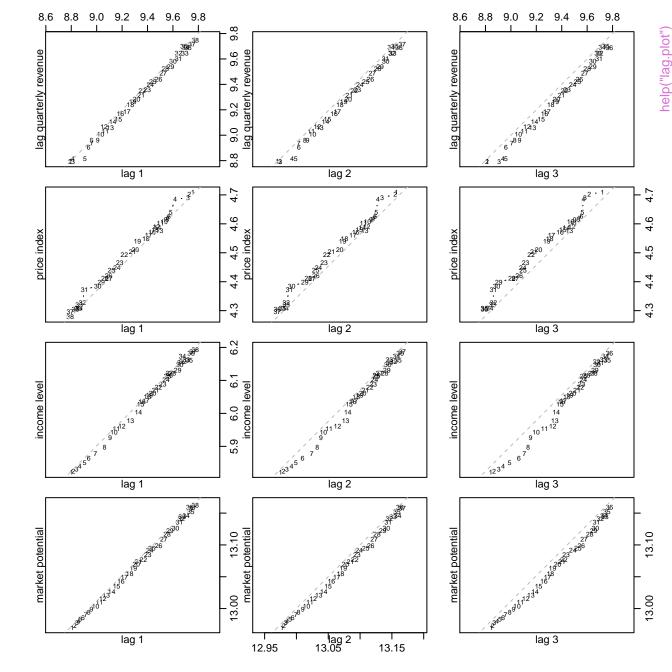


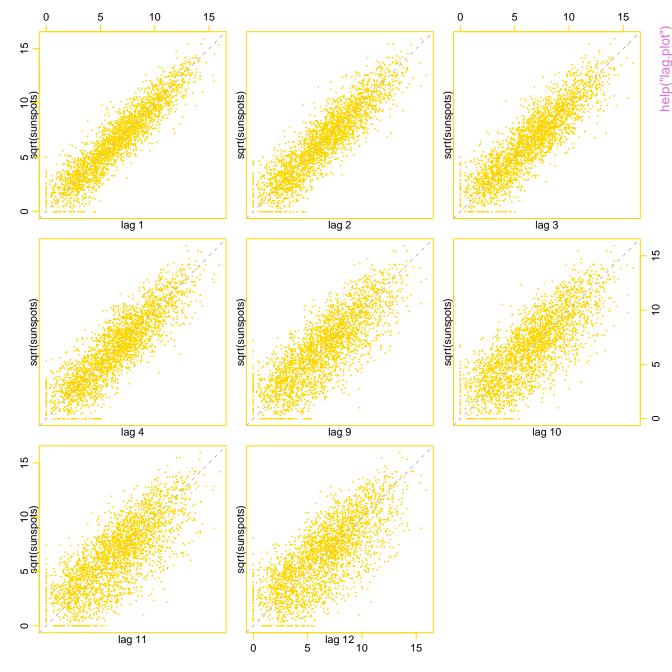
### **New Haven Temperatures**

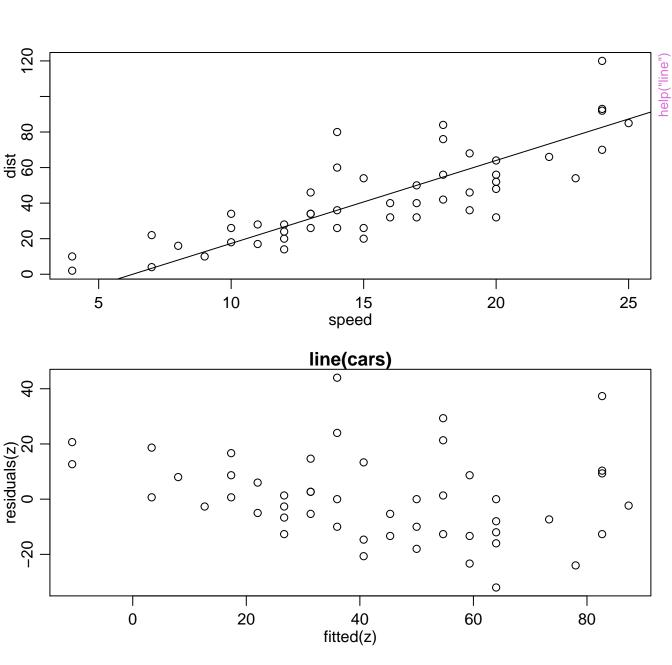


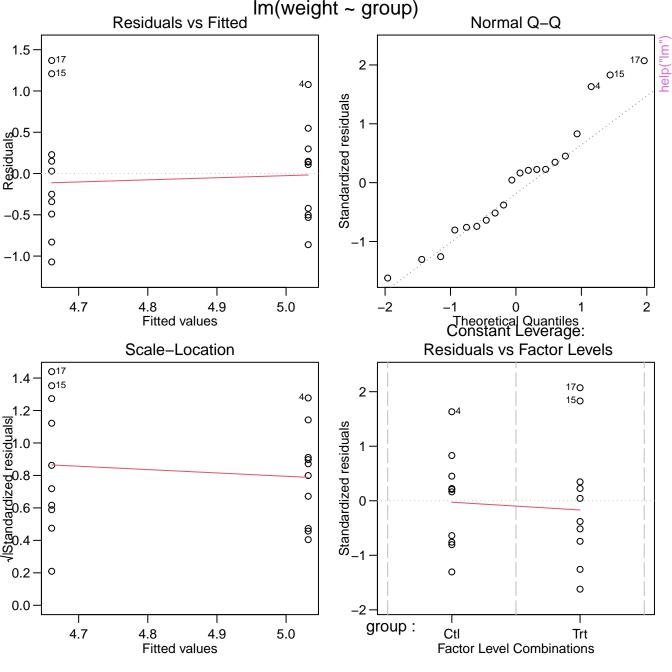
### **New Haven Temperatures**



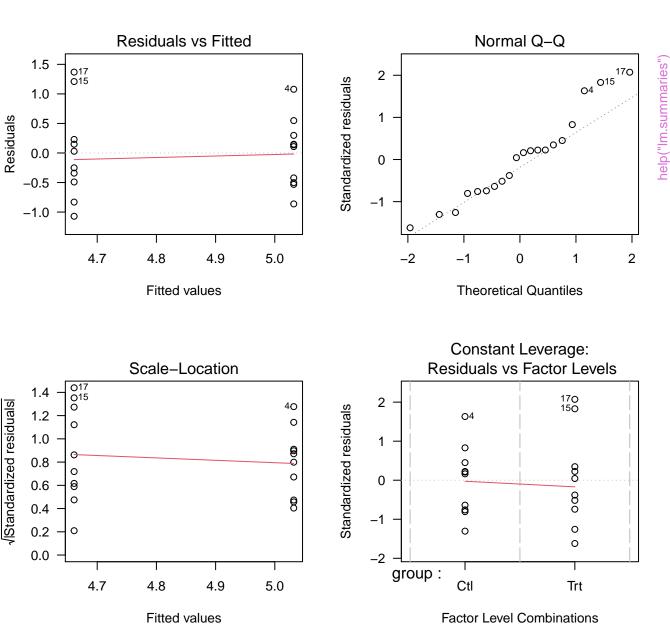


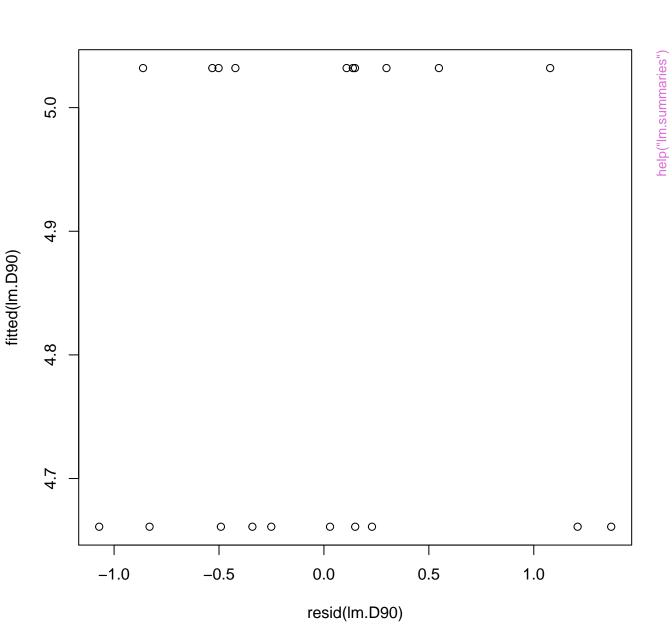




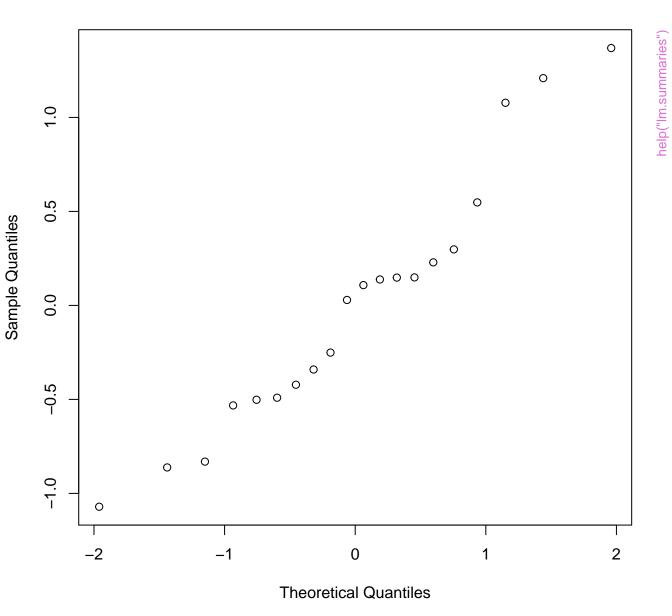


Im(weight ~ group)

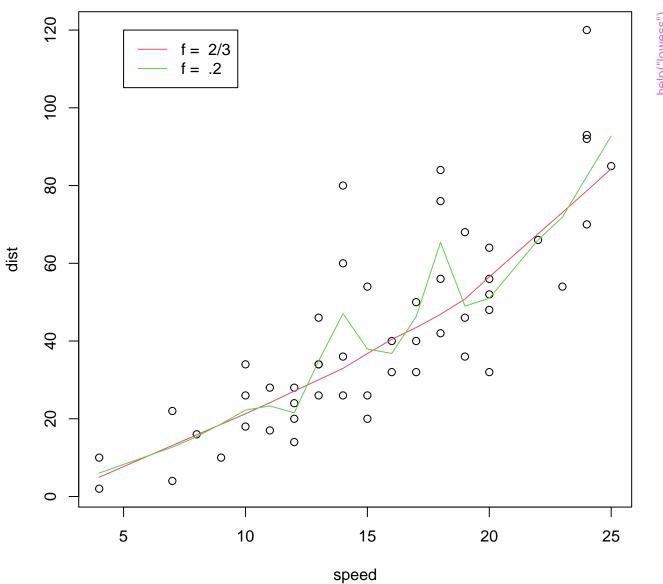




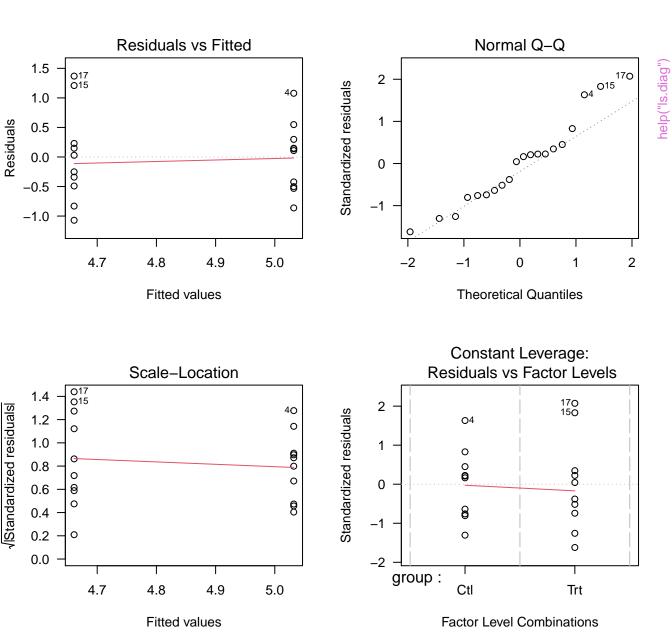
Normal Q-Q Plot



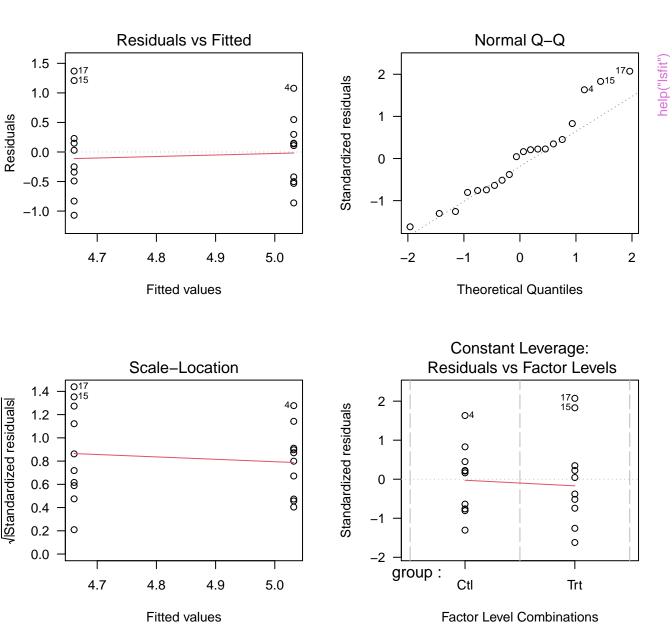




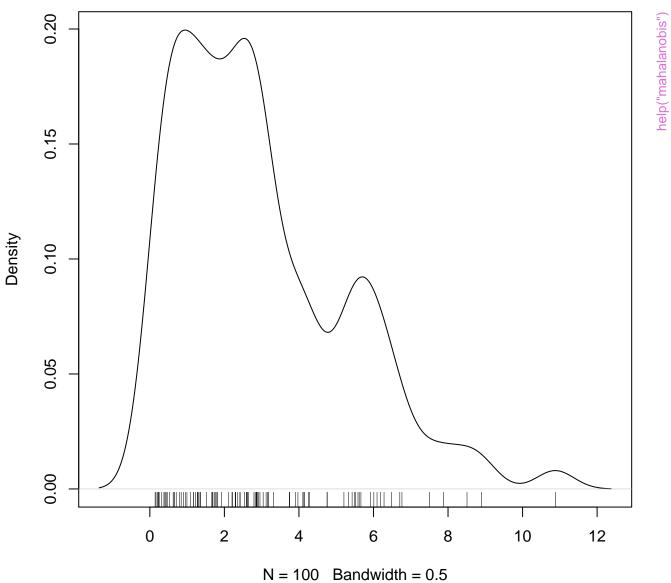
Im(weight ~ group)



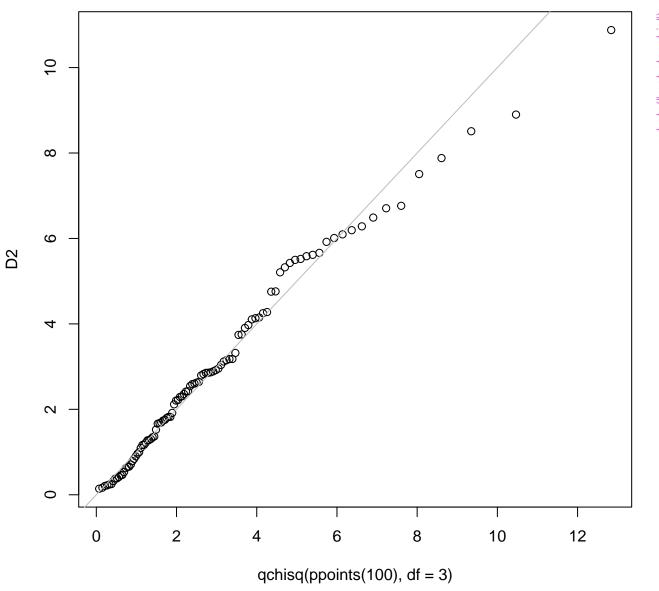
lm(weight ~ group)

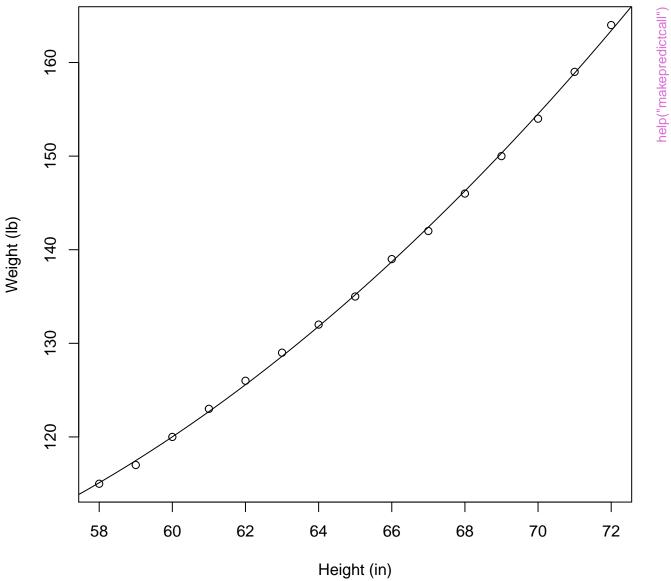


## Squared Mahalanobis distances, n=100, p=3

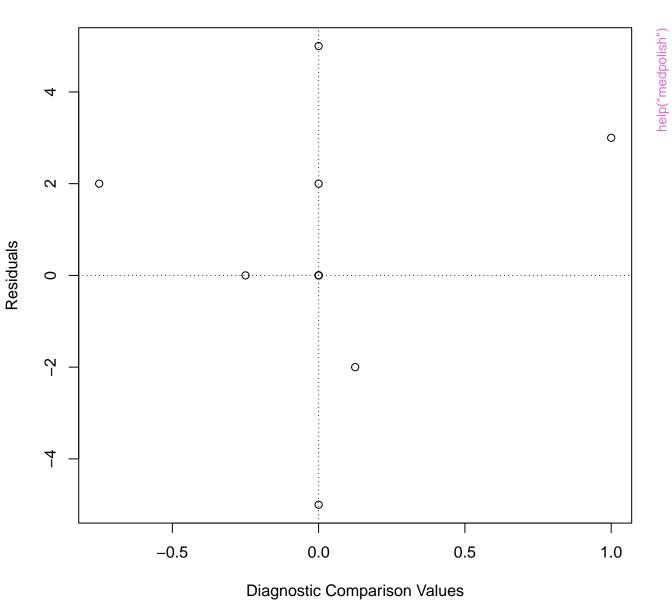


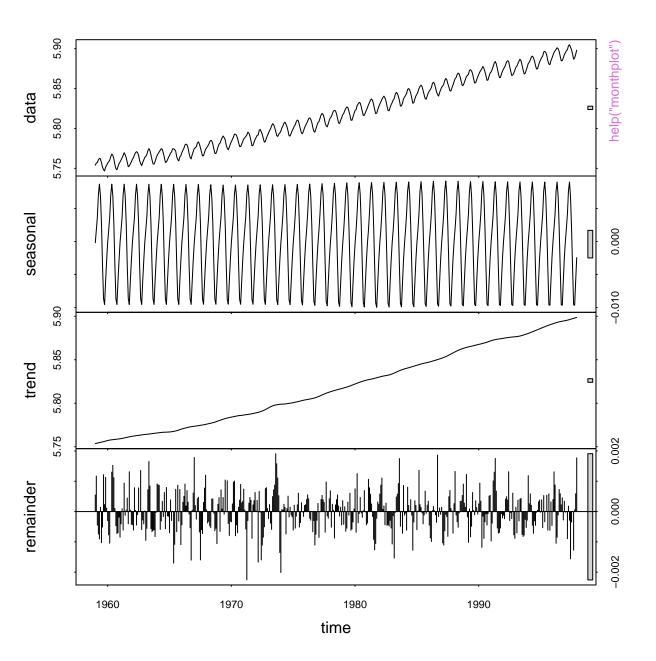


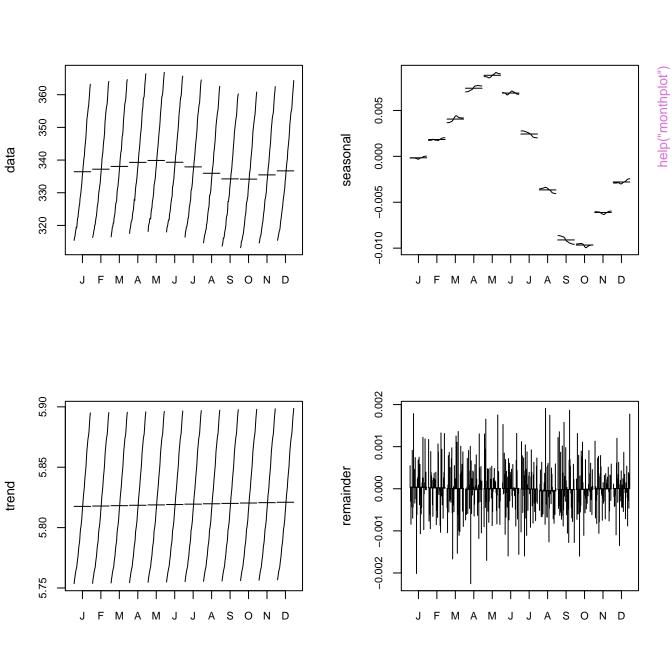


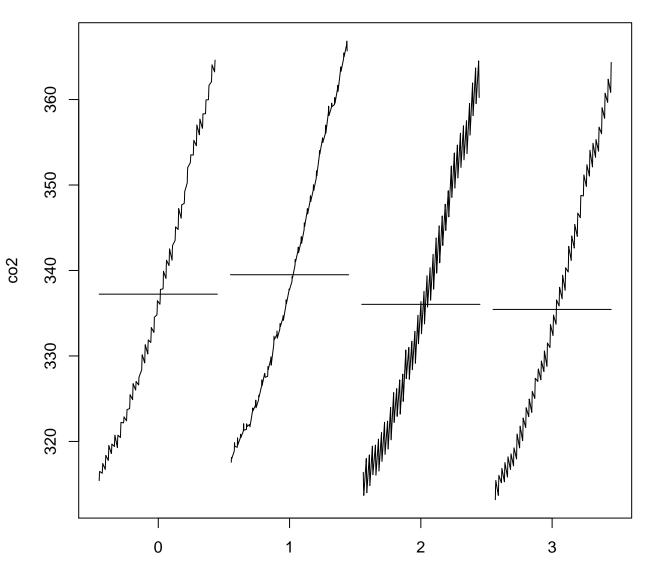


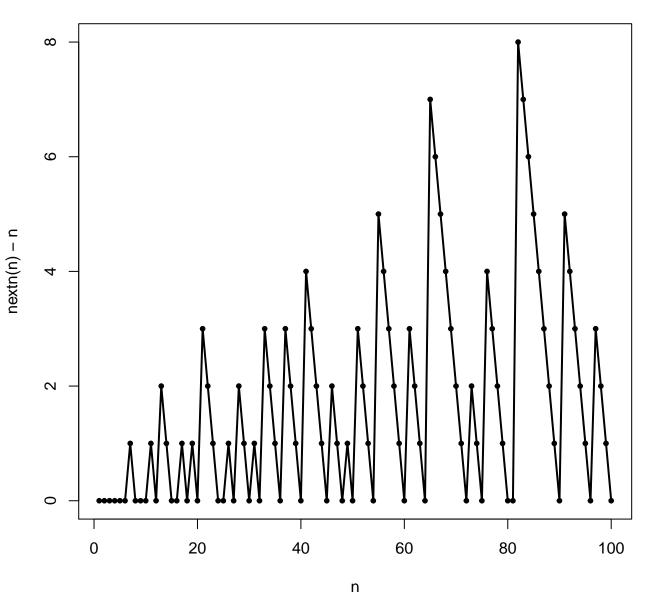
## **Tukey Additivity Plot**

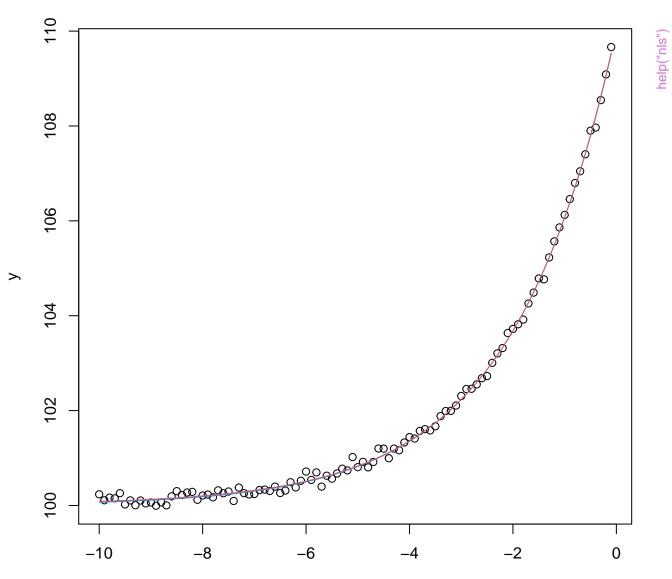




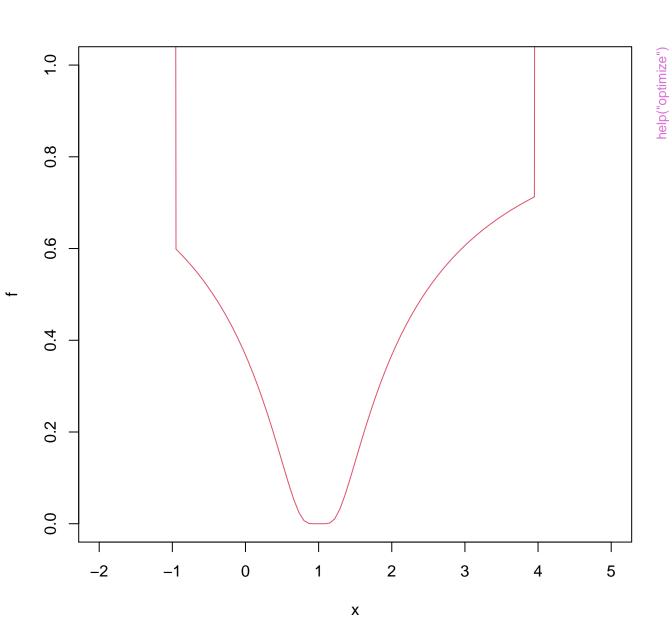




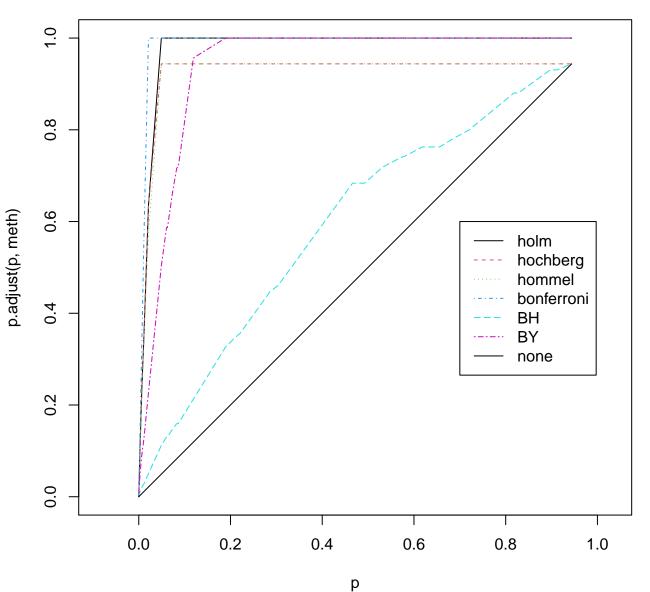


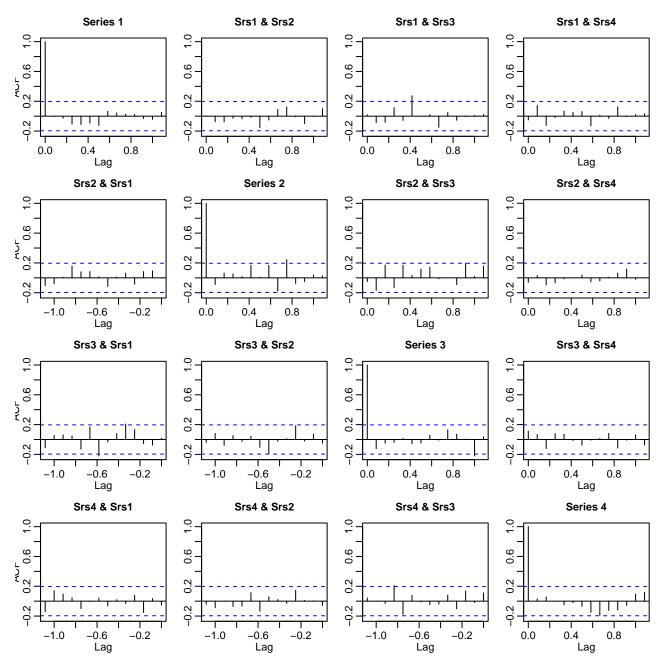


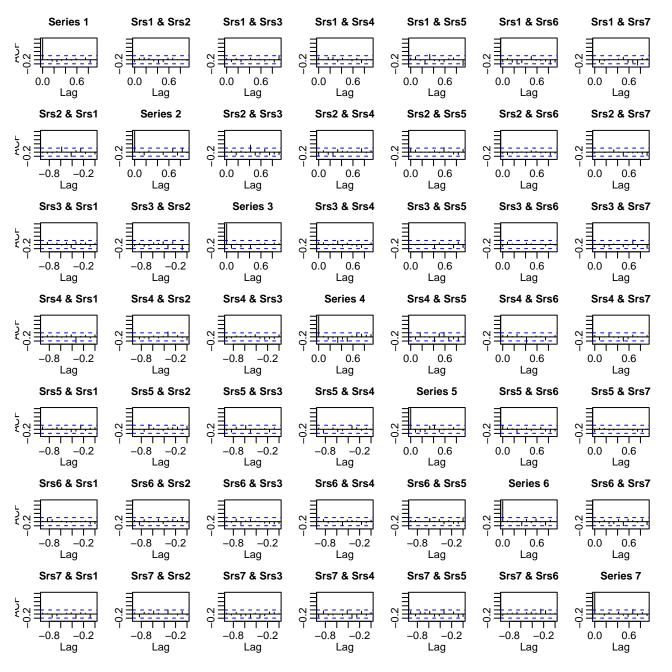
Χ

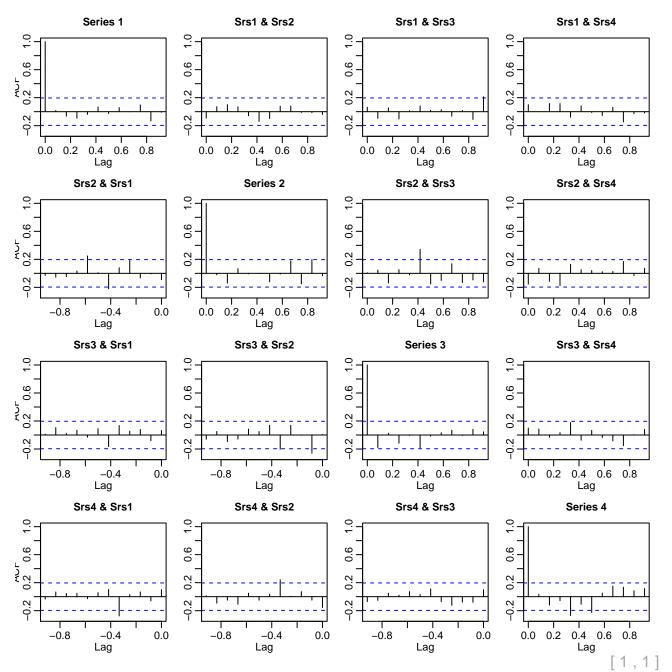


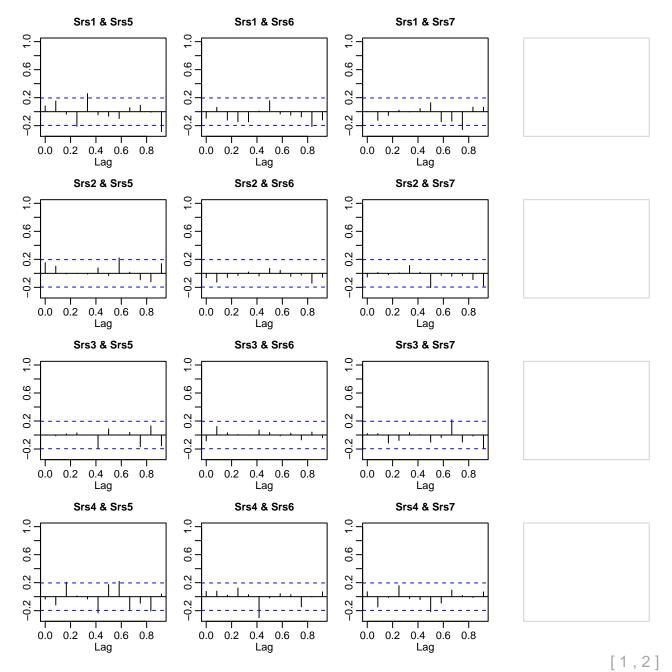
#### P-value adjustments

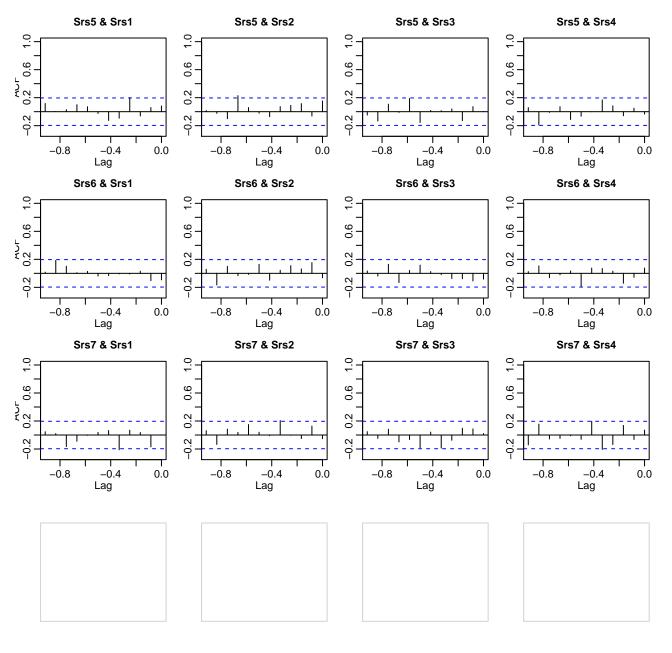


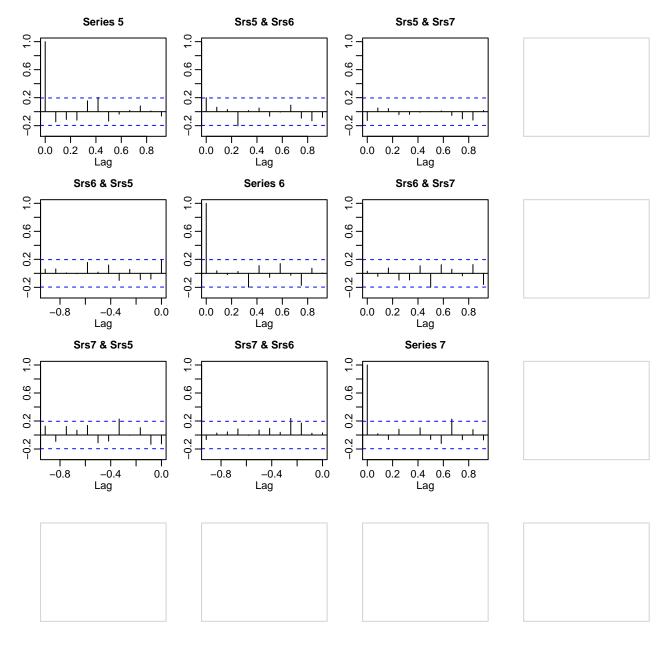




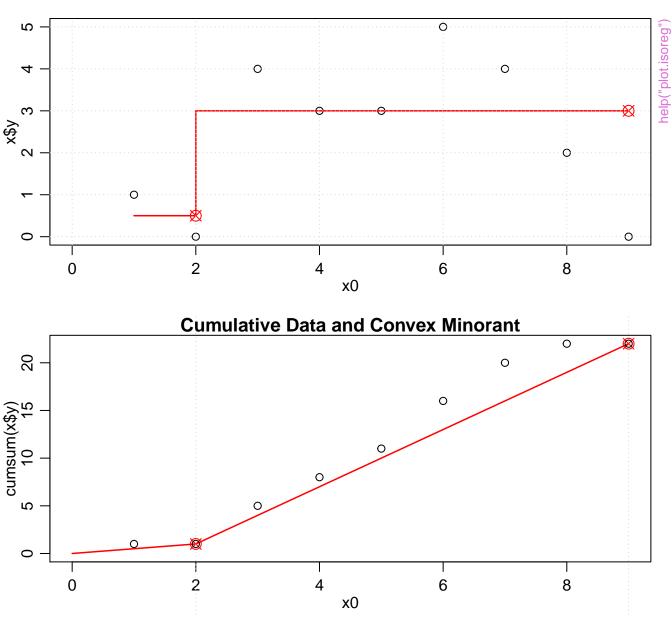


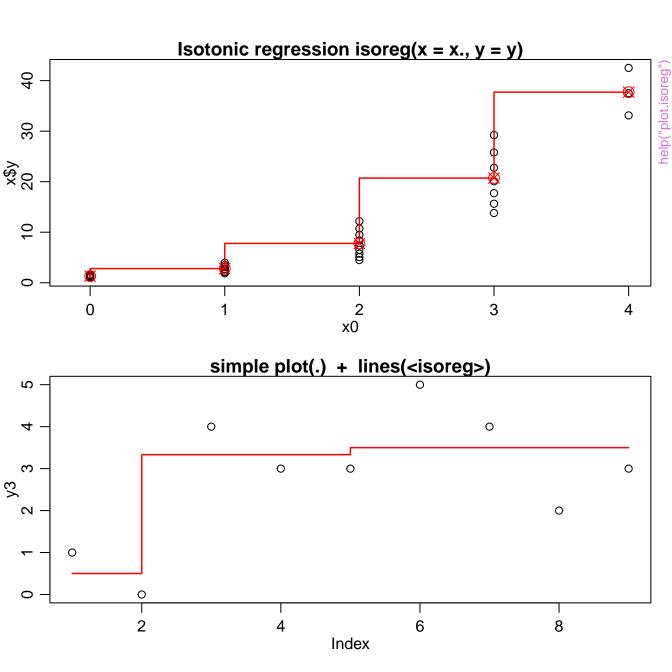




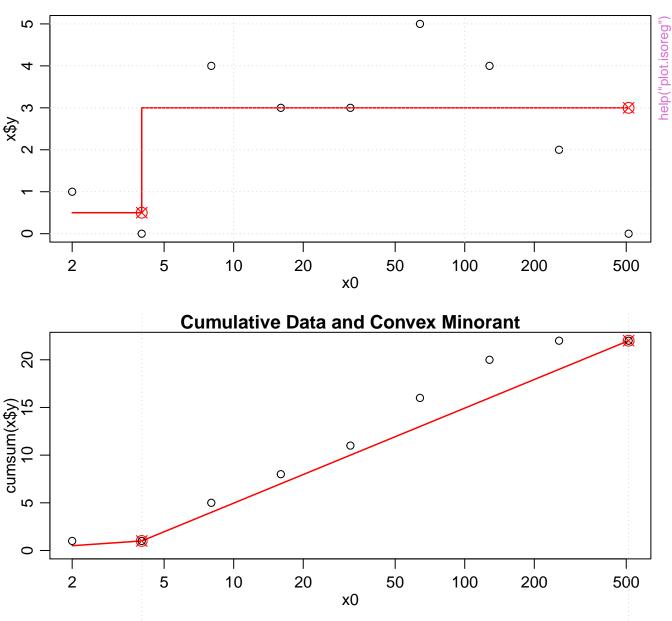


Isotonic regression isoreg(x = c(1, 0, 4, 3, 3, 5, 4, 2, 0))

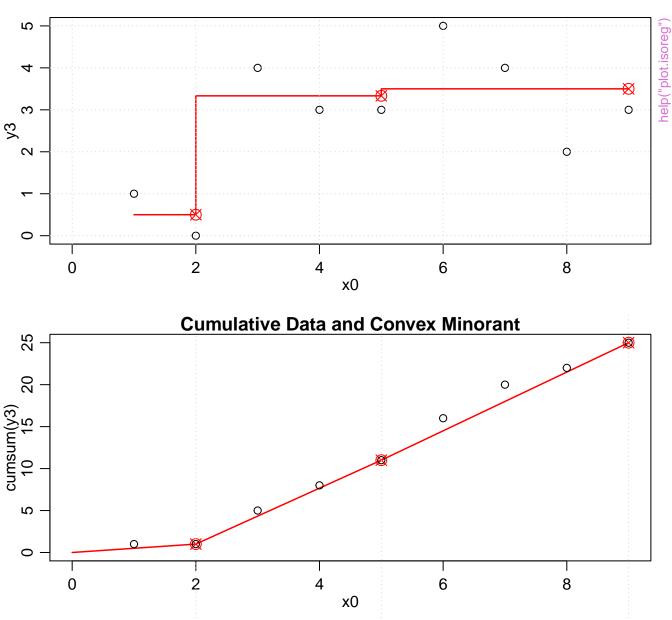




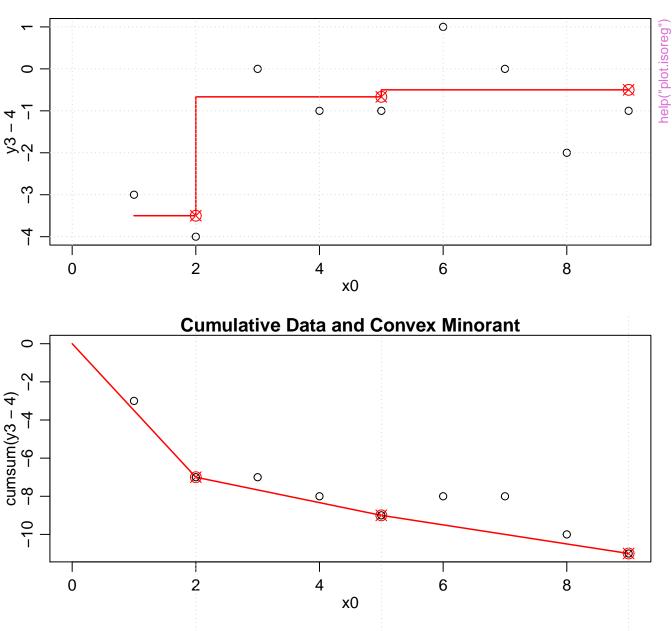
Isotonic regression isoreg(x =  $2^{(1:9)}$ , y = c(1, 0, 4, 3, 3, 5, 4, 2, 0))



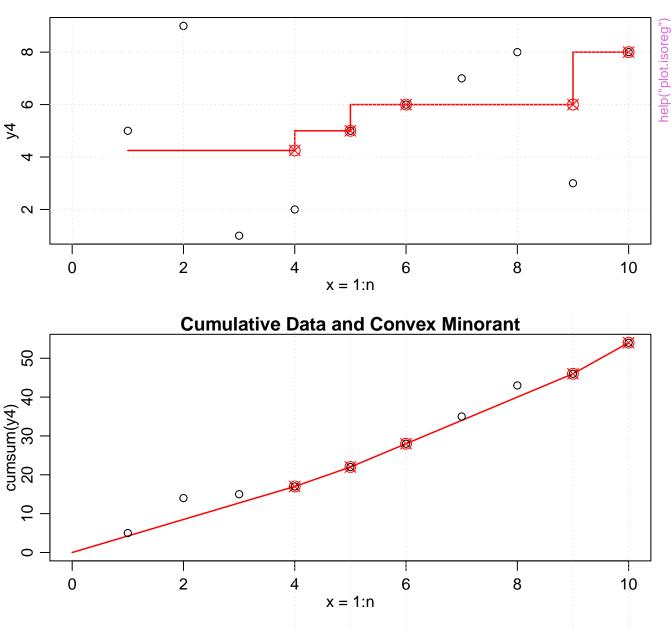
Isotonic regression isoreg(x = y3 < -c(1, 0, 4, 3, 3, 5, 4, 2, 3))



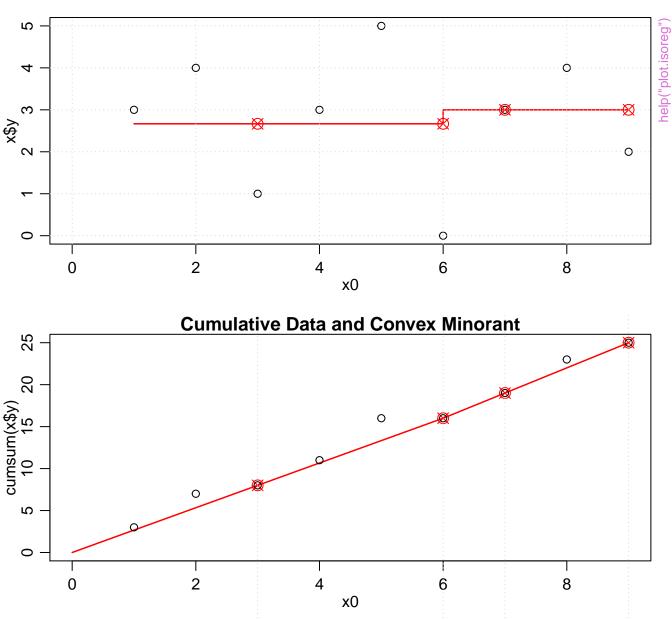
# Isotonic regression isoreg(x = y3 - 4)



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



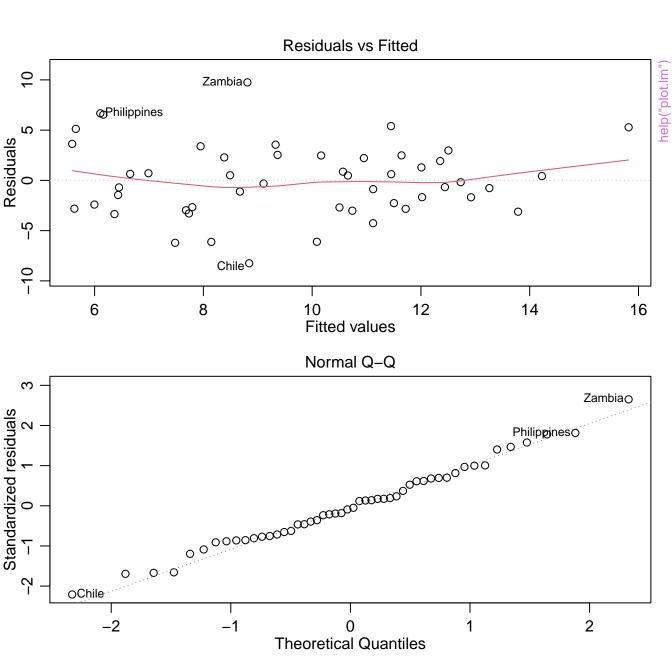
## Isotonic regression isoreg(x = sample(9), y = y3)

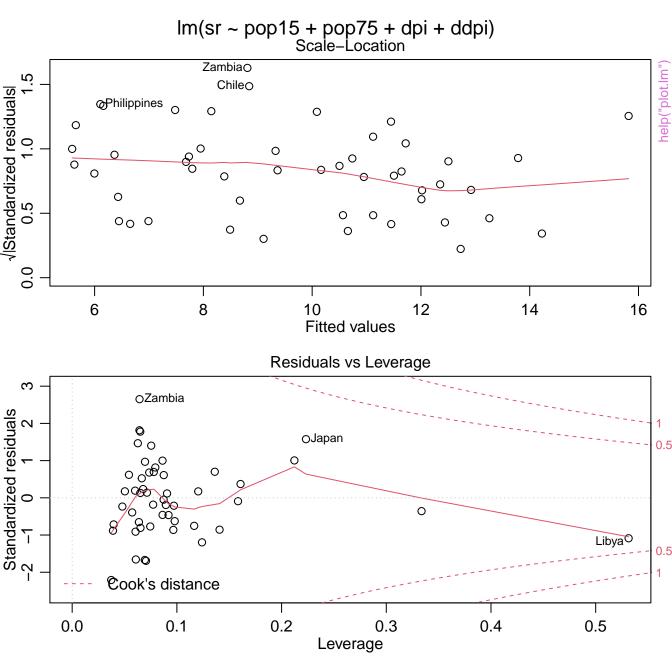


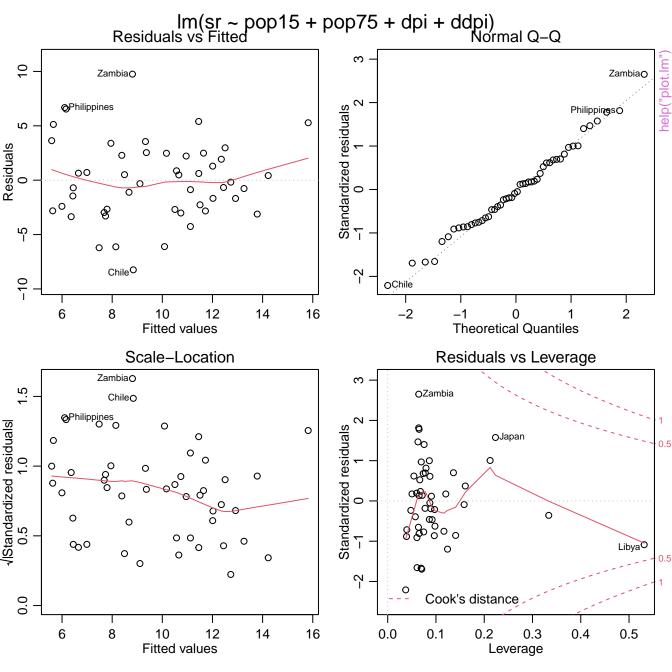
Isotonic regression isoreg(x = sample(9), y = y3)

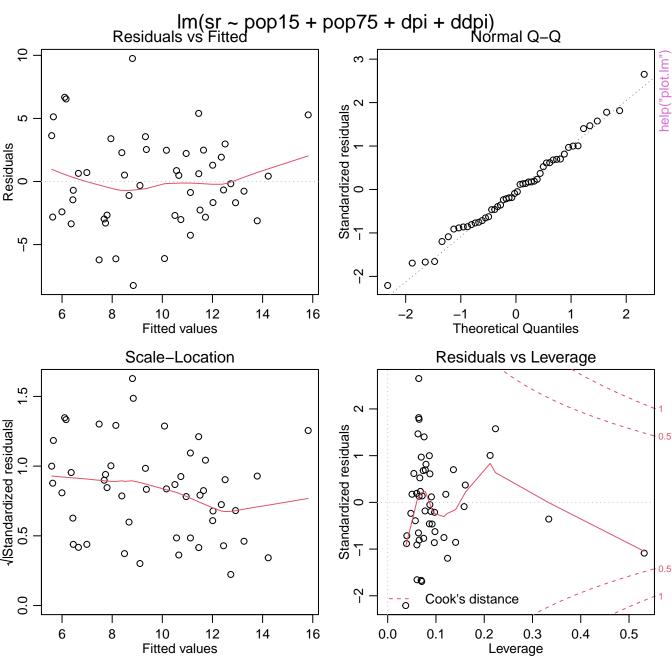
Cumulative Data and Convex Minora help("plot.isoreg cumsum(x\$y) **x**\$⁄  $\sim$ x0 x0

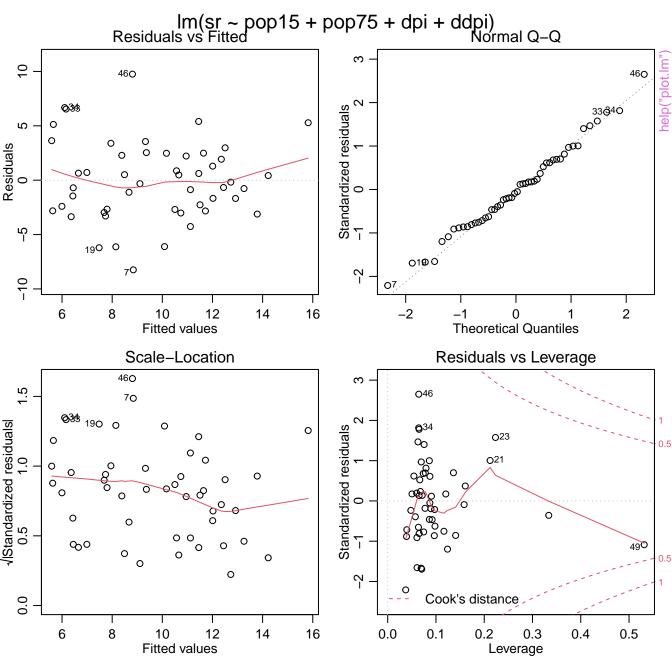
Isotonic regression isoreg(x = sample(10), y = sample(10, replace = TRUE)) help("plot.isoreg'  $\infty$ 2 0 6 8 10 x0 **Cumulative Data and Convex Minorant** 0 cumsum(x\$y) 2 10 x0

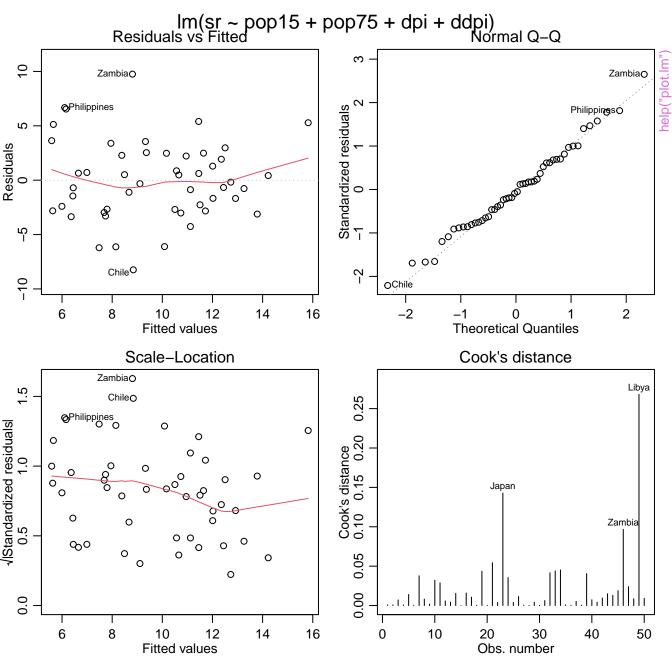


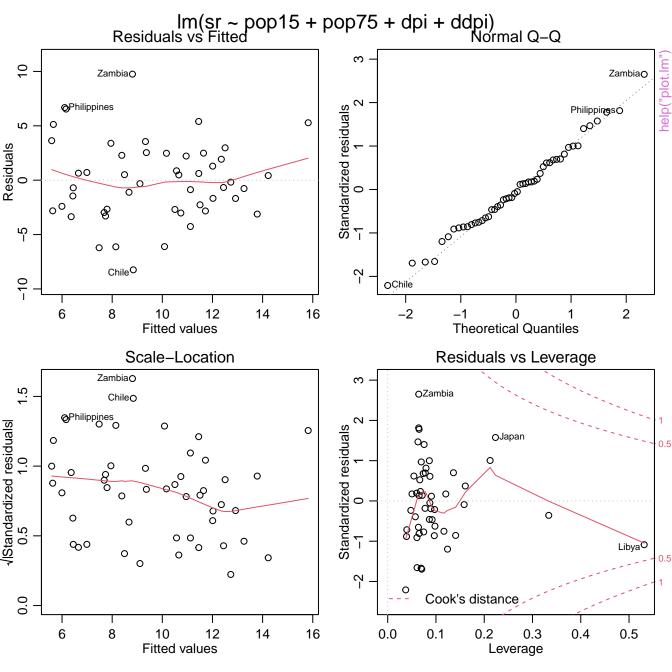


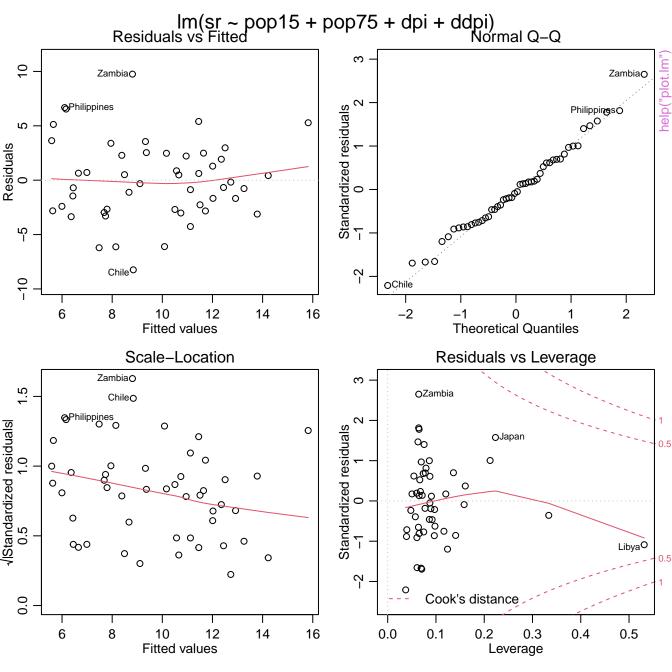


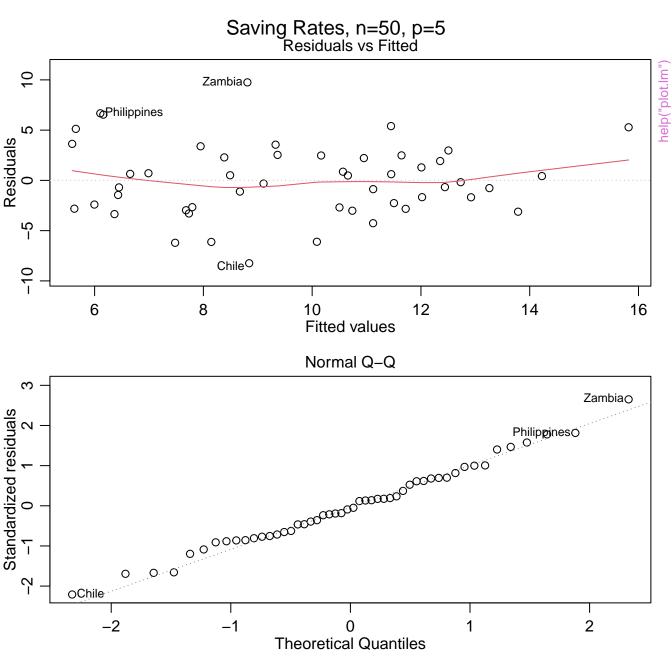


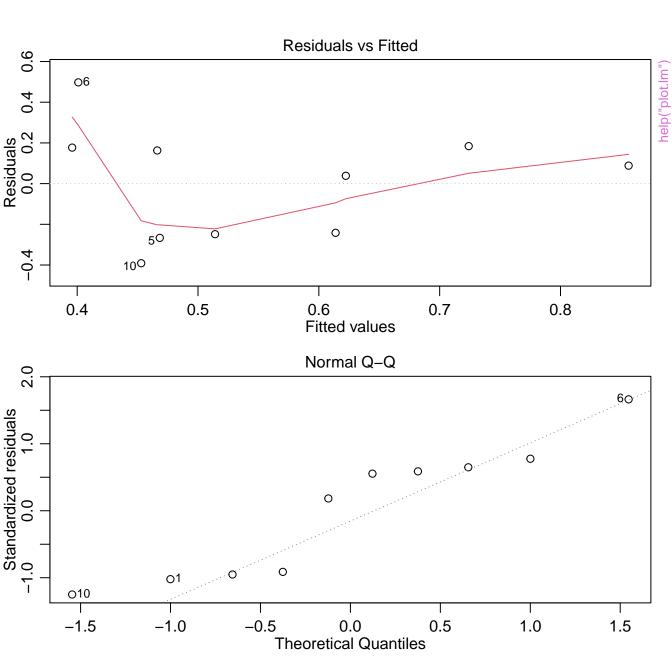


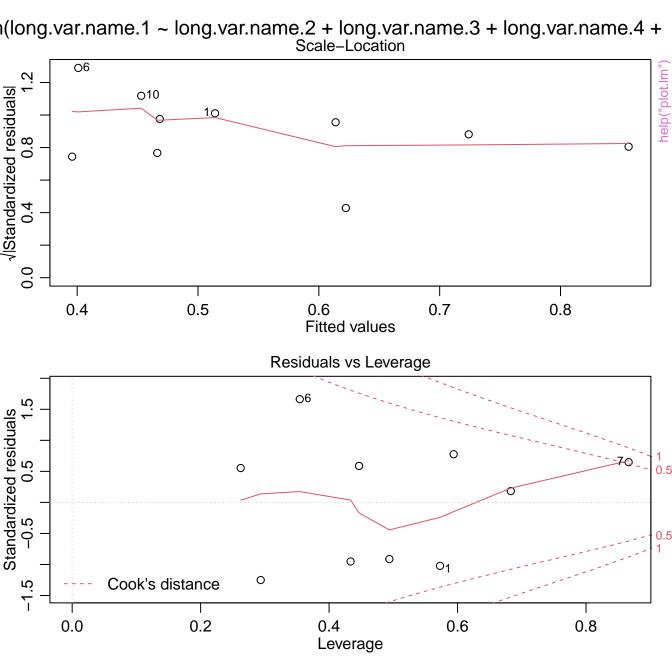


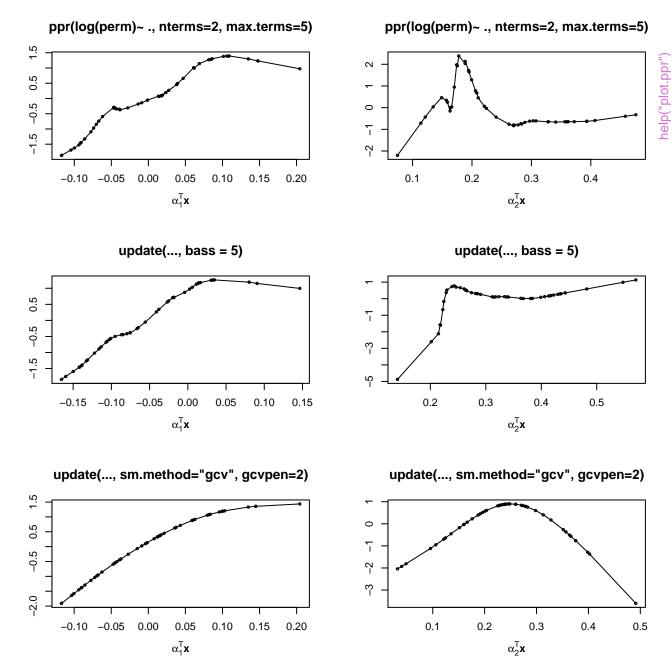


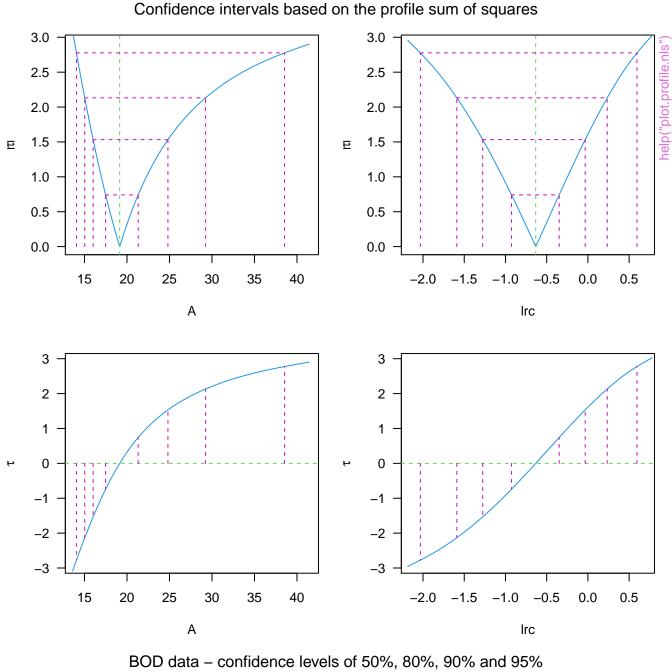


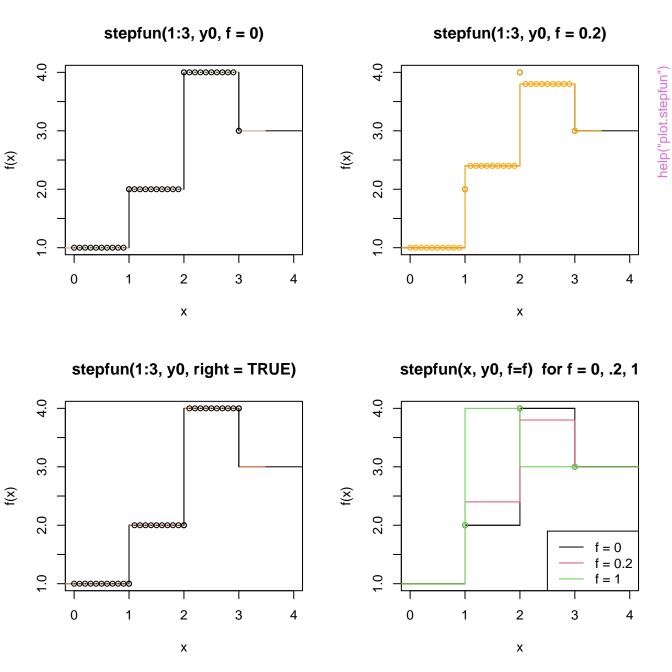




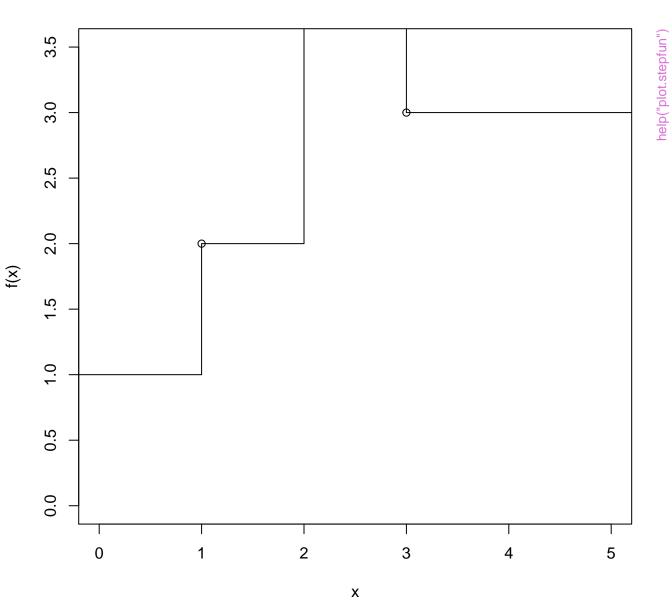


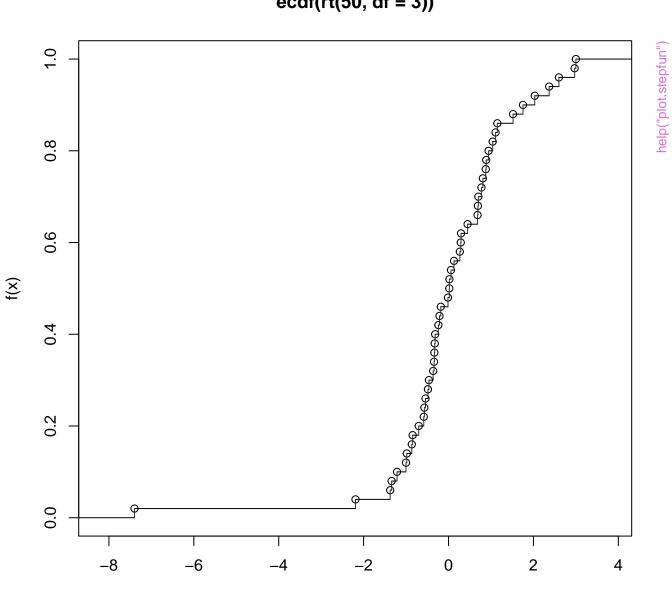




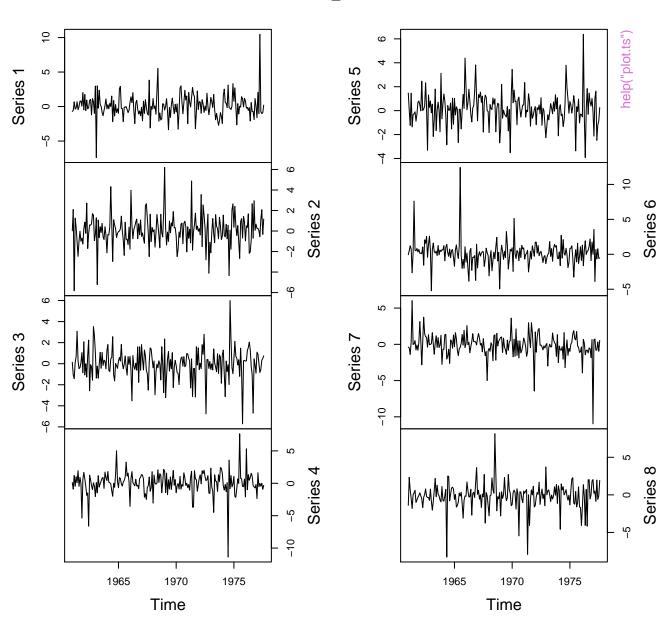


## plot(stepfun(\*), xlim= . , ylim = .)

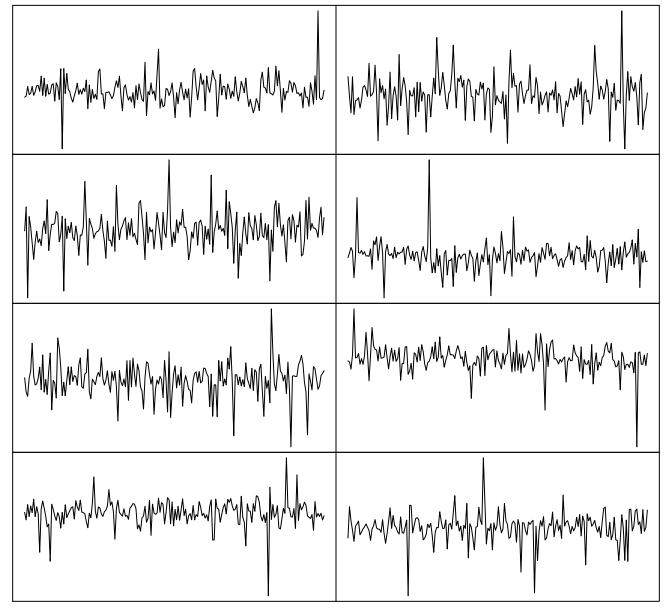


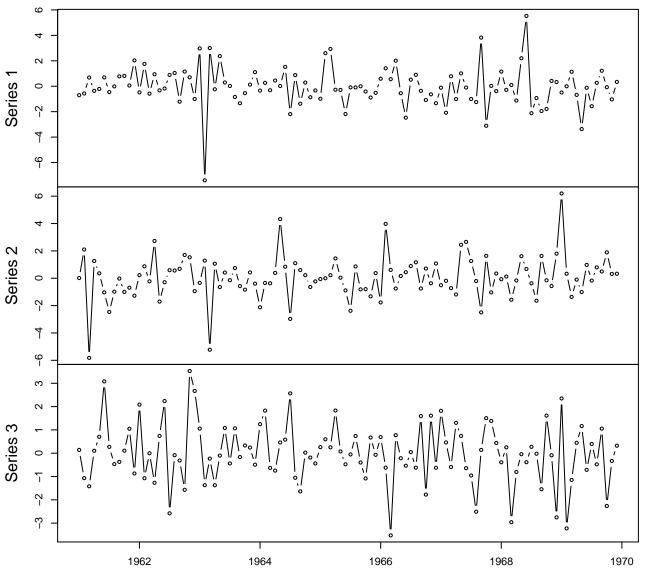


Χ

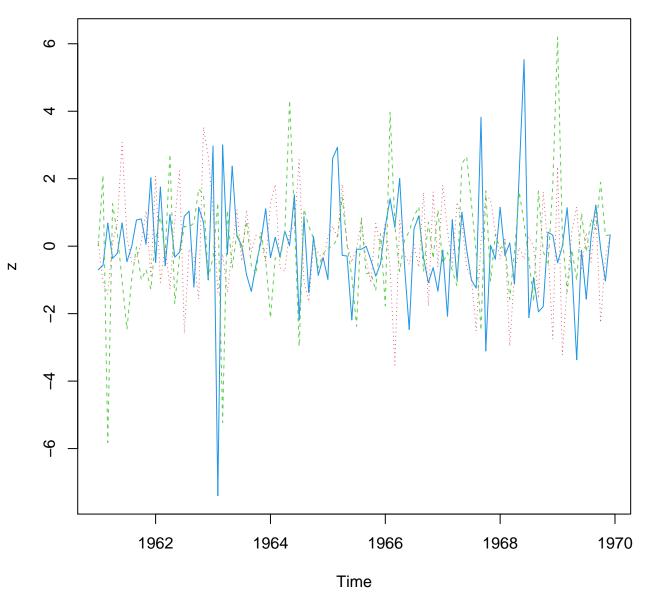


plot(ts(..), axes=FALSE, ann=FALSE, frame.plot=TRUE, mar..., oma...)

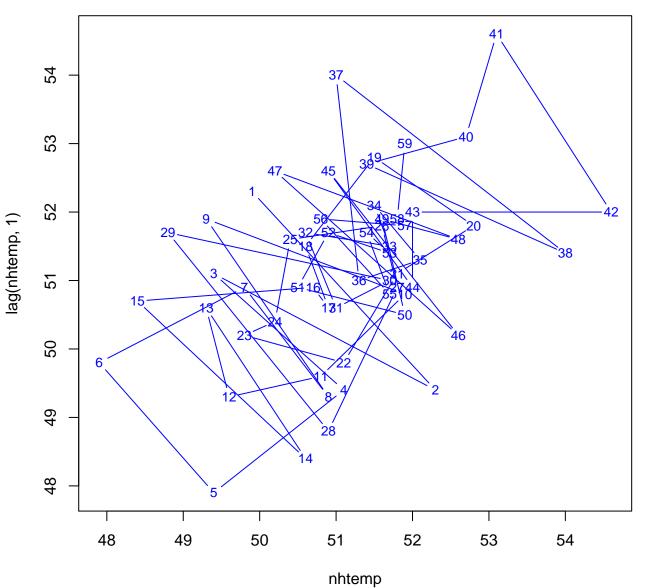


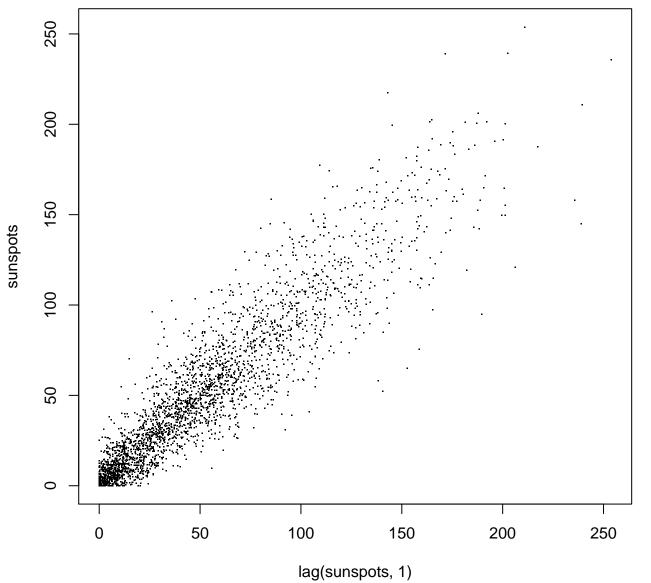


Time

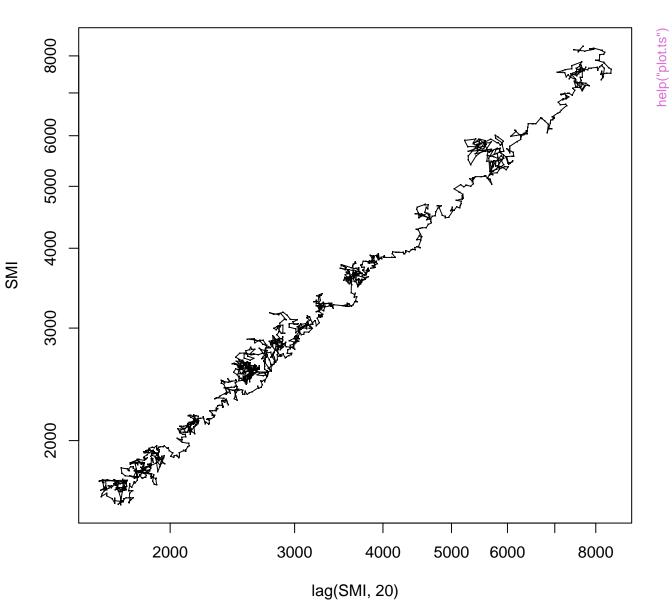


#### Lag plot of New Haven temperatures

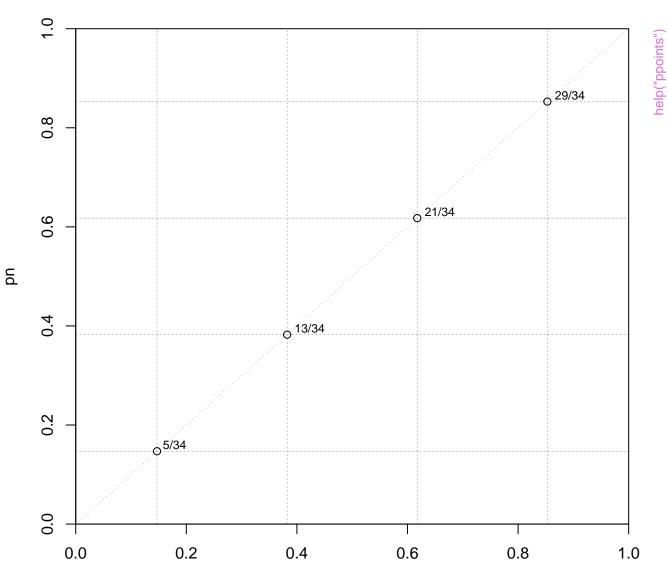




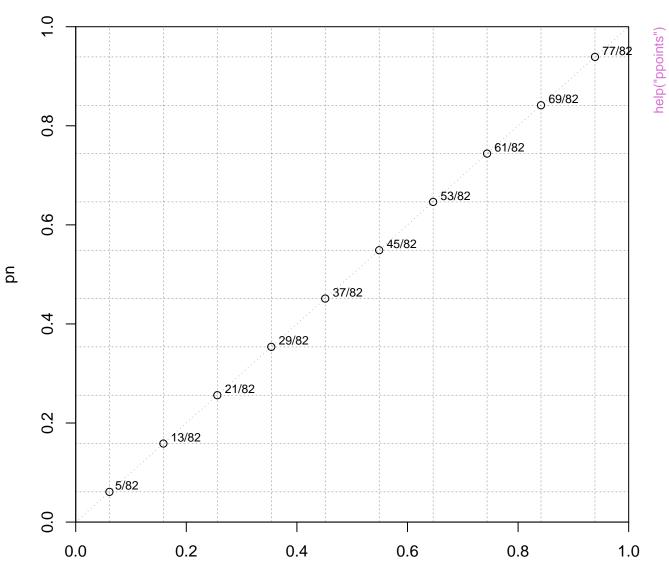
lag(SMI, 1)

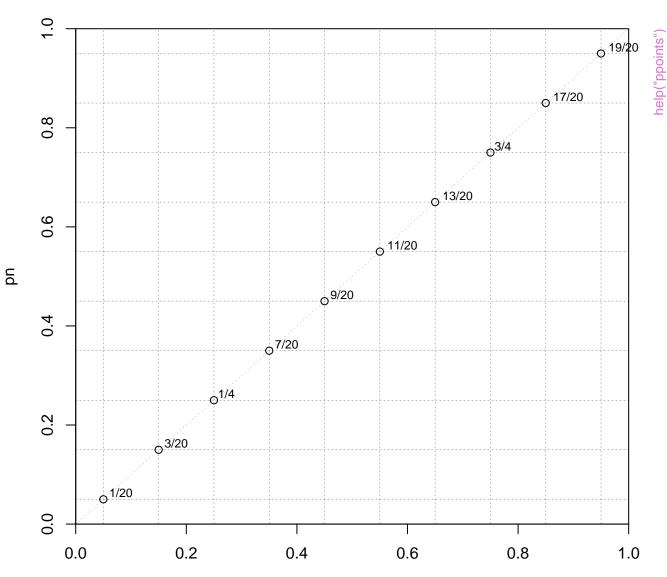




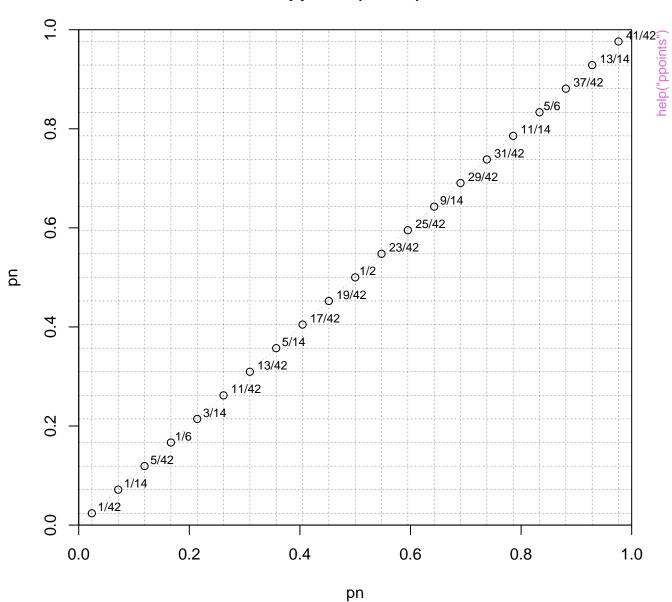




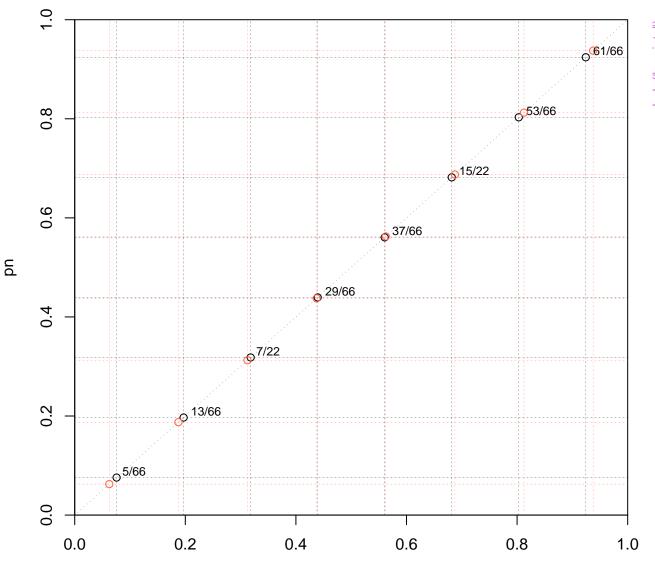


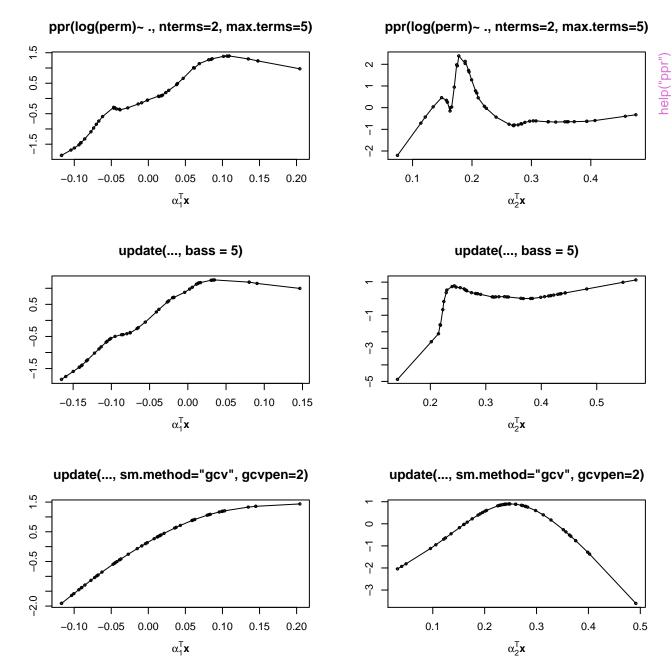


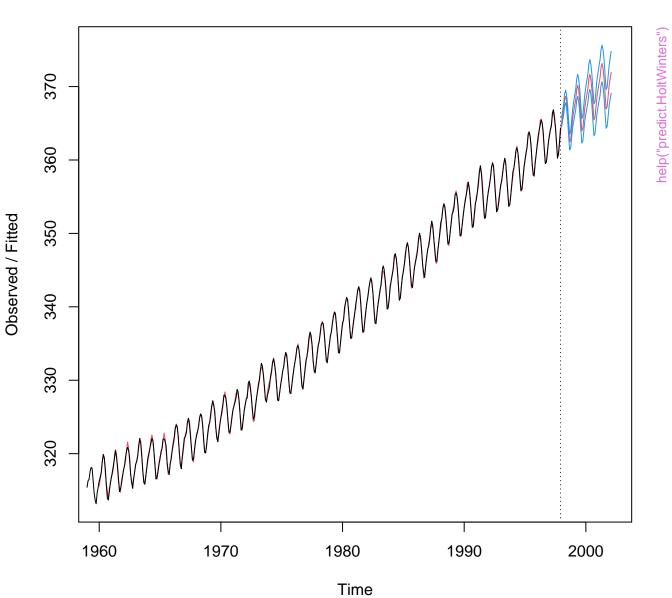
ppoints(n = 21)

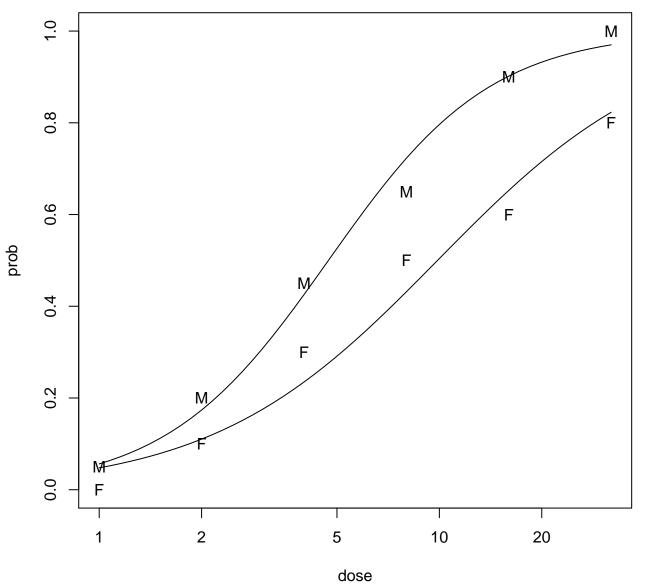


## ppoints(n = 8)

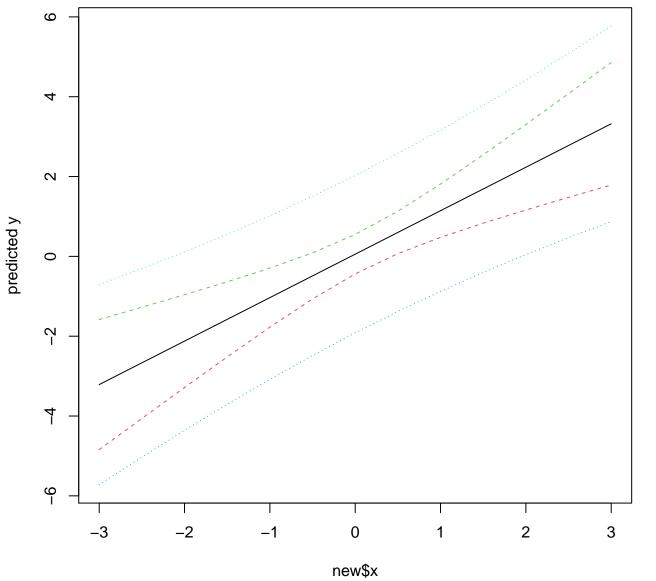




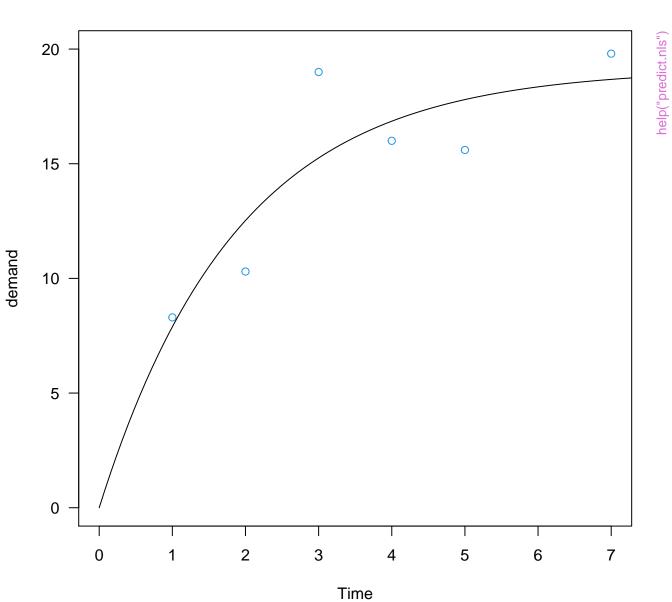


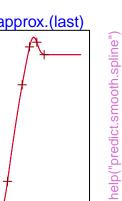


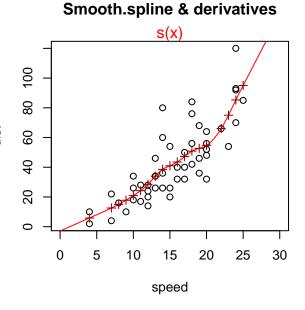


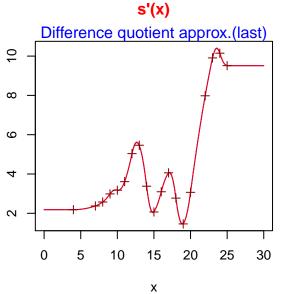


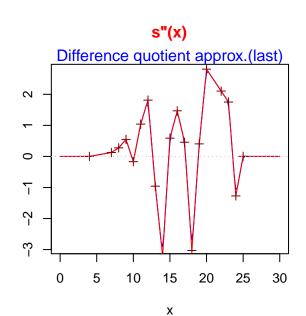
#### BOD data and fitted first-order curve

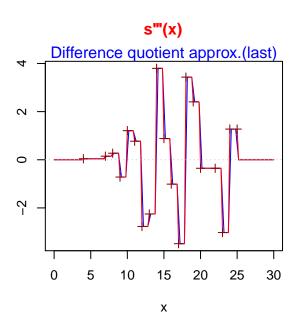




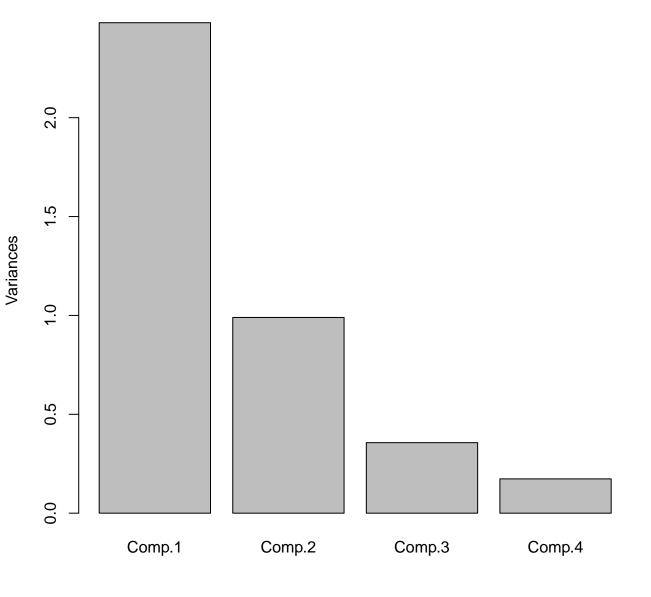


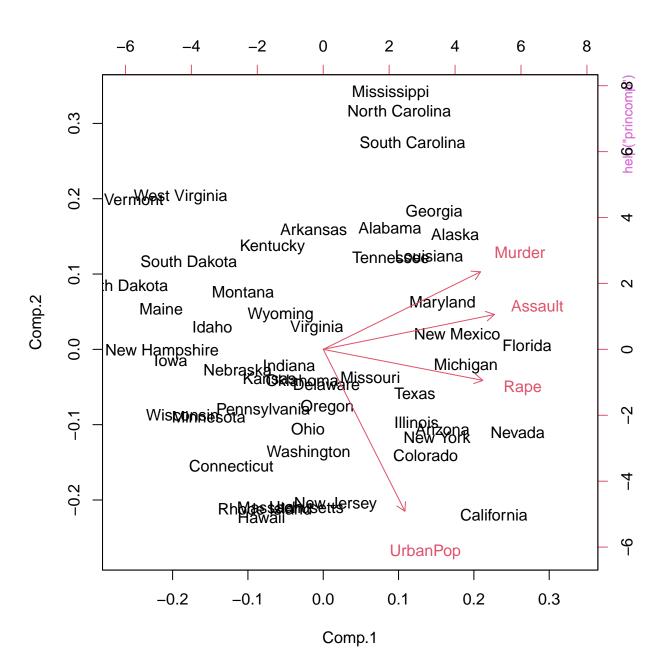


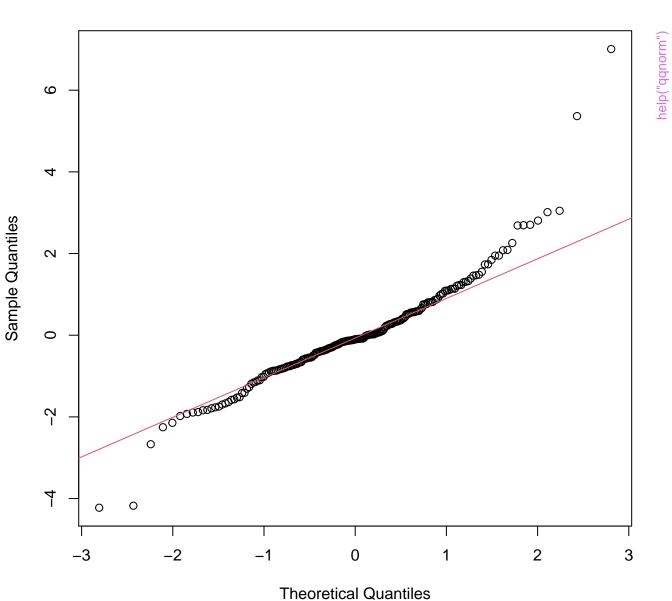


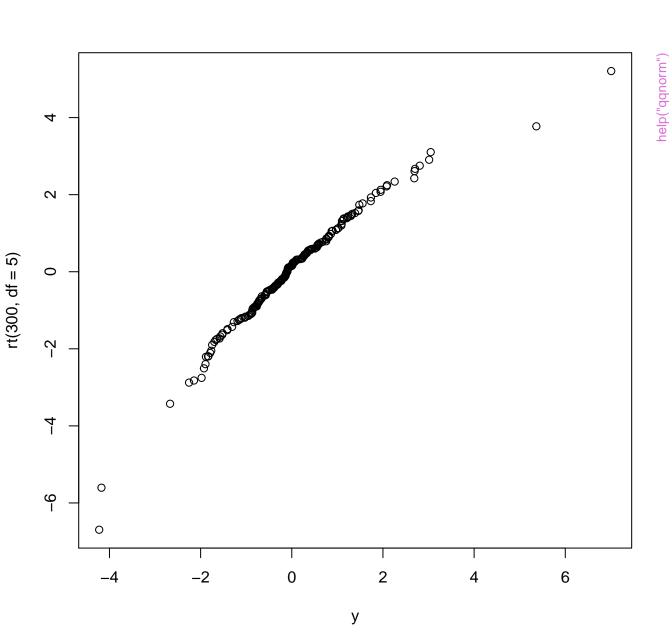


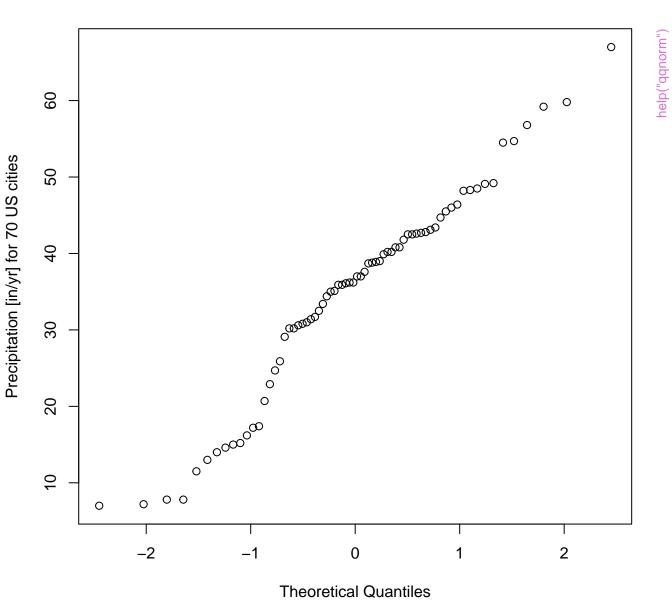


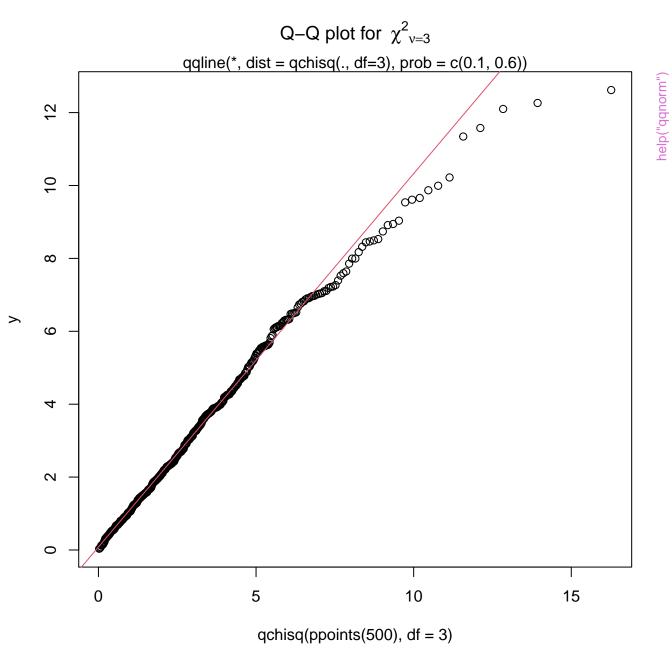




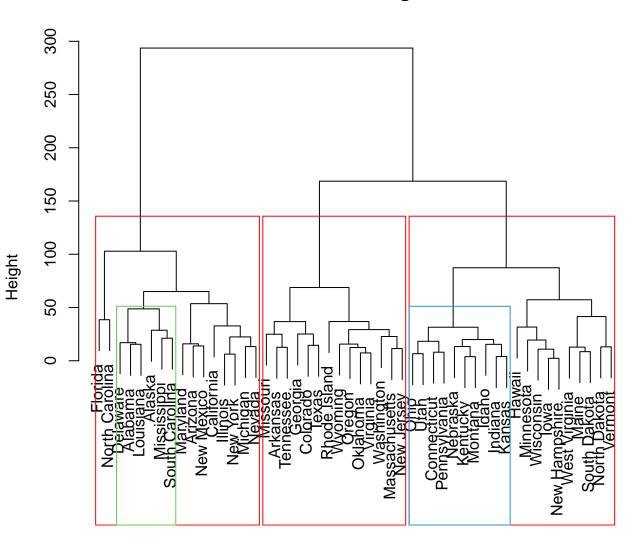






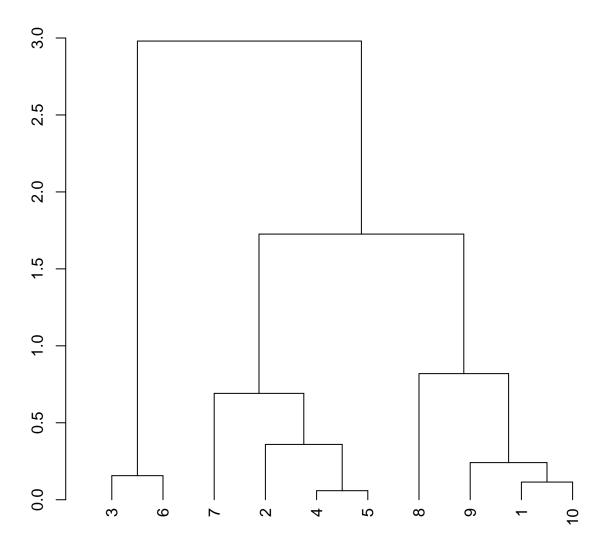


#### **Cluster Dendrogram**



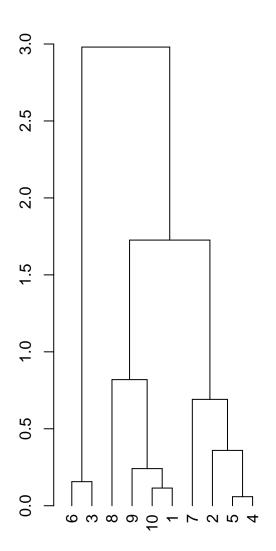
dist(USArrests) hclust (\*, "complete")

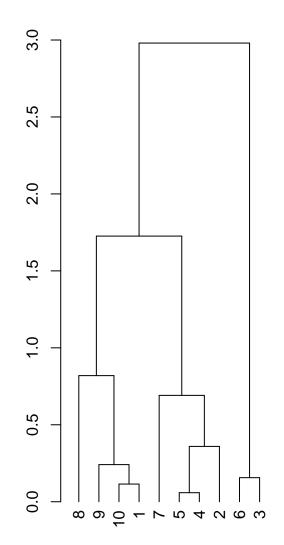
# random dendrogram 'dd'



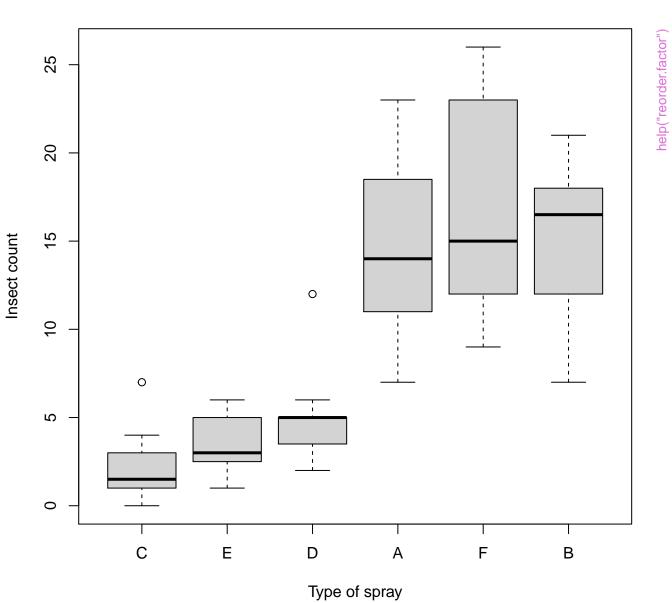
## reorder(dd, 10:1)

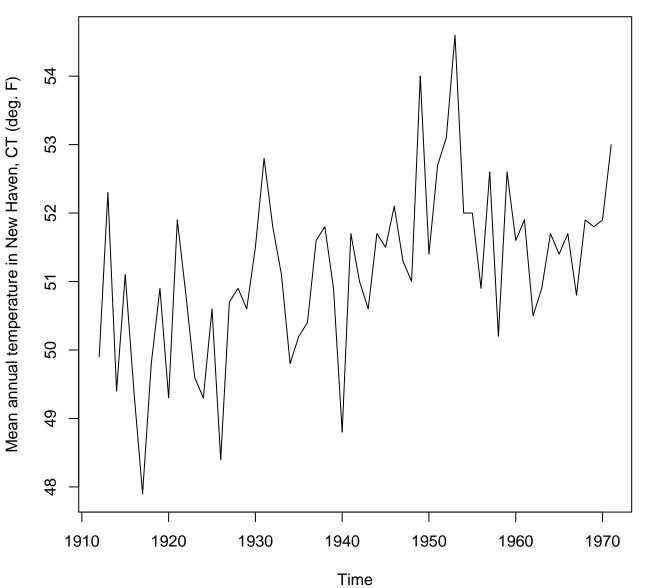
## reorder(dd, 10:1, mean)





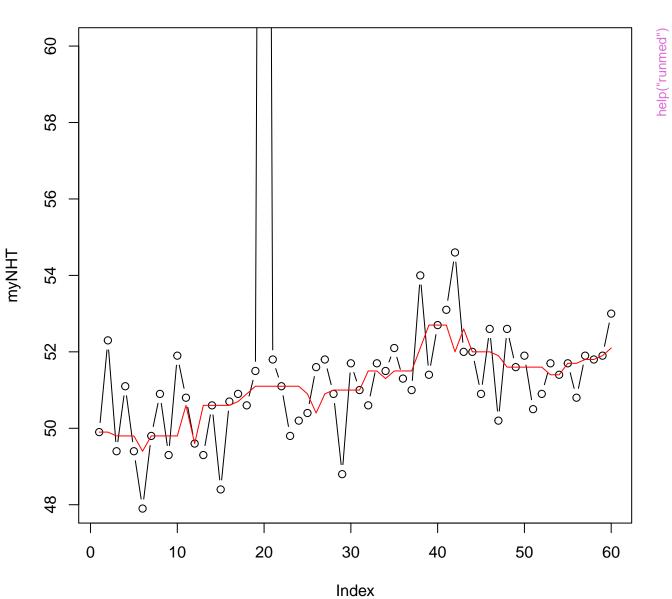
## InsectSprays data



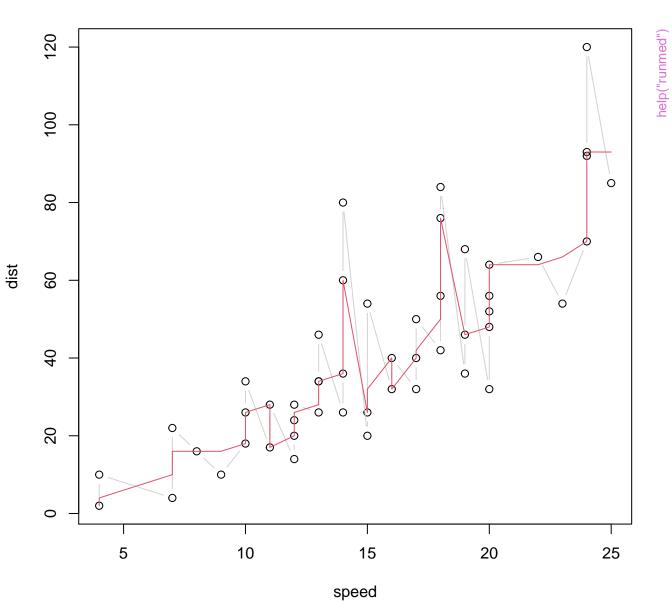


help("runmed")

## **Running Medians Example**

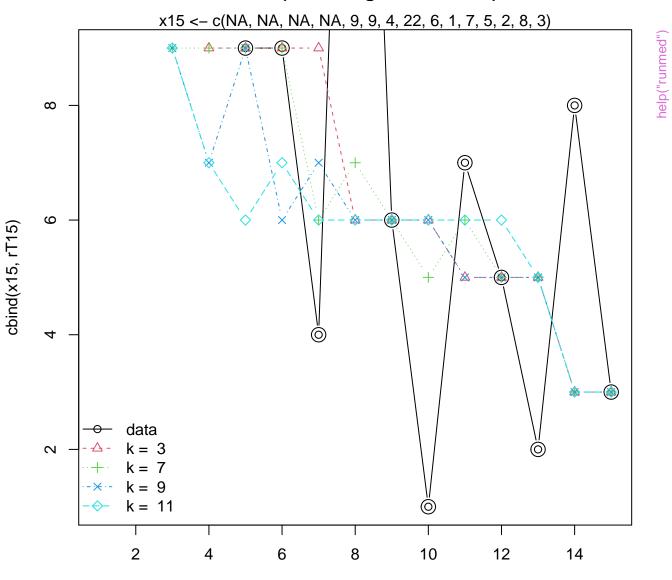


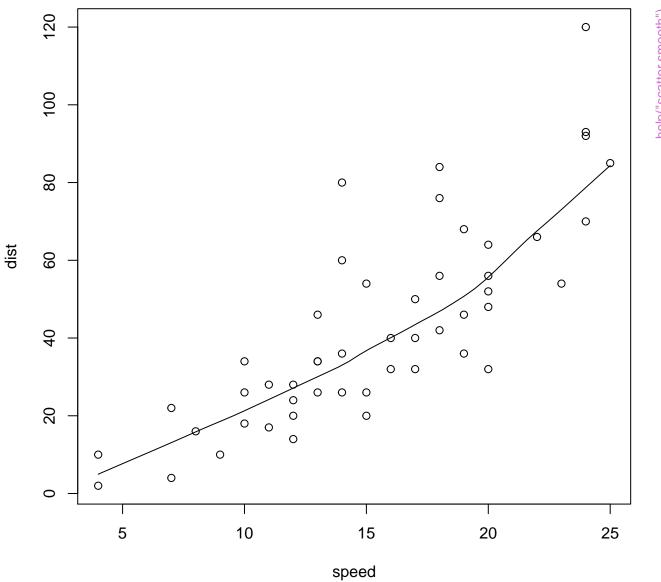
'cars' data and runmed(dist, 3)



Index

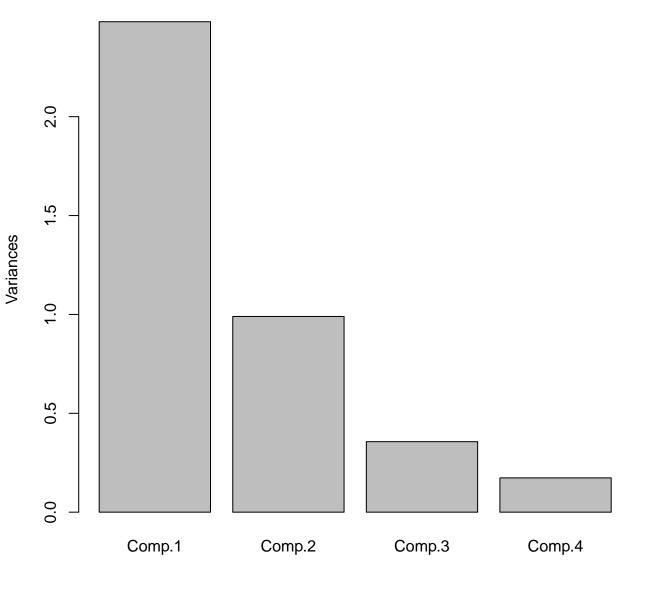
#### runmed(x15, k, algo = "Turlach")



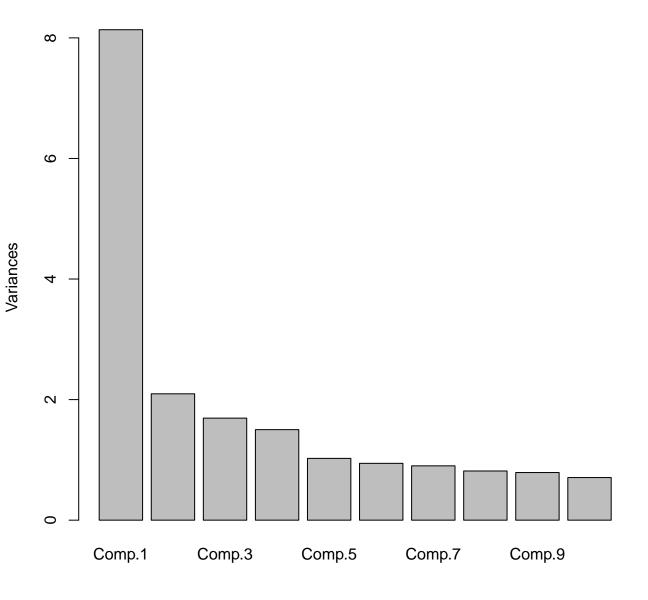


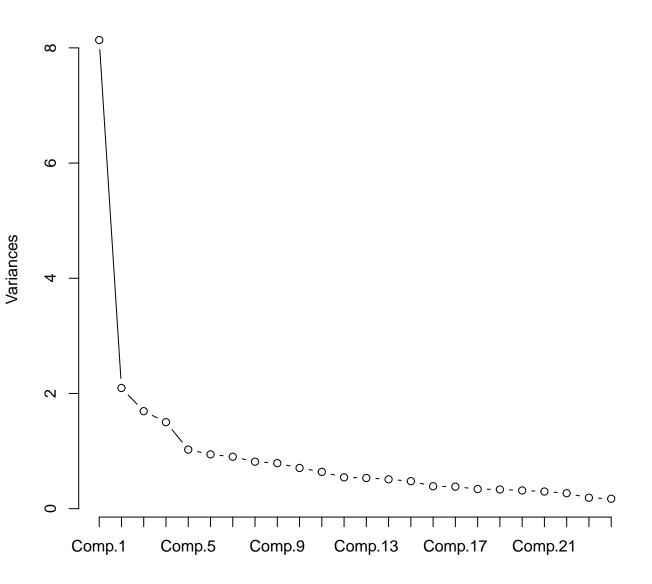
speed

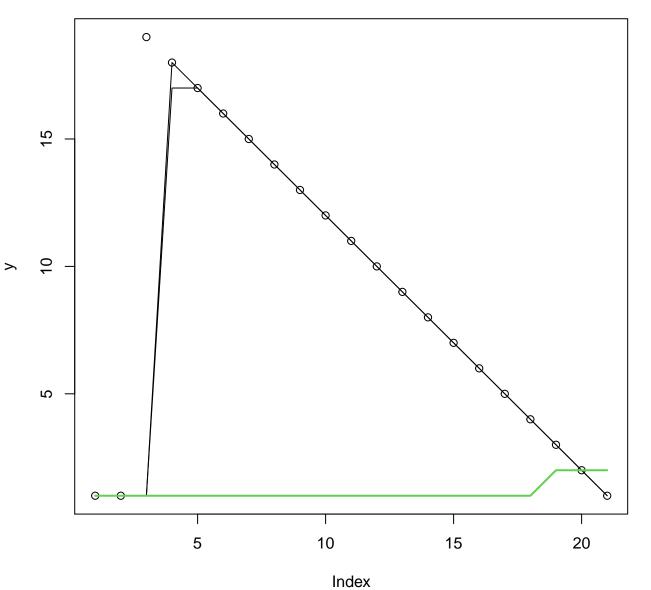


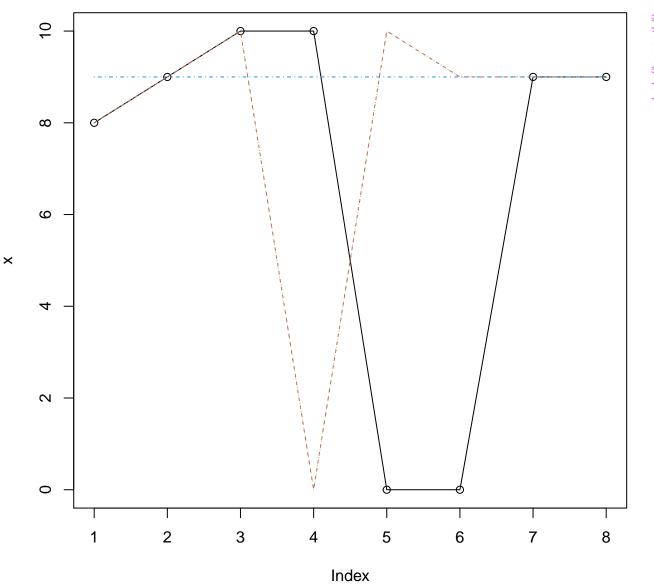




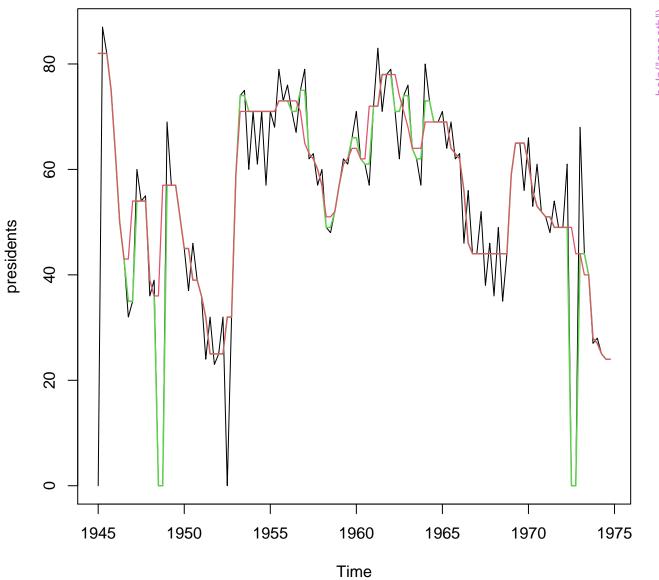


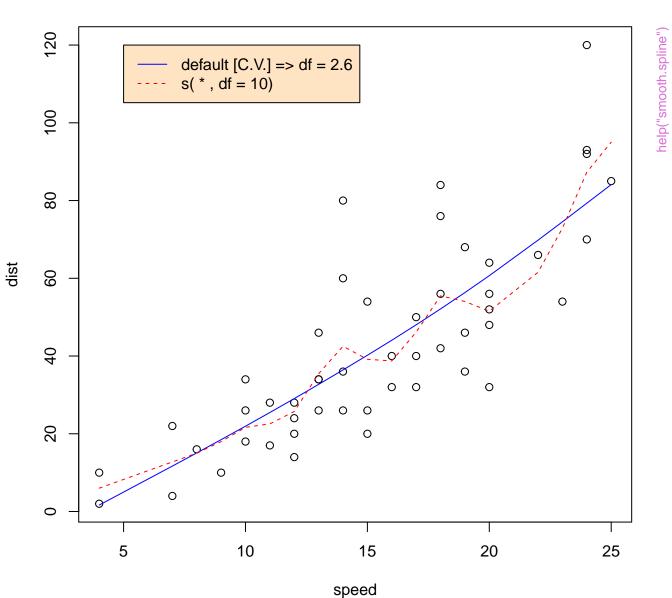


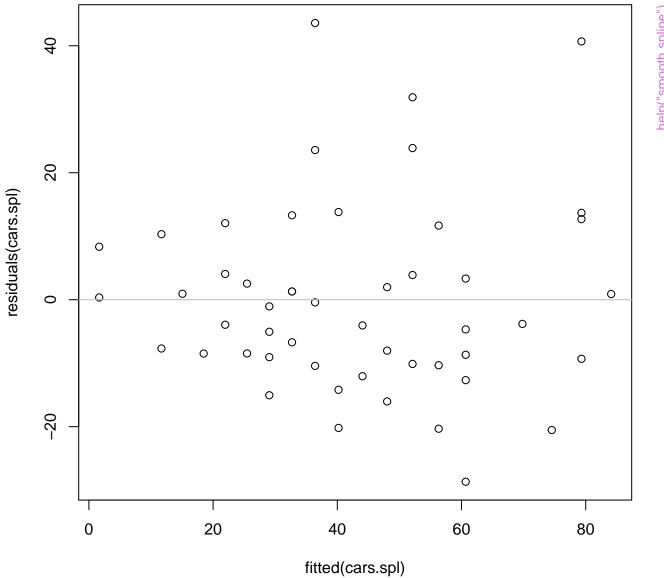


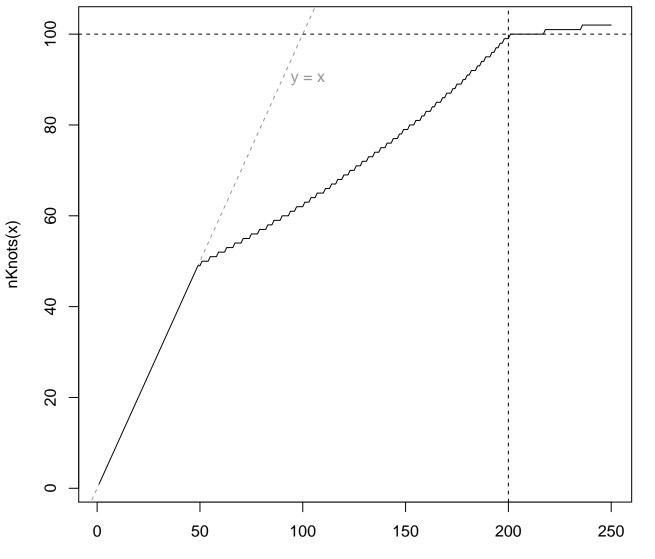


# smooth(presidents0, \*): 3R and default 3RS3R



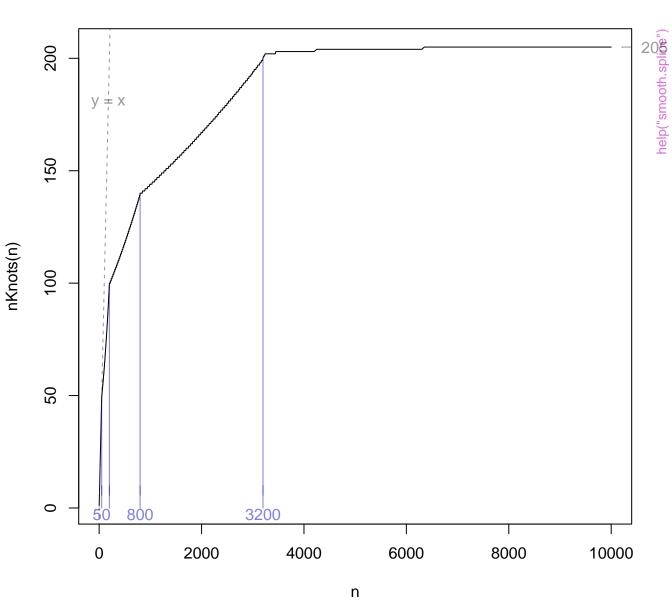


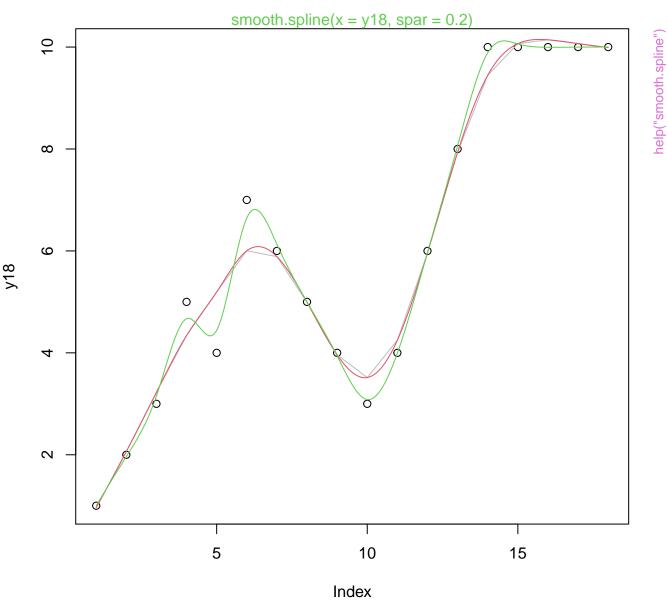




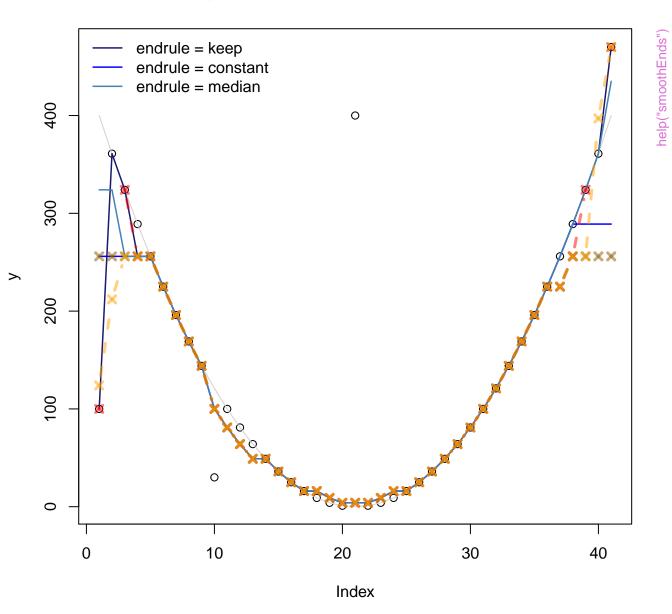
Χ

# Vectorize(.nknots.smspl) (n)

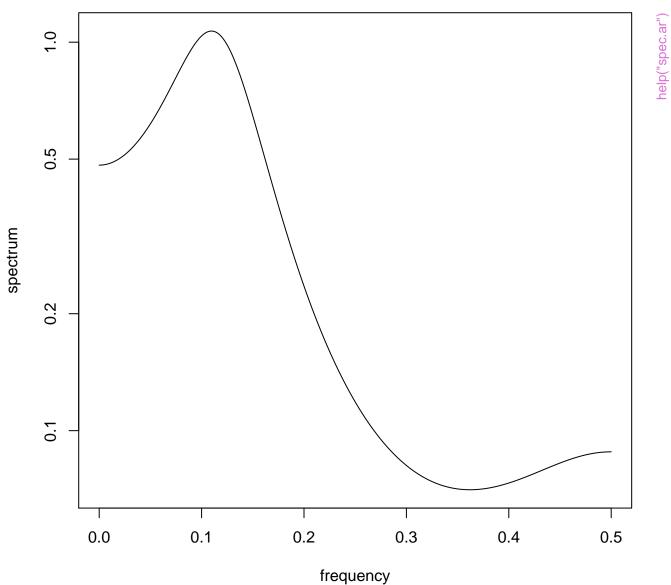




## Running Medians -- runmed(\*, k=7, endrule = X)



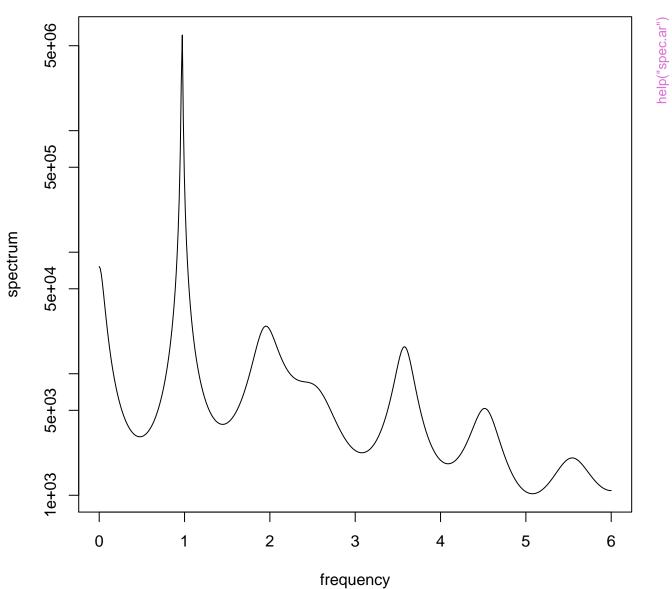
Series: Ih AR (3) spectrum



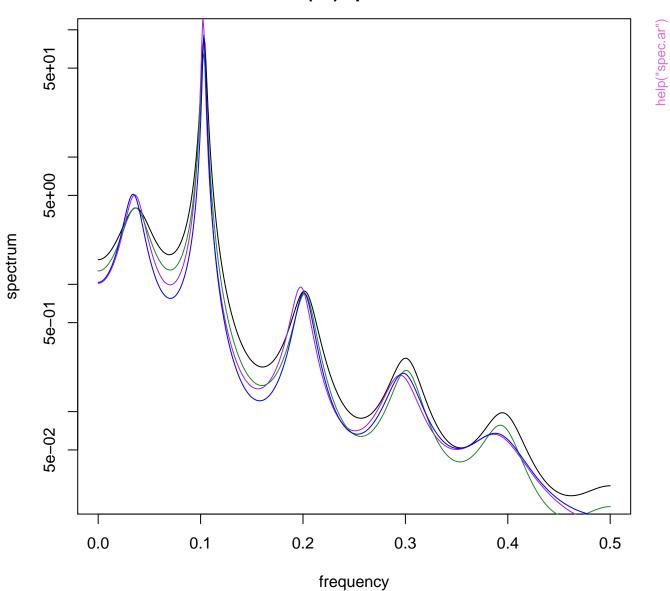
**Series: Ideaths** AR (10) spectrum 2e+06 help("spec.ar") 2e+05 5e+05 spectrum 2e+04 5e+04 5e+03 2e+03 5 0 2 3 4 6

frequency

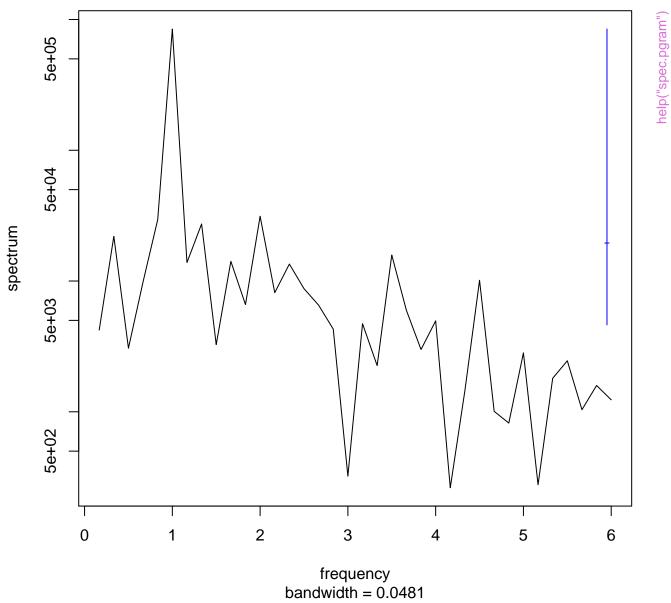
Series: Ideaths AR (13) spectrum



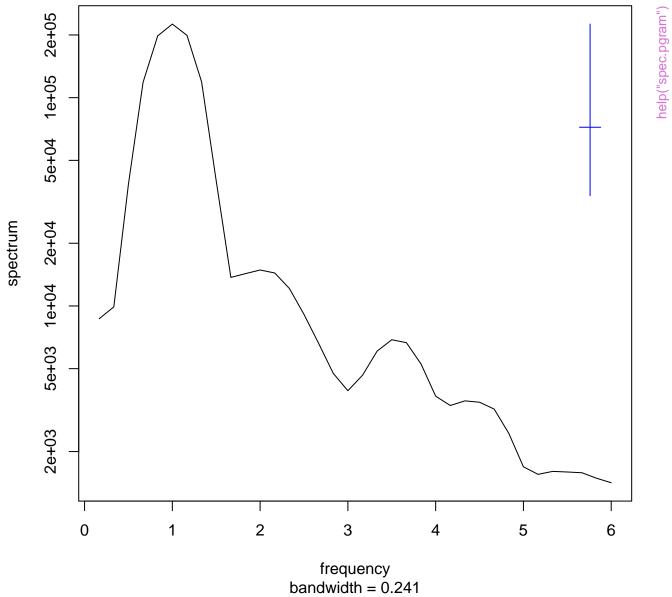
Series: log(lynx) AR (11) spectrum



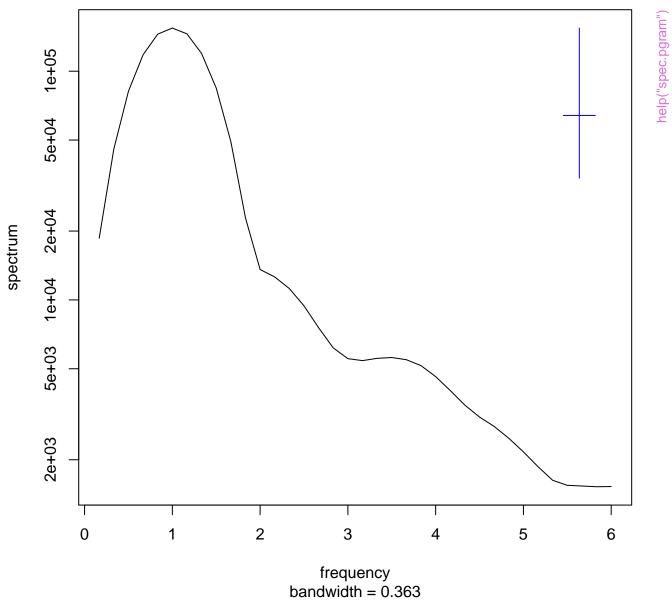
Series: x Raw Periodogram

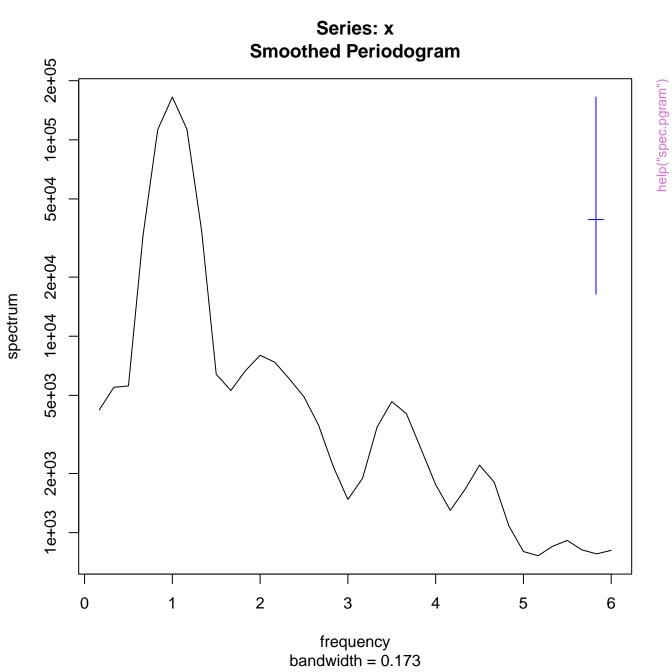


Series: x Smoothed Periodogram

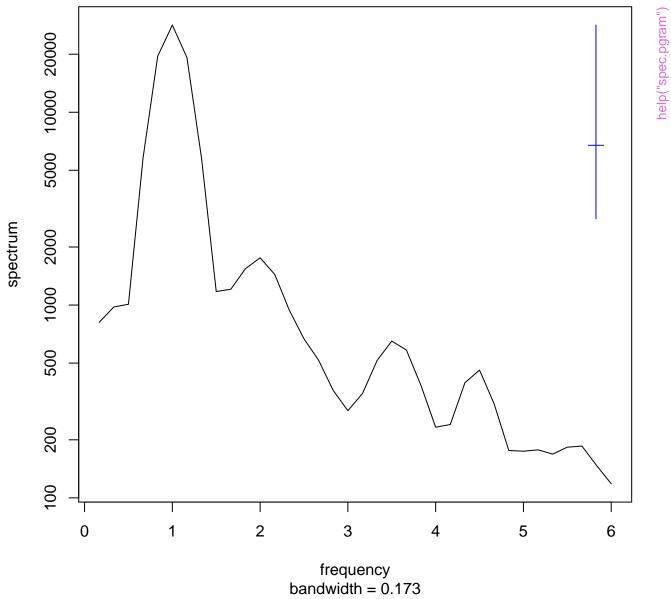


Series: x Smoothed Periodogram

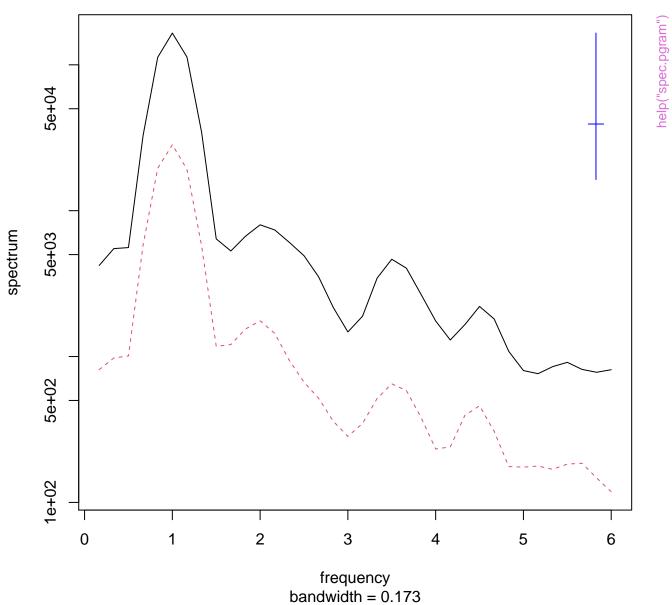




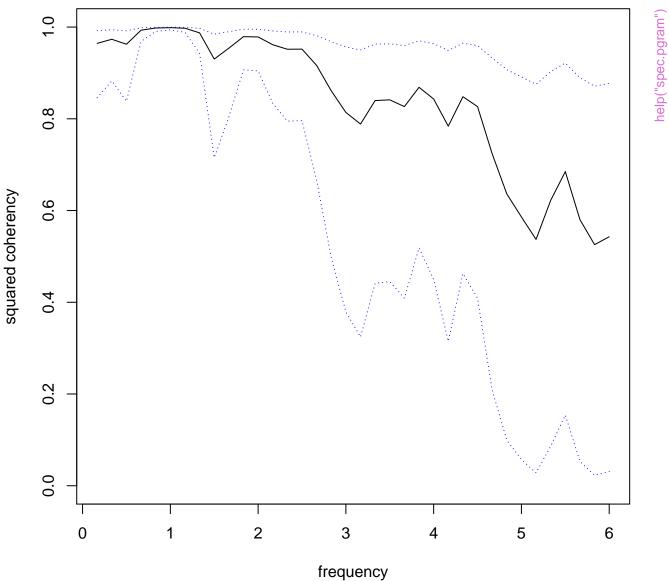
Series: x Smoothed Periodogram

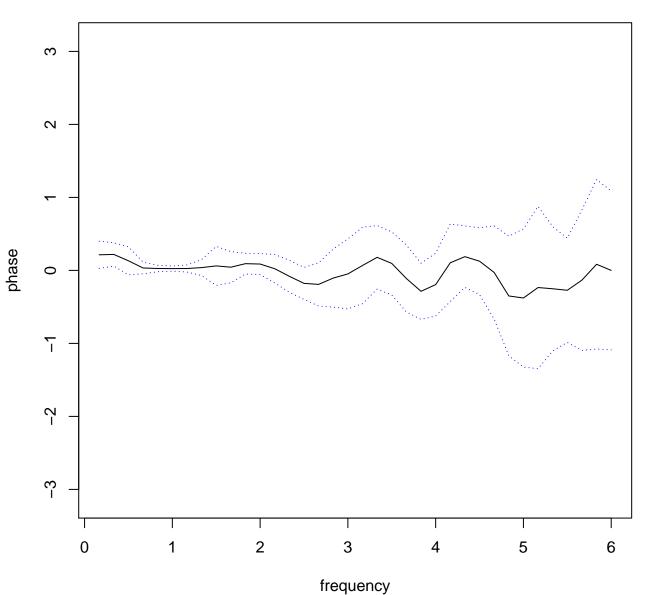


Series: ts.union(mdeaths, fdeaths)
Smoothed Periodogram

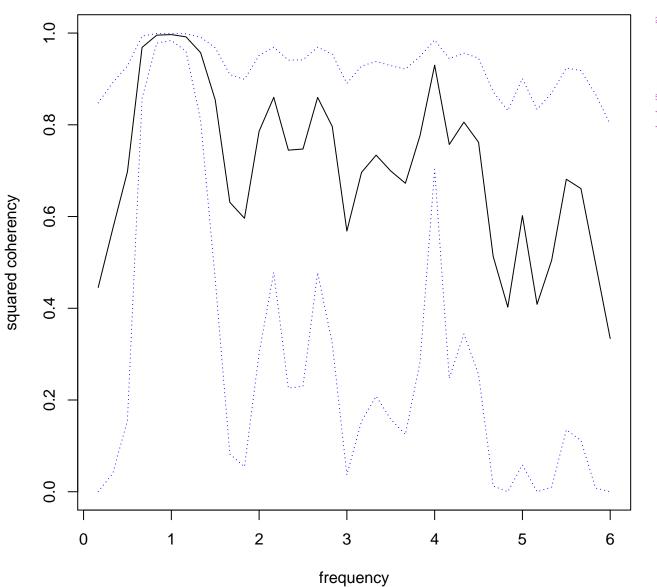


# Series: ts.union(mdeaths, fdeaths) -- Squared Coherency

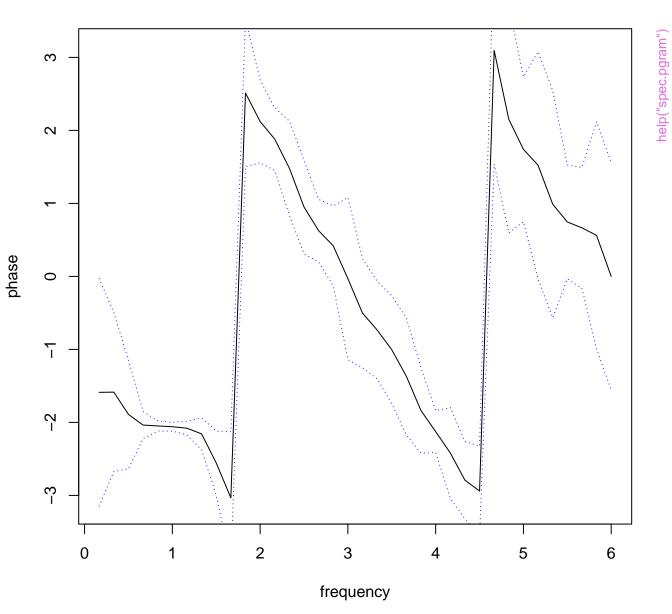




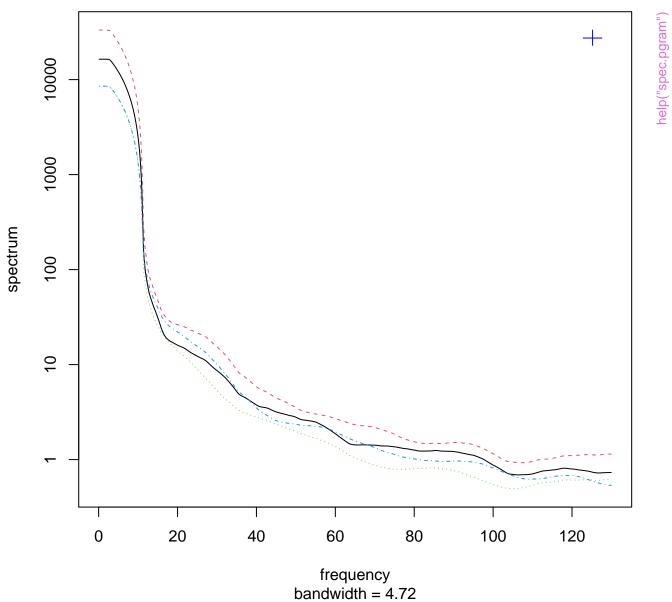




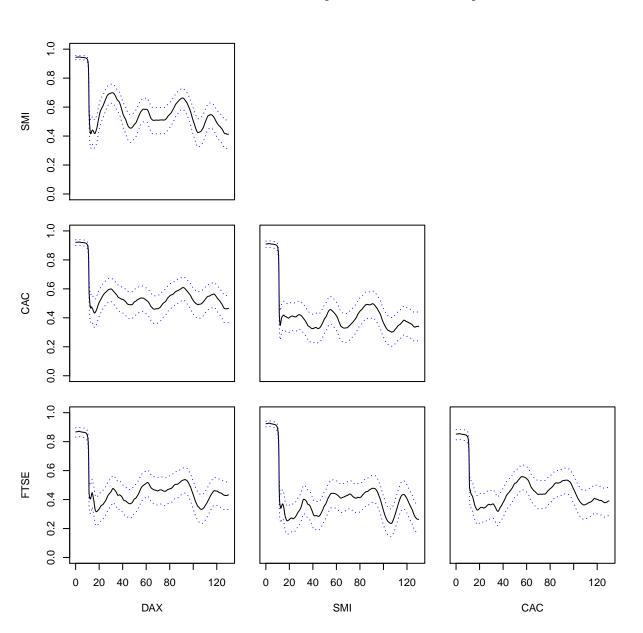
# Series: ts.intersect(mdeaths, lag(fdeaths, 4)) -- Phase spectrum



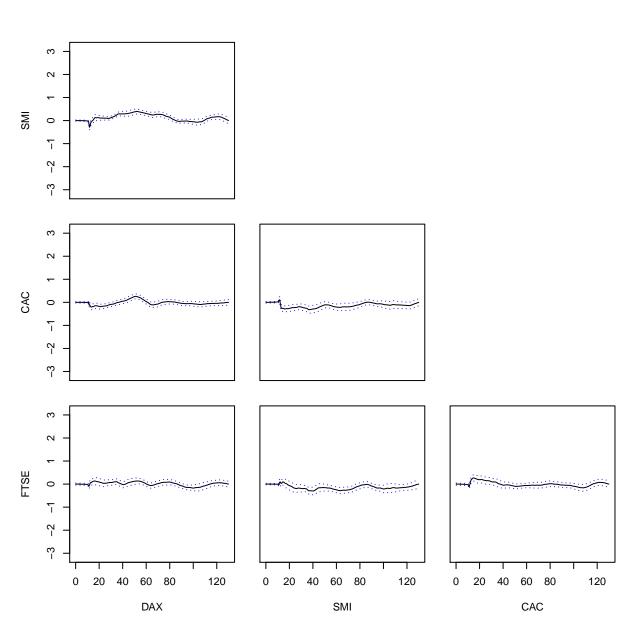
Series: x Smoothed Periodogram



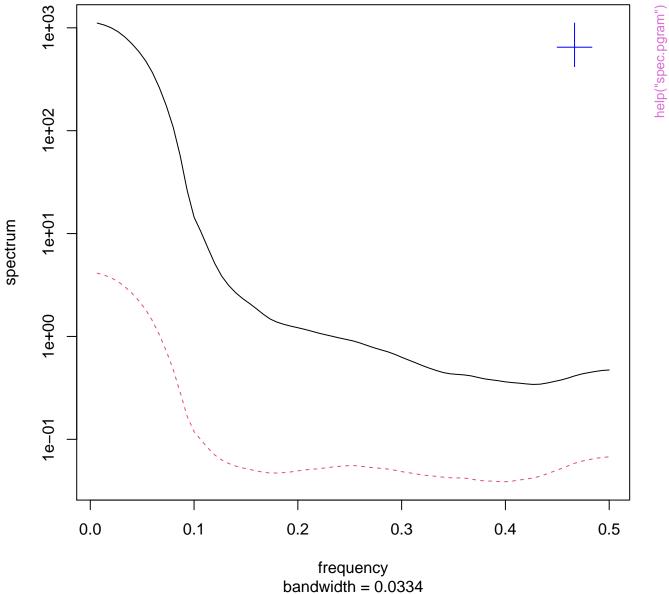
# **Series:** x -- Squared Coherency

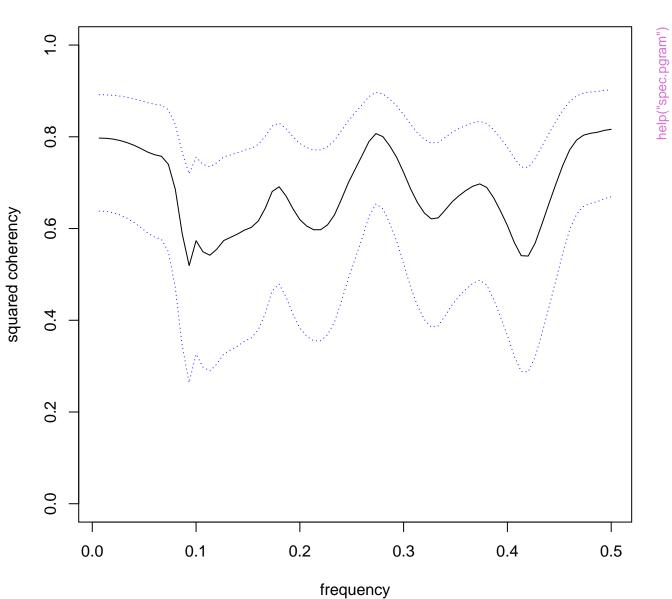


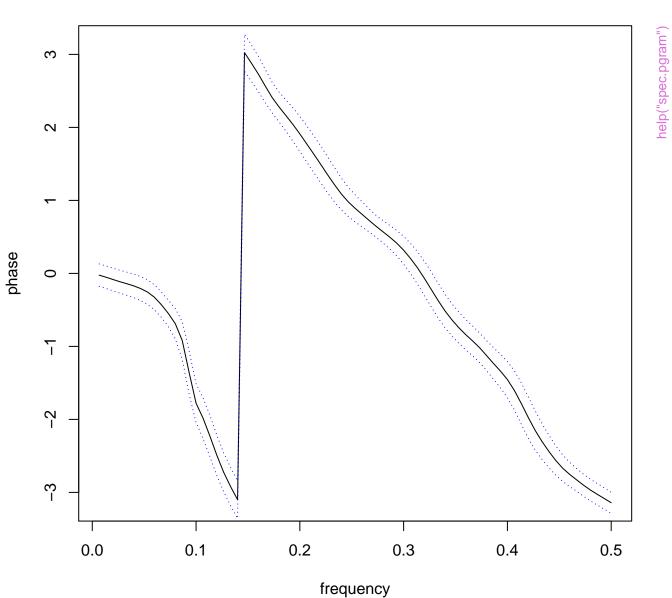
# Series: x -- Phase spectrum

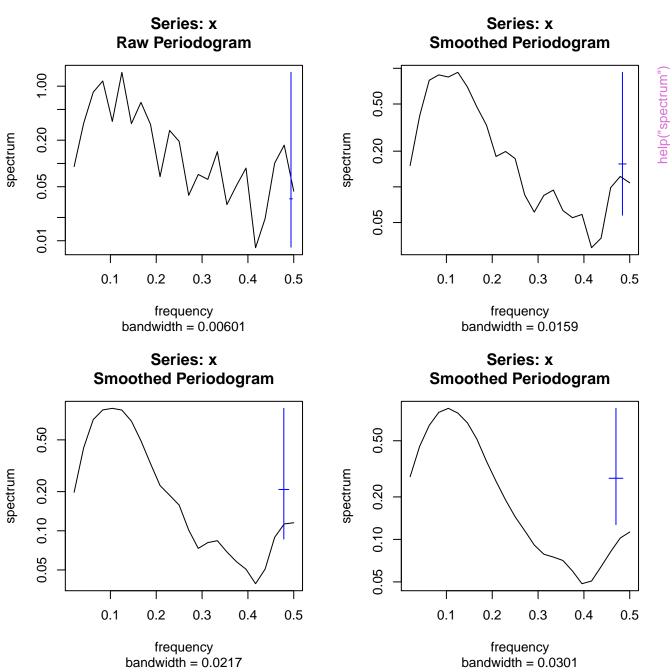


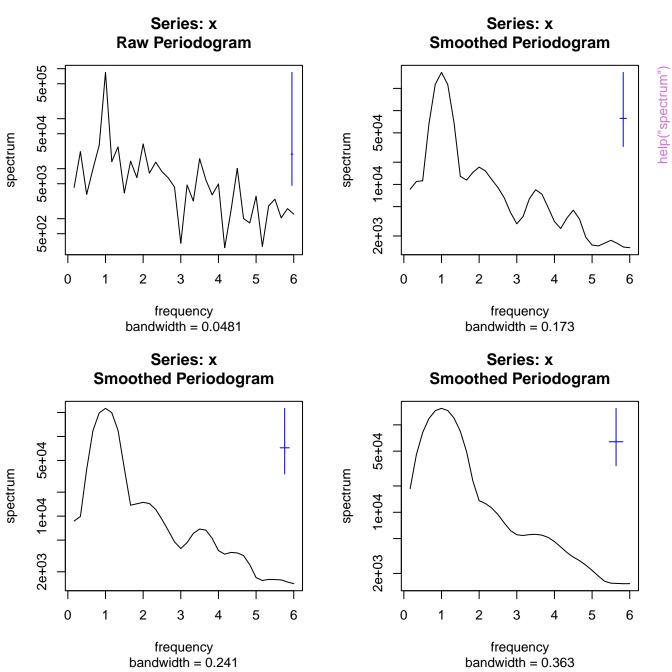
Series: x Smoothed Periodogram

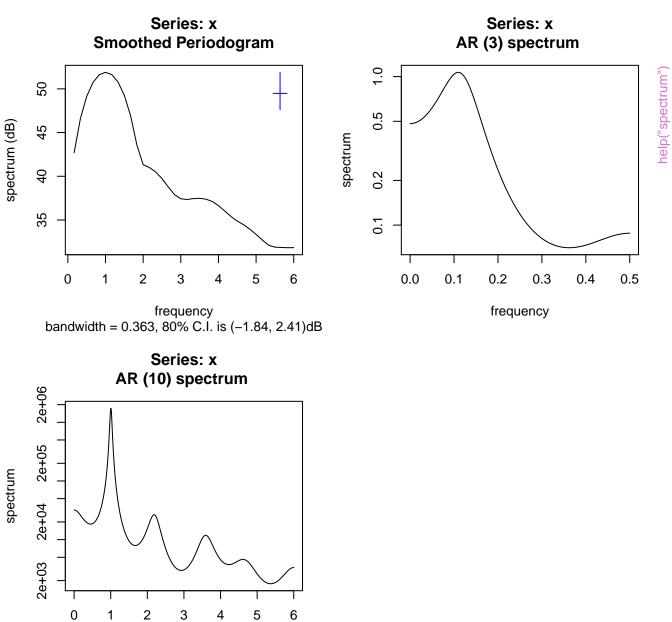






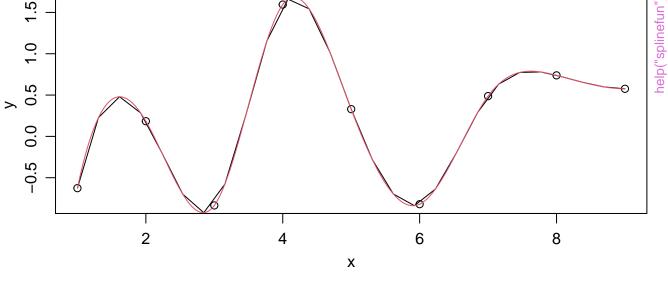




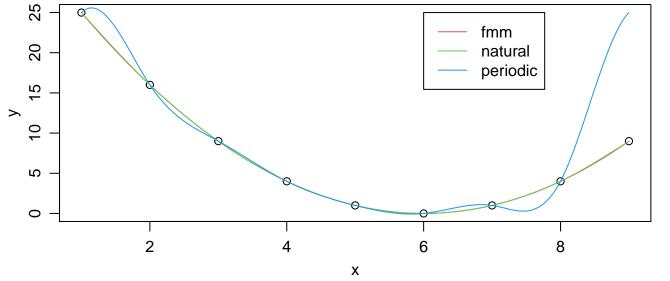


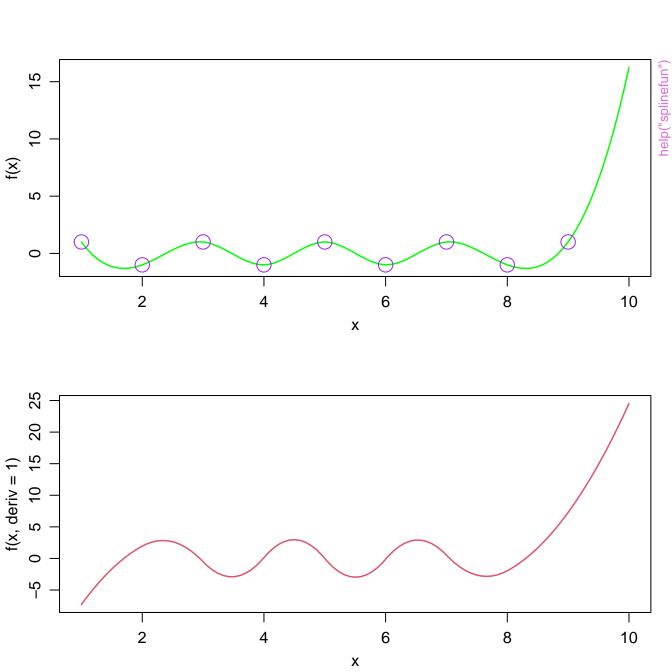
frequency

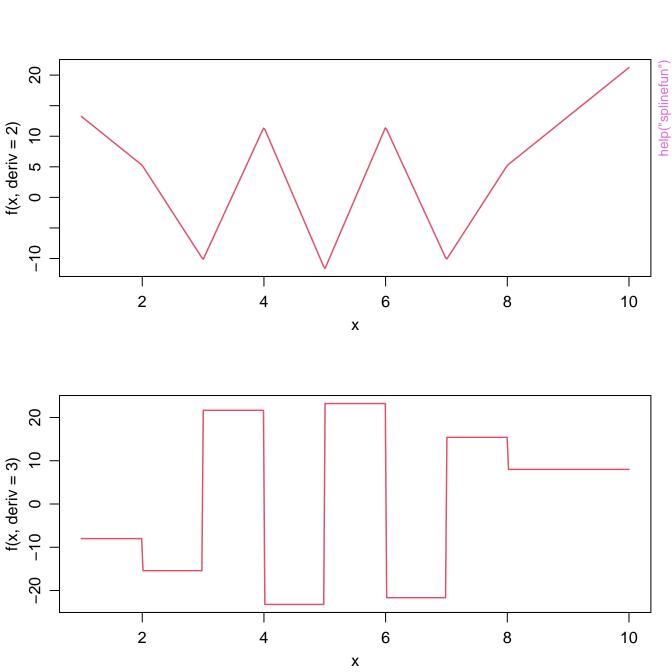
# spline[fun](.) through 9 points

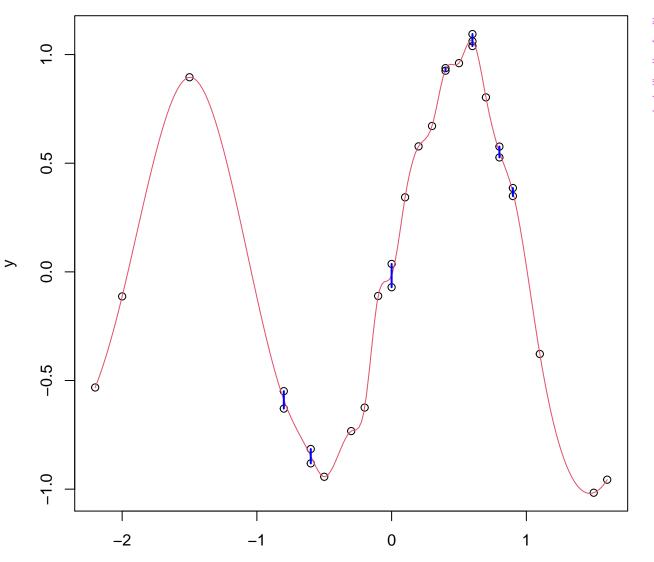


## spline(.) -- 3 methods



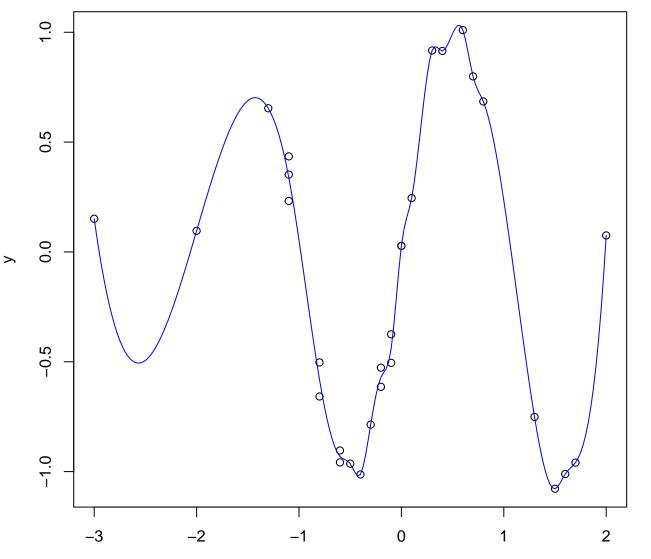




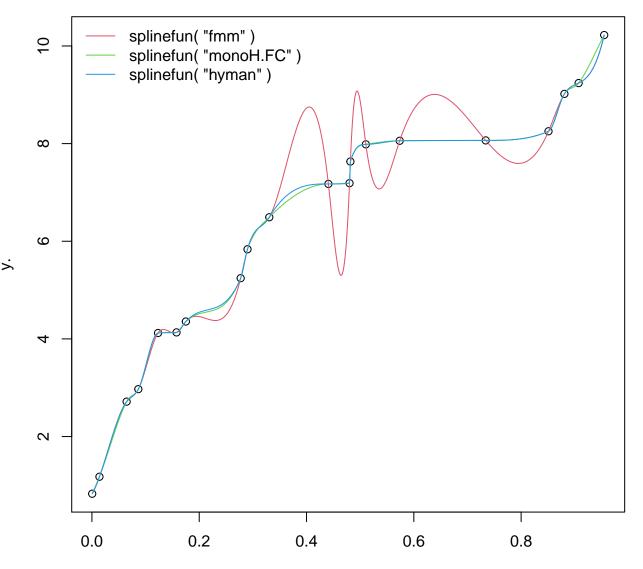


Χ

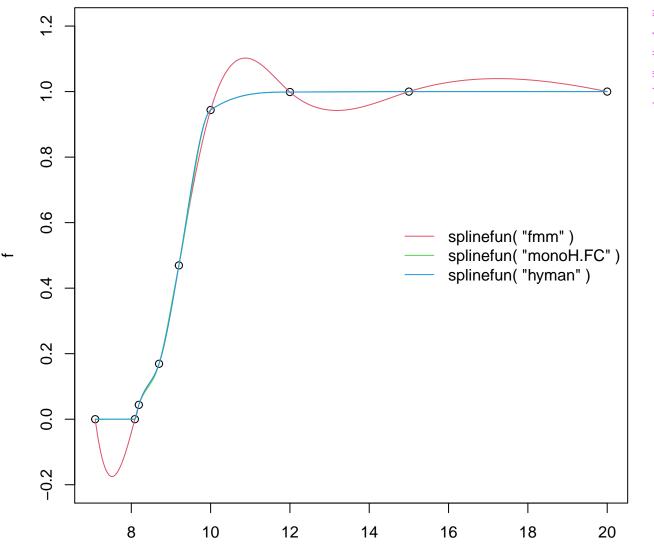
### spline(x,y, ties=list("ordered", mean) for when x has ties



Χ

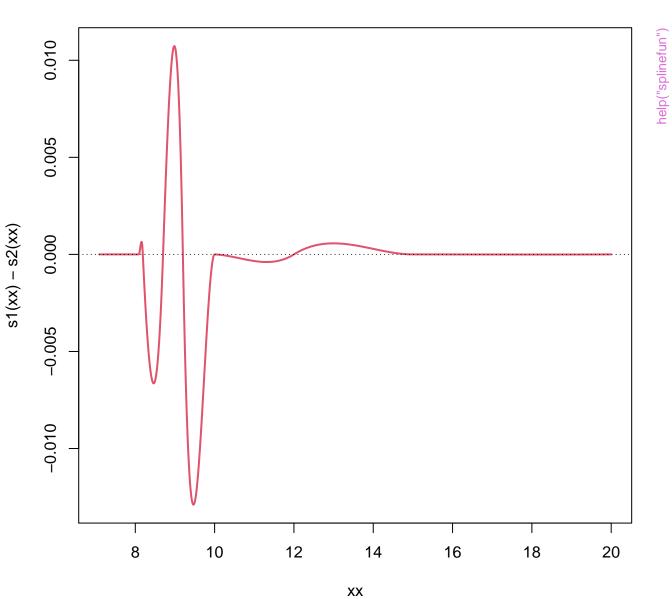


х.

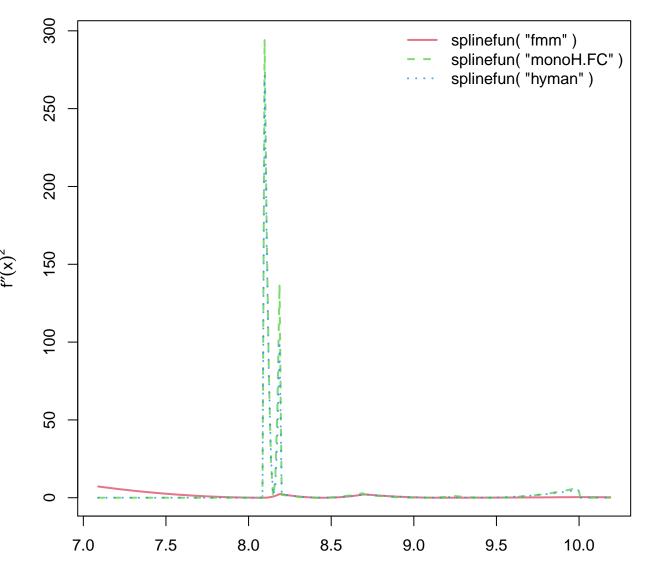


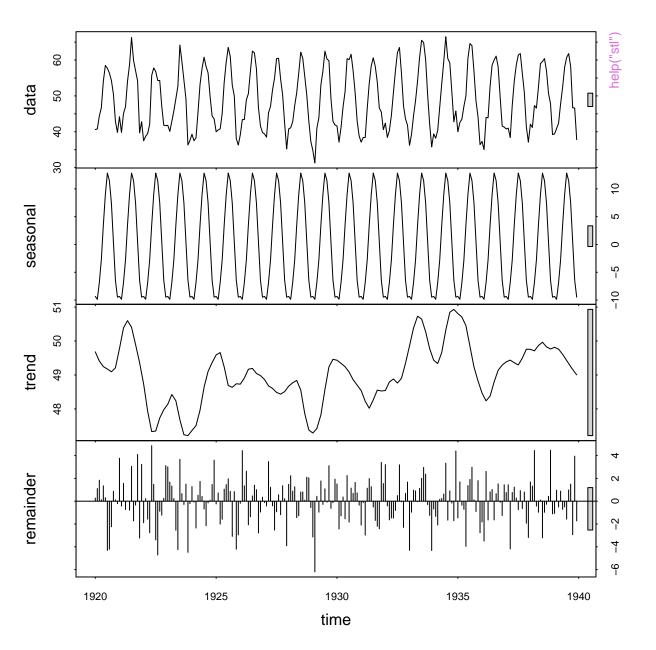
х.

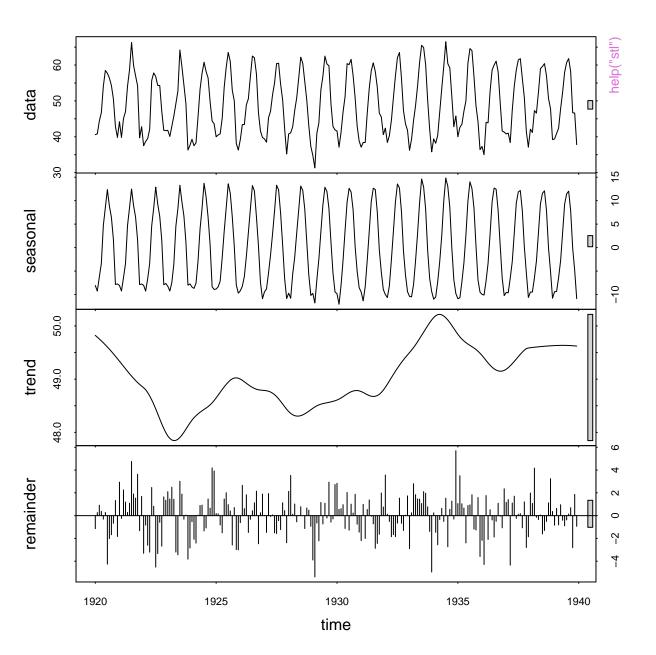
### Difference monoH.FC - hyman

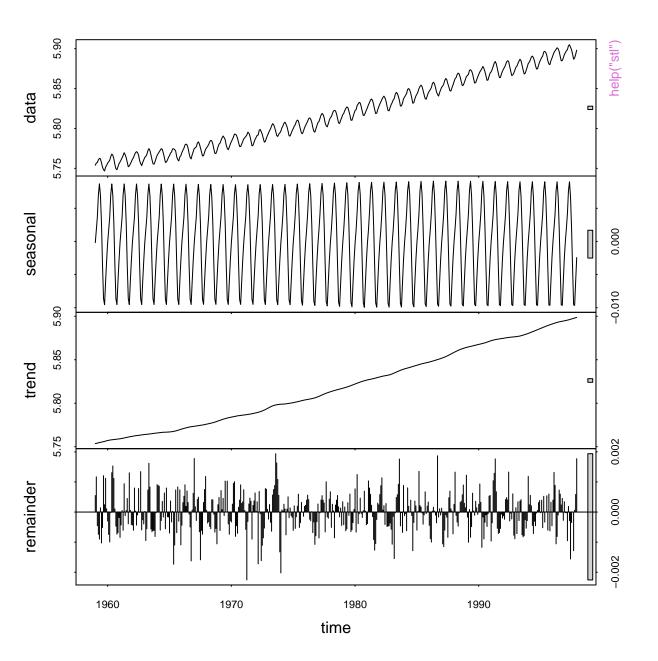


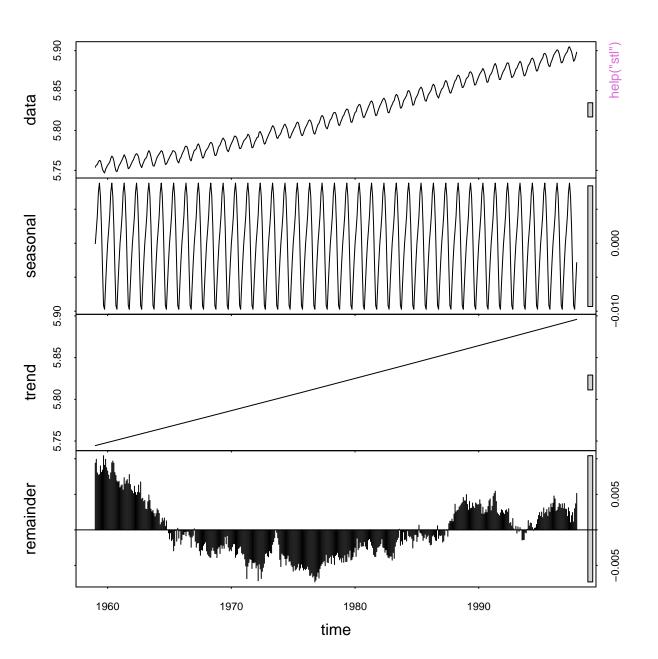
 $f''(x)^2$  for the three 'splines'



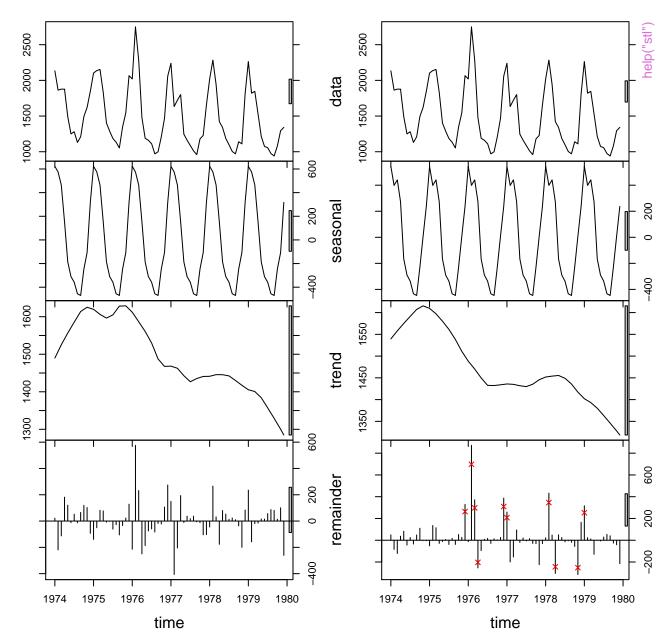




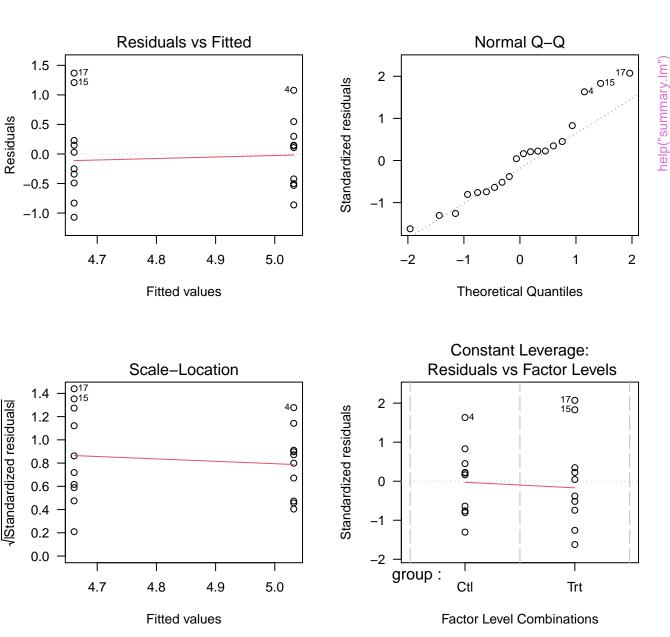


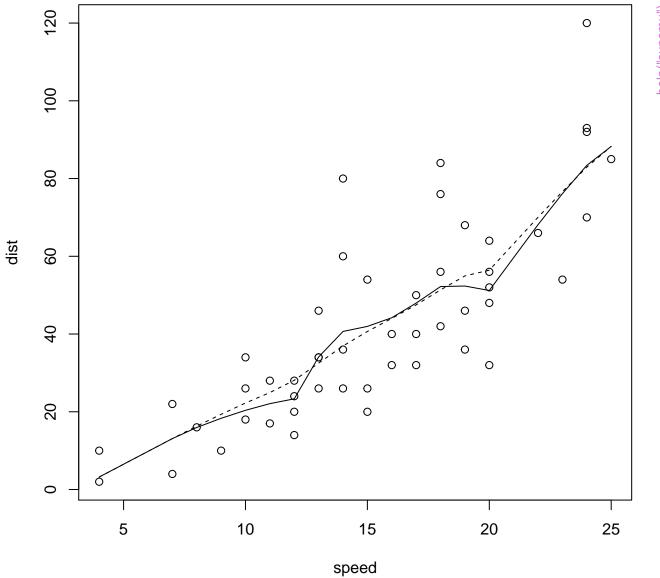


stl(mdeaths, s.w = "per", robust = FALSE / TRUE )



lm(weight ~ group)



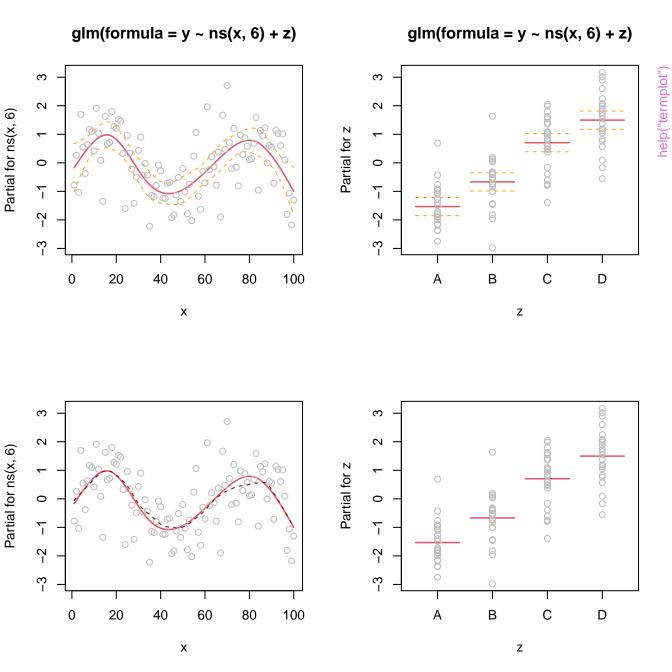


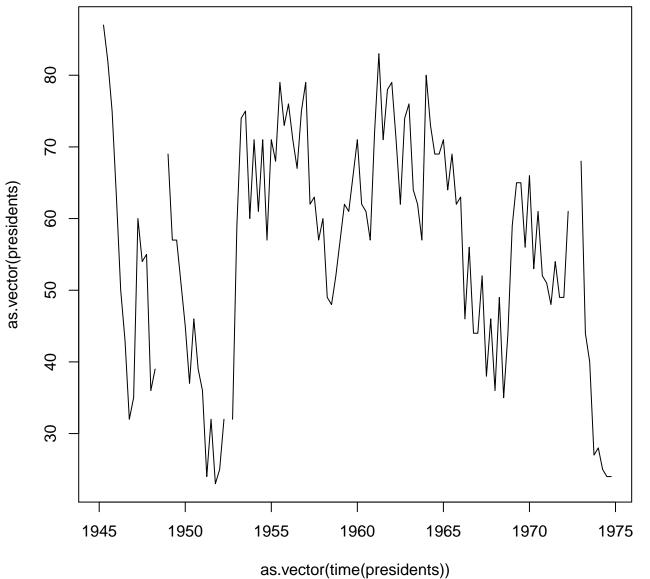
group

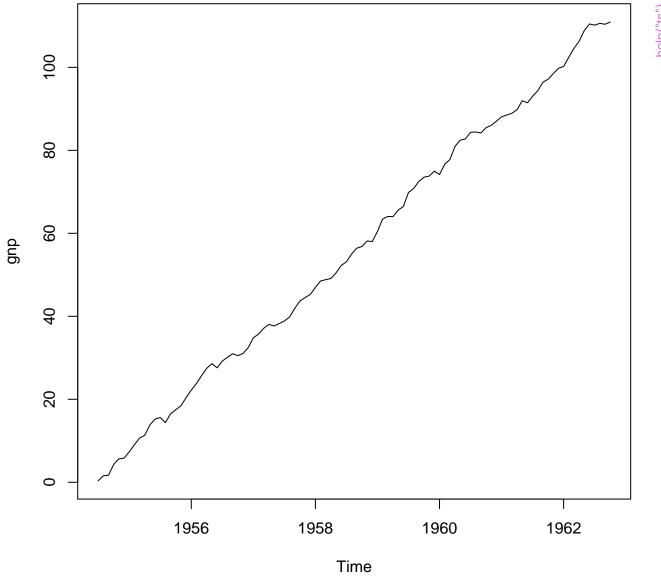
termplot( glm(formula =  $y \sim ns(x, 6) + z$ ) . termplot( glm(formula =  $y \sim ns(x, 6) + z$ ) . help("termplot") Partial for ns(x, 6) 0.5 0.5 Partial for z -0.5 -0.5 -1.5 -1.5 0 20 40 60 80 100 Α В С D Χ Z 1.5 Partial for ns(x, 6) 0.5 0.5 Partial for z -0.5 -0.5 -1.5 -1.5 0 20 40 60 80 100 Α В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

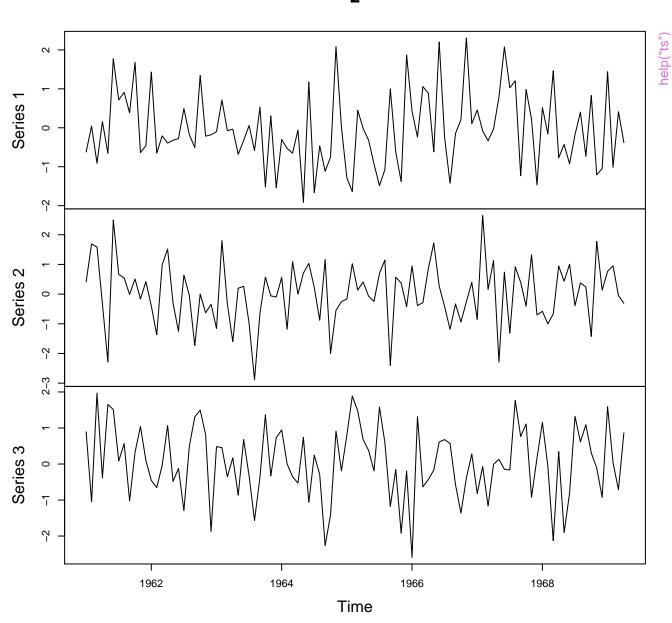
Z

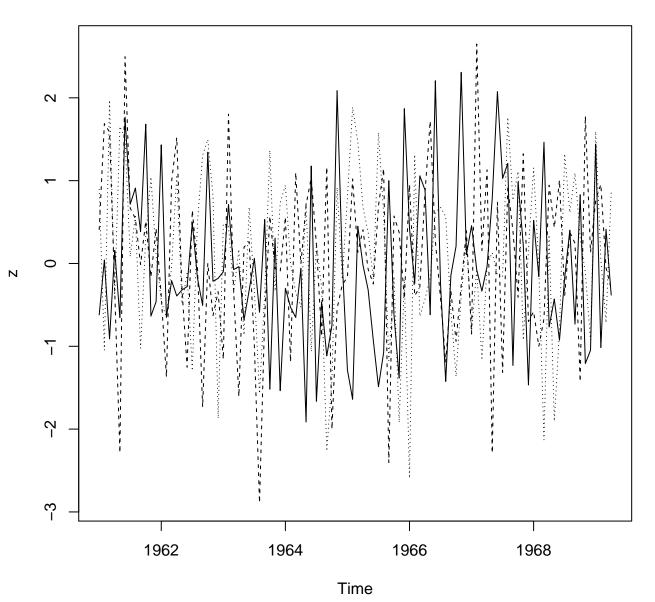
Χ



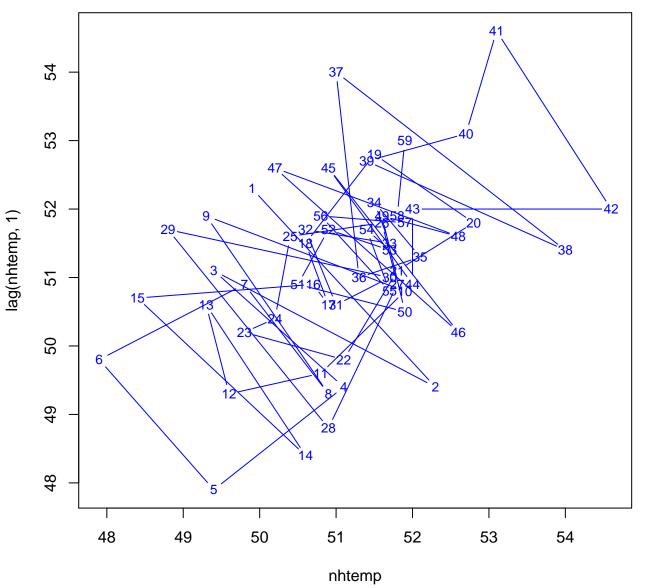


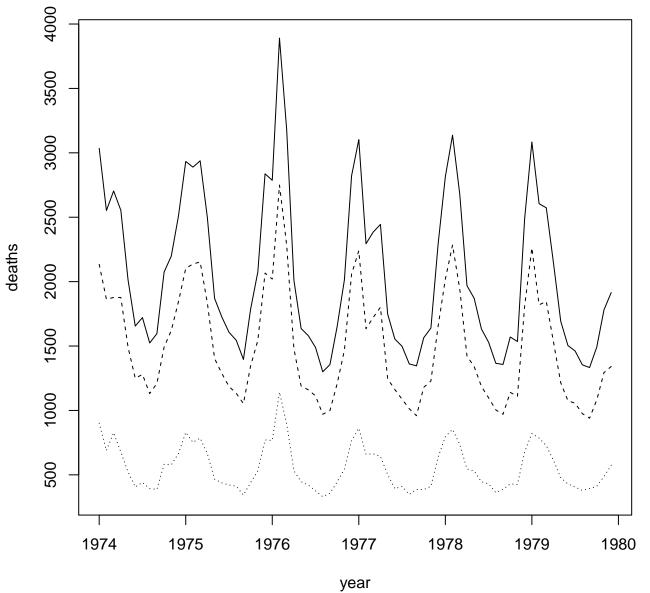


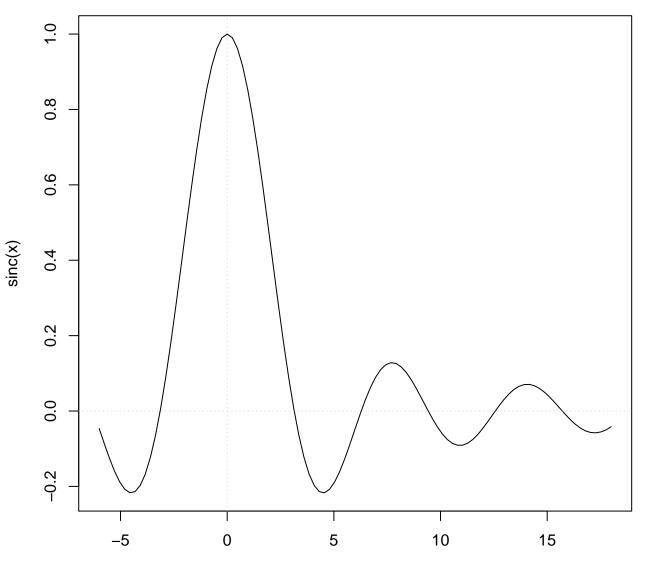




#### Lag plot of New Haven temperatures







X

Im(weight ~ group)

