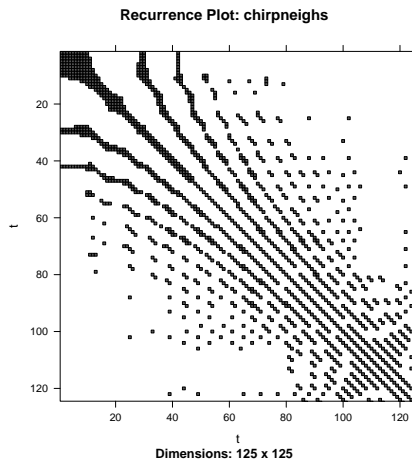


# STATISTICAL DATA ANALYSIS: RECURRENCE PLOT

GÜNTHER SAWITZKI



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---

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## 1. SETUP

---

```
save.RNGseed <- 87149 #.Random.seed
save.RNGkind <- RNGkind()
# save.RNGseed
save.RNGkind
```

---

```
[1] "Mersenne-Twister" "Inversion"
```

---



---

```
set.seed(save.RNGseed, save.RNGkind[1])
```

---



---

```
laptime <- function(){
  return(round(structure(proc.time() - chunk.time.start, class = "proc_time")[3],3))
  chunk.time.start <- proc.time()
}
```

---



---

```
# install.packages("sintro",repos="http://r-forge.r-project.org",type="source")
library(sintro)
```

---

We use

---

```
library(nonlinearTseries)
```

---

To display state space, we use a variant of pairs().

---

```
statepairs <- function(states, rank=FALSE){
  main <- paste("Takens states:",deparse(substitute(states)))
  if (rank) {states <- apply(unifrank,2,rank,ties.method="random")}
  main <- paste(main," ranked")}
  pairs(states,
    main=main,
    col=rgb(0,0,0,0.2))
}
```

---

**1.1. Local Bottleneck.** To allow experimental implementations, functions from nonlinearTseries are aliased here.

---

```
local.buildTakens <- buildTakens
```

---



---

```
local.findAllNeighbours <- nonlinearTseries:::findAllNeighbours
```

---

minor cosmetics added to recurrencePlotAux

---

Input

---

```
#local.recurrencePlotAux <- nonlinearTseries::recurrencePlotAux
local.recurrencePlotAux=function(neighs){
  ntakens=length(neighs)
  neighs.matrix = nonlinearTseries::neighbourListSparseNeighbourMatrix(neighs,ntakens)
  # need a print because it is a trellis object!!
  print(
    image(neighs.matrix,xlab="t", ylab="t",
          main=paste("Recurrence Plot:",
                    deparse(substitute(neighs))
                    )
    )
  )
}
```

## 2. TEST CASES

We set up a small series of test signals.

For convenience, some source code from other libraries is included to make this self-contained.

As a global constant, we set up the length of the series to be used.

---

Input

---

```
nsignal <- 128
system.time.start <- proc.time()
```

For representation, we use a common layout.

---

Input

---

```
plotsignal <- function (signal) {
  par(mfrow=c(1,2))
  plot(signal, col="blue", pch=20, xlab="t" )

  plot(signal, type="l",
        main=deparse(substitute(signal)), xlab="t")
  points(signal, col="blue", pch=20 )
}
```

---

Input

---

```
sin10 <- function(n=nsignal) {sin( (1:n)/n* 2*pi*10)}
plotsignal(sin10())
```

See Figure 1 on the following page,

---

Input

---

```
unif <- function(n=nsignal) {runif(n)}
xunif<-unif()
plotsignal(xunif)
```

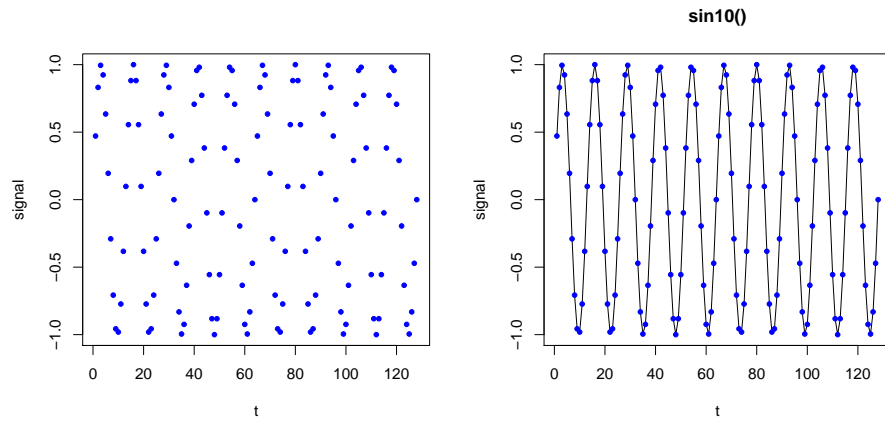


FIGURE 1. Test case: sin10. Signal and linear interpolation.

See Figure 2,

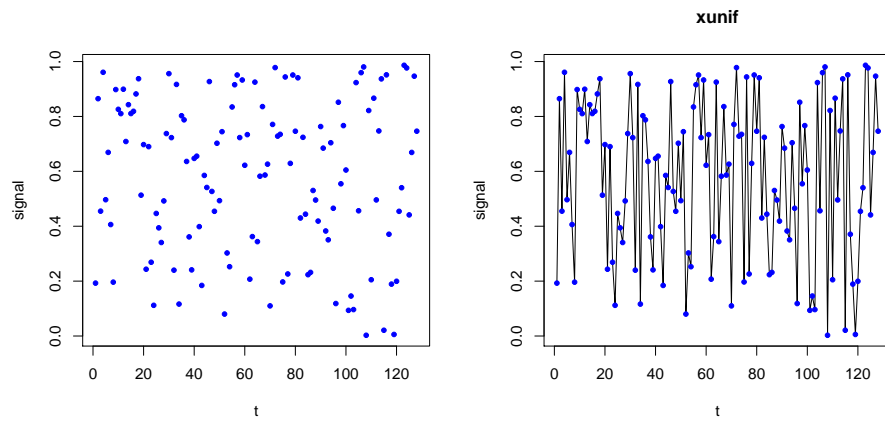


FIGURE 2. Test case: unif - uniform random numbers. Signal and linear interpolation.

---

Input

---

```

chirp <- function(n=nsignal) {
  # this is copied from library(signal)
  signal.chirp <- function(t, f0 = 0, t1 = 1, f1 = 100,
    form = c("linear", "quadratic", "logarithmic"), phase = 0){

    form <- match.arg(form)
    phase <- 2*pi*phase/360

    switch(form,
      "linear" = {
        a <- pi*(f1 - f0)/t1
        b <- 2*pi*f0
        cos(a*t^2 + b*t + phase)
      },
      "quadratic" = {
        a <- (2/3*pi*(f1-f0)/t1/t1)
        b <- 2*pi*f0

```

```

        cos(a*t^3 + b*t + phase)
    },
    "logarithmic" = {
        a <- 2*pi * t1 / log(f1 - f0)
        b <- 2*pi * f0
        x <- (f1-f0)^(1/t1)
        cos(a*x^t + b*t + phase)
    })
}

signal.chirp(seq(0, 0.6, len=nsignal))
}
plotsignal(chirp())

```

See Figure 3,

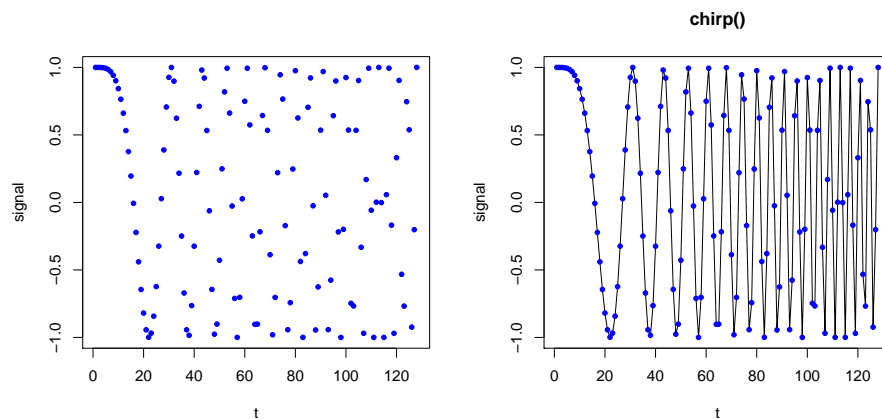


FIGURE 3. Test case: chirp signal. Signal and linear interpolation.

**ToDo:**  
doppler wav

### 3. RECURRENCE STATES

Recurrence plots have been introduced in an attempt to understand near periodic in hydrodynamics. On the one hand, and extended theory on dynamical systems was available, covering deterministic models. A fundamental concept is that at a certain time a system is in some state, and developing from this. Defining the proper state space is a critical step in modelling.

The other toolkit is that of stochastic processes, in particular Markov models. Classical time series assumes stationarity, and this is obviously not the way to go. A fundamental idea for Markov models is that the system state is seen in a temporal context: you have a Markov process, if you can define a (non-anticipating) state that has sufficient information for prediction: given this state, the future is independent from the past.

Recurrence, coming back to some state, is often a key to understand a near periodic system.

Hydrodynamics is a challenging problem. Understanding planetary motion is a historical challenge, and may be useful as an illustration.

As a simple illustration, let  $x = (x_i)$  be a sequence, maybe near periodic. For now, think of  $i$  as a time index.

Recurrency plots have two steps. The first was a bold step by Floris Takens. If you do not know the state space of a system, for a choice of “dimension”  $d$ , take the sequence of  $d$  tuples taken from your data to define the states.

$$u_i = (x_i, \dots, x_{i+d})$$

As a mere technical refinement: you may know that your data are a flattened representation of  $t$  dimensional data. So you take

$$u_i = (x_i, \dots, x_{i+d*m}).$$

We ignore this detail here and take  $m = 1$ .

Conceptually, you define states by observed histories. For classical Markov setup, the state is defined by the previous information  $x_{i-1}$ , but for more complex situations you may have to step back in the past. Finding the appropriate  $d$  is the challenge. So it may be appropriate to view the Takens states as a family, indexed by the time scope  $d$ . The rest is structural information how to arrange items.

Of course it is possible to compress information here, sorting states and removing duplicates. Keeping the original definition as the advantage that we have the index  $i$ , so that  $u_i$  is the state at index position  $i$ .

But the states may have an inherent structure, which we may take into account or ignore. Since for this example, we are just in 4-dimensional space, marginal scatterplots may give enough information.

---

Input

```
sintakens <- local.buildTakens( time.series=sin10(), embedding.dim=4, time.lag=1)
statepairs(sintakens)
```

---

See Figure 4 on the next page.

---

Input

```
uniftakens <- local.buildTakens( time.series=xunif, embedding.dim=4, time.lag=1)
statepairs(uniftakens)
```

---

See Figure 5 on page 8.

---

Input

```
chirptakens <- local.buildTakens( time.series=chirp(), embedding.dim=4, time.lag=1)
statepairs(chirptakens)
```

---

See Figure 6 on page 9

#### 4. RECURRENCE PLOTS

The next step, taken in Eckmann *et al.* [1987] was to use a two dimensional display. Take a scatterplot with the Taken’s states as marginal. Take a sliding window of your process data, and for each  $i$ , find the “distance” of  $u_i$  from and to any of the collected states. If the distance is below some chosen threshold, mark the point  $(i, j)$  for which  $u(j)$  is in the ball of radius  $r(i)$  centred at  $u(i)$ .

The original publication Eckmann *et al.* [1987] actually used a nearest neighbourhood environment to cover about 10 data points.

The construction has considerable arbitrary choices. The critical radius may depend on the point  $i$ . In practical applications, using a constant radius is a common first step. Using a dichotomous

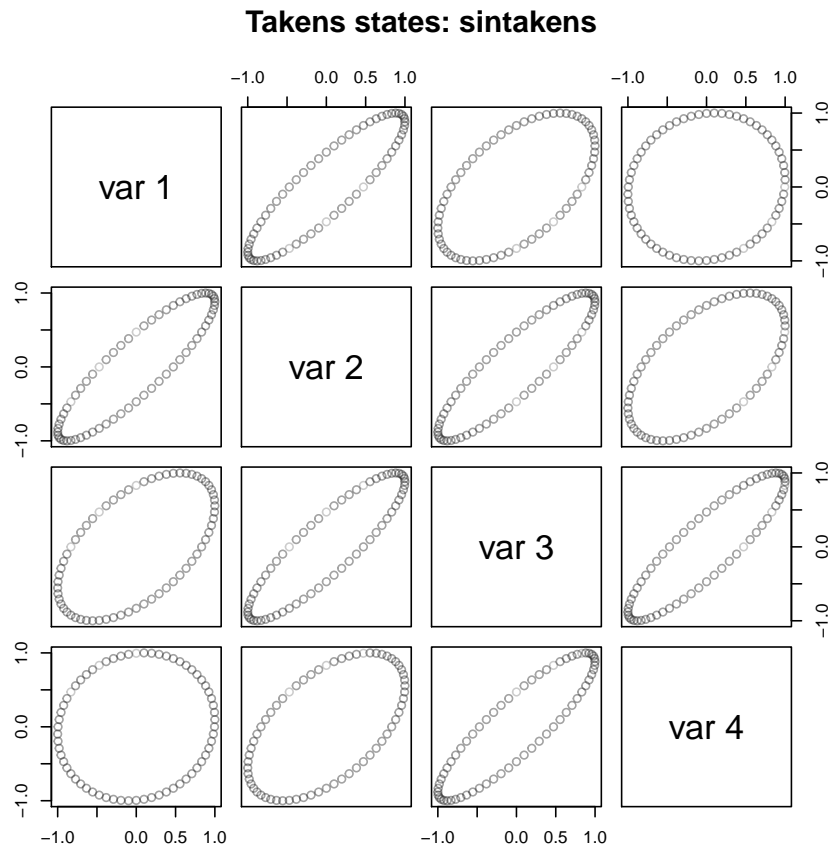


FIGURE 4. Test case: sinus. Note that marginal views of 1-dimensional circles in  $d$  space may appear as ellipses. Time used: 0.205 sec.

marking was what presumably was necessary when the idea was introduced. With today's technology, we can allow a markup on a finer scale, as has been seen in Orion-1.

We can gain additional freedom by using a correlation view: instead of looking from one axis, we can walk along the diagonal, using two reference axis.

#### 4.1. Sinus.

---

Input

```
load(file="sin10neighs.RData")
local.recurrencePlotAux(sin10neighs)
```

#### 4.2. Uniform random.

---

Input

```
load(file="unifneighs.RData")
local.recurrencePlotAux(unifneighs)
```

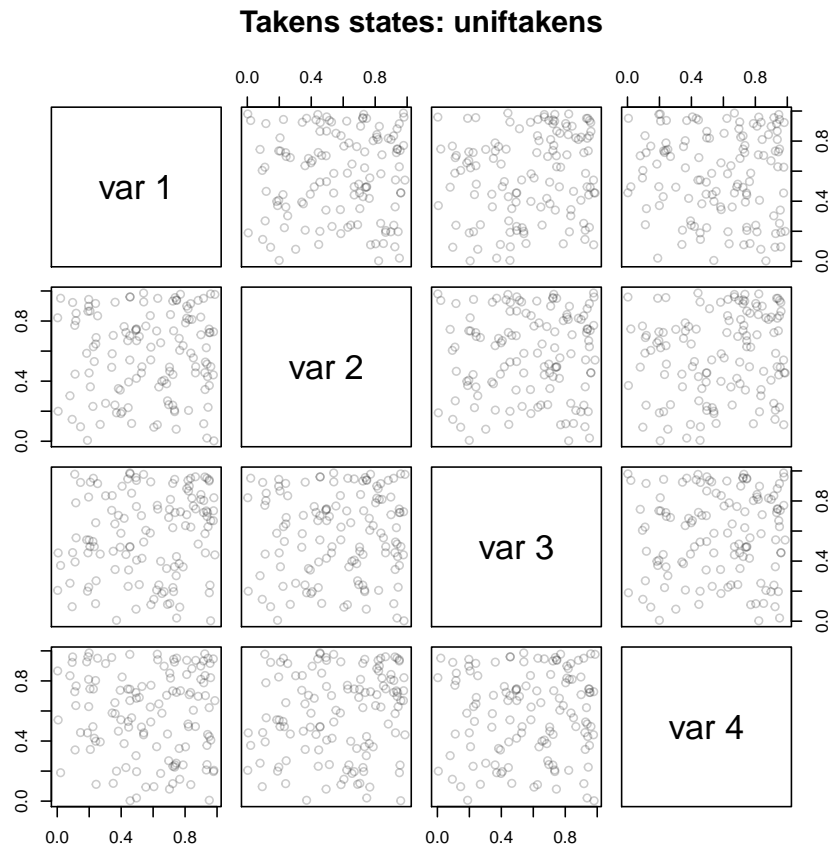


FIGURE 5. Test case: uniform random numbers. Time used: 0.214 sec.

#### 4.3. Chirp Signal.

---

Input

```
chirpneighs<-local.findAllNeighbours(chirptakens,radius=0.6)#0.4
save(chirpneighs, file="chirpneighs.RData")
```

---

Input

```
load(file="chirpneighs.RData")
local.recurrencePlotAux(chirpneighs)
```

### 5. CASE STUDY: GEYSER DATA

**ToDo:** extend to This is a classical data set with a two dimensional structure, *waiting* and *waiting*.  
two-dimensional  
data

---

Input

```
library(MASS)
data(faithful)
```



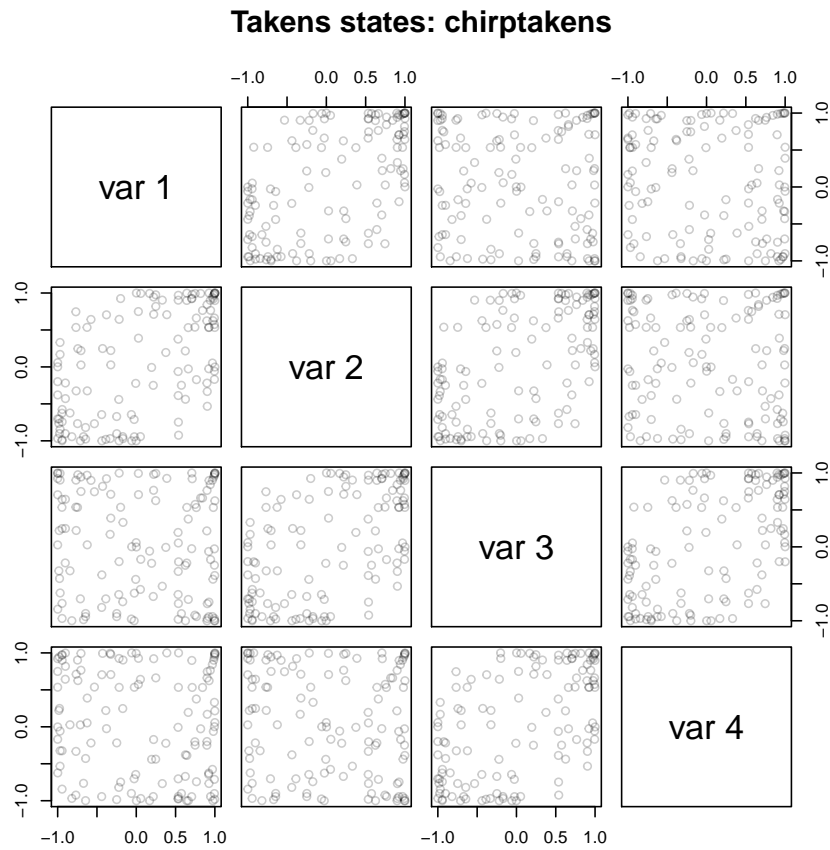


FIGURE 6. Test case: chirp signal. Time used: 0.199 sec.

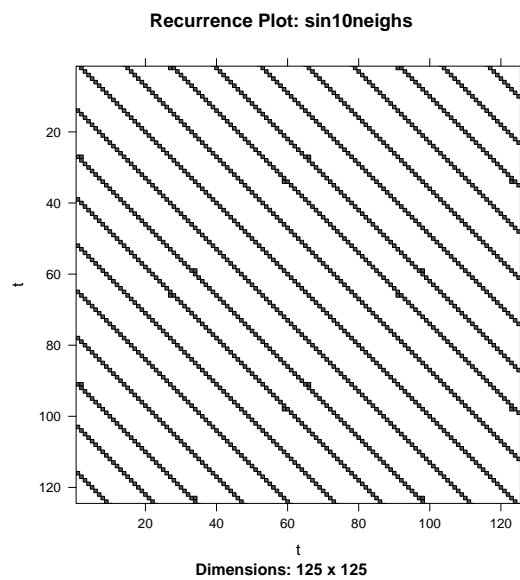


FIGURE 7. Recurrence Plot. Test case: sinus curves. Time used: 4.144 sec.

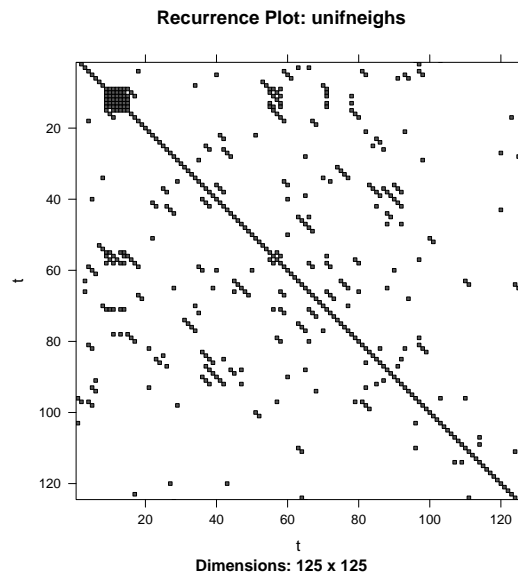


FIGURE 8. Recurrence Plot. Test case: uniform random numbers. Time used: 1.464 sec.

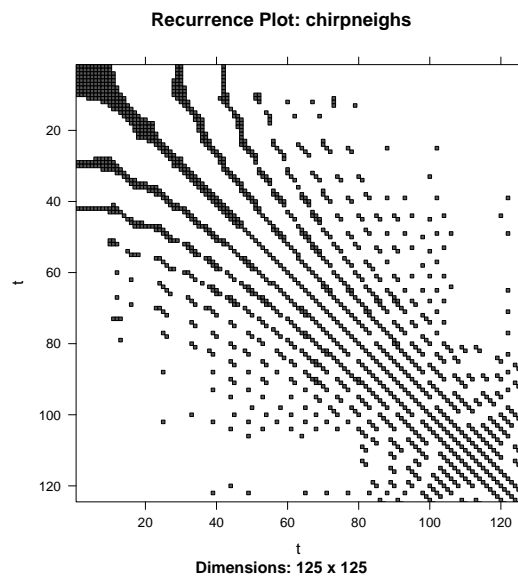


FIGURE 9. Recurrence Plot. Test case: chirp signal. Time used: 4.796 sec.

### 5.1. Geyser Eruptions.

---

*Input*

```
plotsignal(faithful$eruptions)
```

See Figure 10 on the facing page,

---

*Input*

```
eruptionstakens4 <- local.buildTakens( time.series=faithful$eruptions, embedding.dim=4, time.lag=1)
statepairs(eruptionstakens4)
```

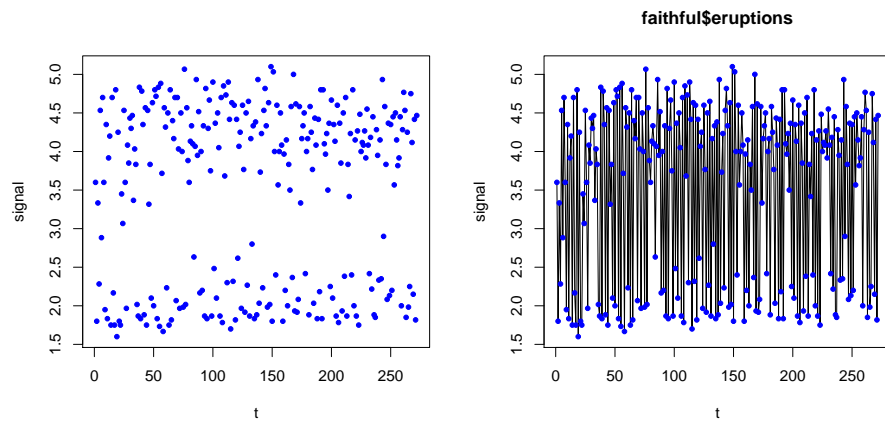


FIGURE 10. Example case: Old Faithful Geyser eruptions. Signal and linear interpolation.

See Figure 11

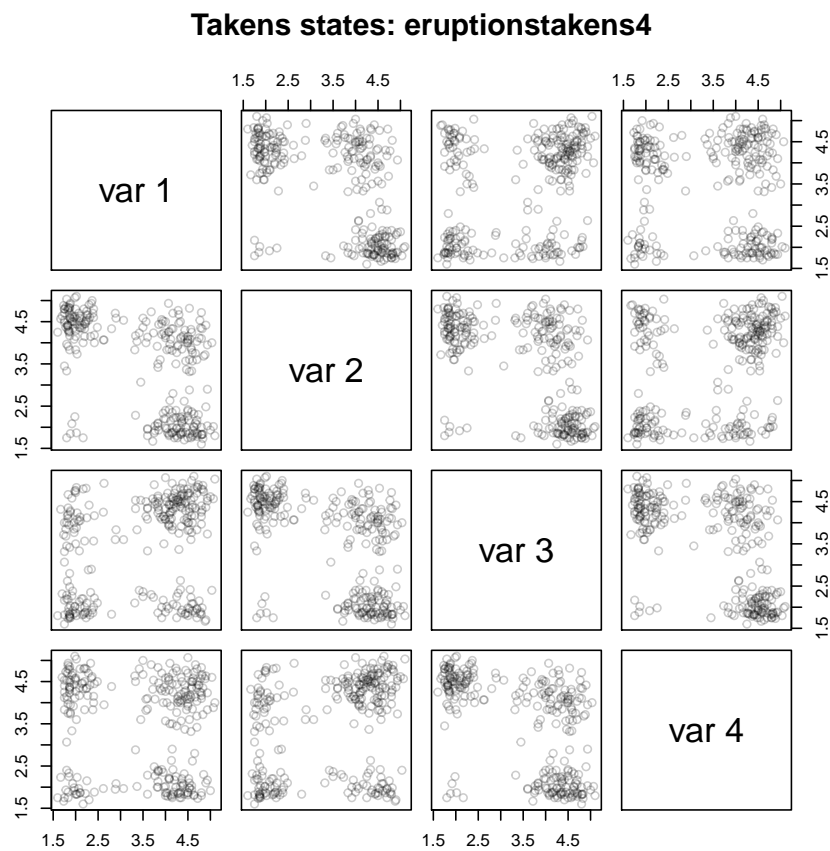


FIGURE 11. Example case: Old Faithful Geyser eruptions. Time used: 0.279 sec.

```
eruptionsneighs4<-local.findAllNeighbours(eruptionstakens4, radius=0.8)
save(eruptionsneighs4, file="eruptionsneighs4.RData")
```

---

```
load(file="eruptionsneighs4.RData")
local.recurrencePlotAux(eruptionsneighs4)
```

---

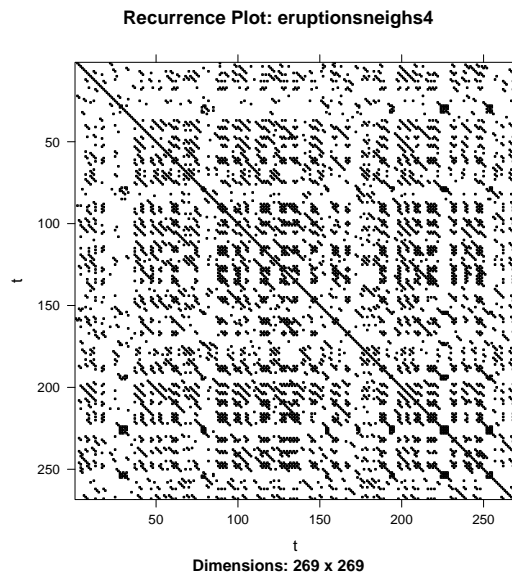


FIGURE 12. Recurrence Plot. Example case: Old Faithful Geyser eruptions. Dim=4. Time used: 21.325 sec.

#### 5.1.1. $Dim=2$ .

---

```
eruptionstakens2 <- local.buildTakens(time.series=faithful$eruptions, embedding.dim=2, time.lag=1)
statepairs(eruptionstakens2)
```

---

See Figure 13 on the facing page

---

```
eruptionsneighs2<-local.findAllNeighbours(eruptionstakens2, radius=0.8)
save(eruptionsneighs2, file="eruptionsneighs2.RData")
```

---



---

```
load(file="eruptionsneighs2.RData")
local.recurrencePlotAux(eruptionsneighs2)
```

---

#### 5.1.2. $Dim=6$ .

---

```
eruptionstakens6 <- local.buildTakens( time.series=faithful$eruptions,embedding.dim=6,time.lag=1)
statepairs(eruptionstakens6)
```

---

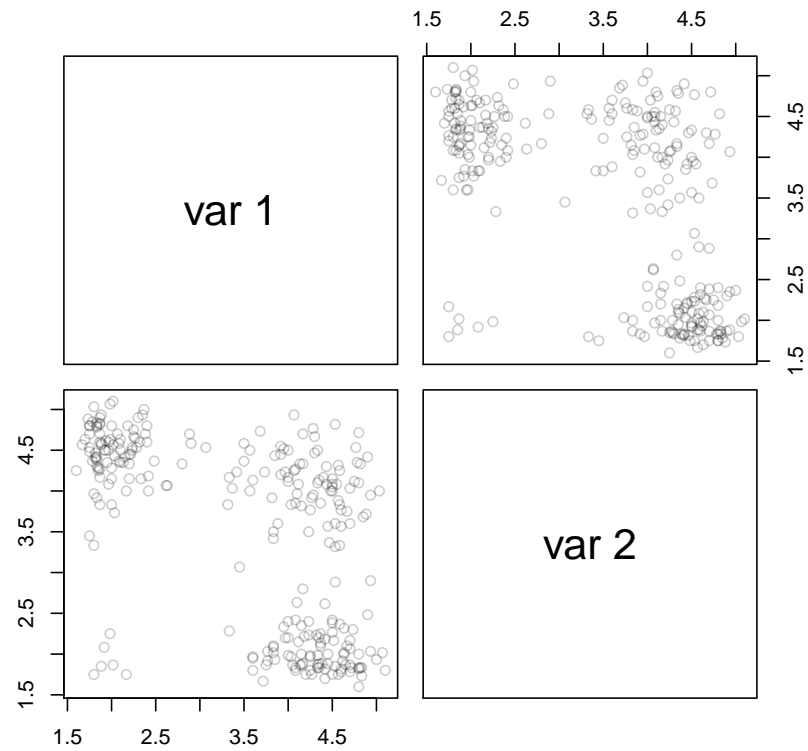
**Takens states: eruptionstakens2**

FIGURE 13. Example case: Old Faithful Geyser eruptions. Dim=2. Time used: 0.121 sec.

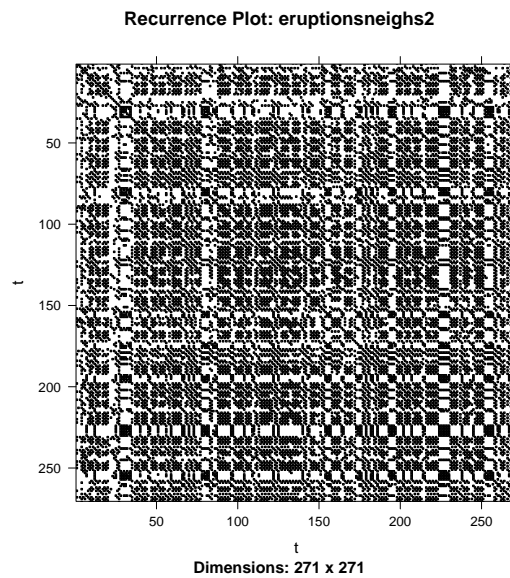


FIGURE 14. Recurrence Plot. Example case: Old Faithful Geyser eruptions. Dim=2. Time used: 68.843 sec.

See Figure 15

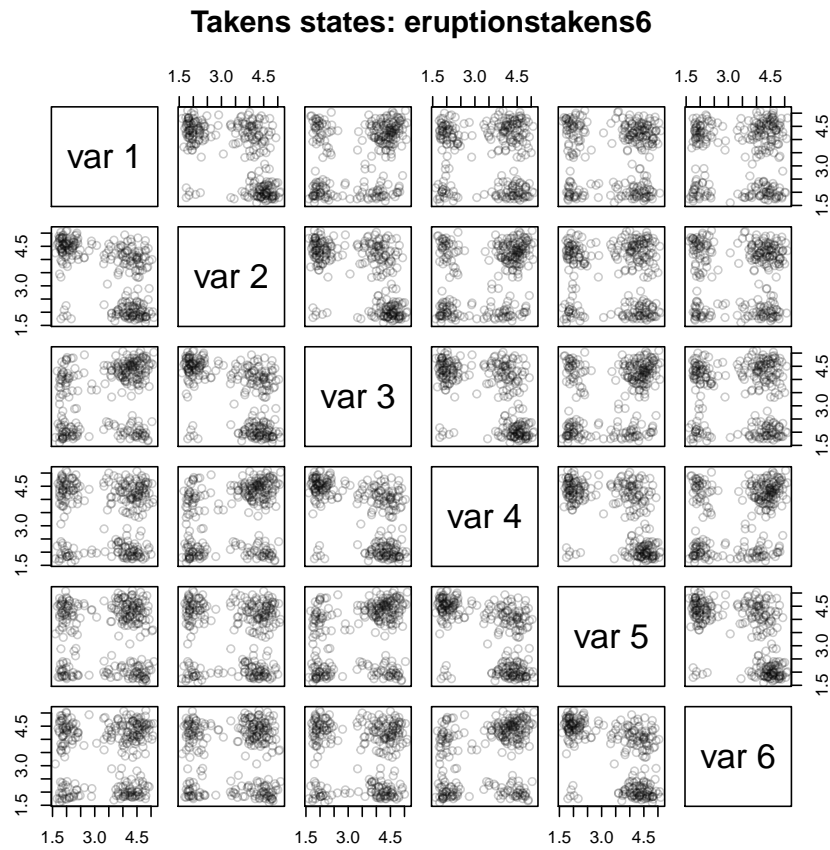


FIGURE 15. Example case: Old Faithful Geyser eruptions. Dim=6. Time used: 0.543 sec.

---

*Input*

```
eruptionsneighs6<-local.findAllNeighbours(eruptionstakens6, radius=0.8)
save(eruptionsneighs6, file="eruptionsneighs6.RData")
```

---



---

*Input*

```
load(file="eruptionsneighs6.RData")
local.recurrencePlotAux(eruptionsneighs6)
```

---

5.1.3. *Dim=8.*

---

*Input*

```
eruptionstakens8 <- local.buildTakens( time.series=faithful$eruptions,embedding.dim=8,time.lag=1)
statepairs(eruptionstakens8)
```

---

See Figure 17 on the facing page

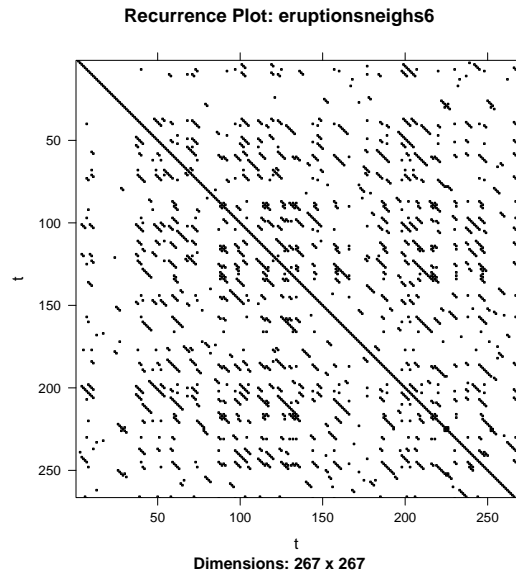


FIGURE 16. Recurrence Plot. Example case: Old Faithful Geyser eruptions. Dim=6. Time used: 6.879 sec.

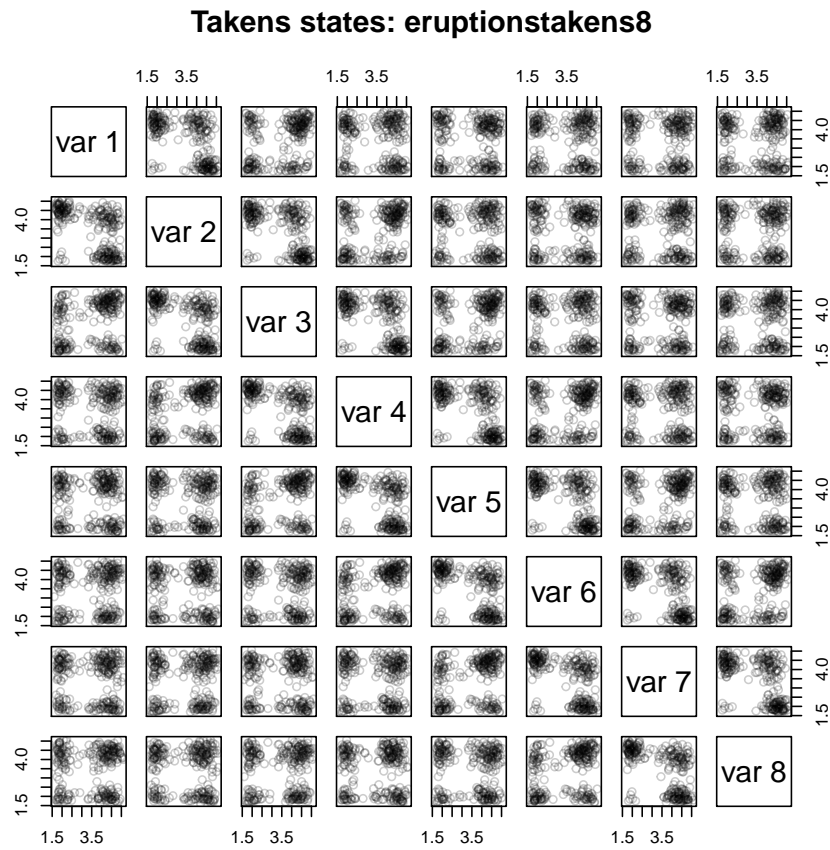


FIGURE 17. Example case: Old Faithful Geyser eruptions. Dim=8. Time used: 0.871 sec.

---

```
Input
eruptionsneighs8<-local.findAllNeighbours(eruptionstakens8, radius=0.8)
save(eruptionsneighs8, file="eruptionsneighs8.RData")
```

---



---

```
Input
load(file="eruptionsneighs8.RData")
local.recurrencePlotAux(eruptionsneighs8)
```

---

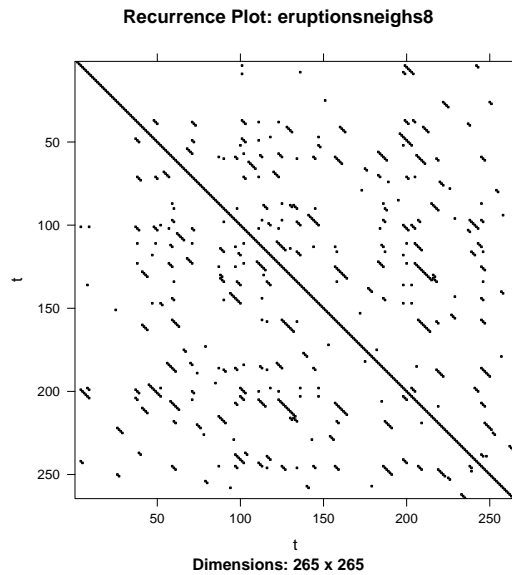


FIGURE 18. Recurrence Plot. Example case: Old Faithful Geyser eruptions.  
Dim=8. Time used: 2.526 sec.

**5.2. Geyser Eruptions: Comparison by Dimension.** For comparison, recurrence plots for the Geyser data with varying dimension are in Figure 19 on the next page

**5.3. Geyser Waiting.**

---

```
Input
plotsignal(faithful$waiting)
```

---

See Figure 20 on the facing page,

---

```
Input
waitingtakens <- local.buildTakens( time.series=faithful$waiting,embedding.dim=4,time.lag=4)
statepairs(waitingtakens)
```

---

See Figure 21 on page 18

---

```
Input
waitingneighs<-local.findAllNeighbours(waitingtakens, radius=16)
save(waitingneighs, file="waitingneighs.Rdata")
```

---



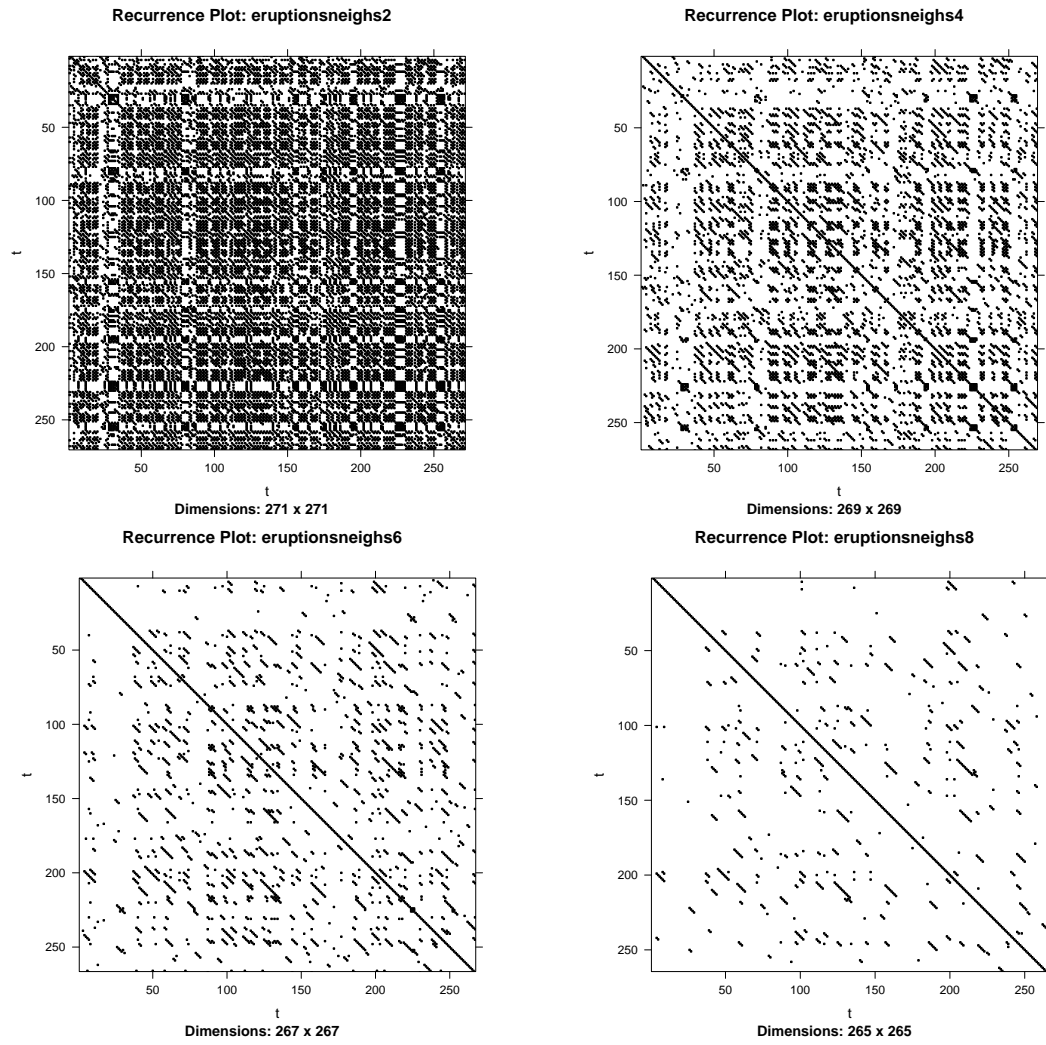


FIGURE 19. Recurrence Plot. Example case: Old Faithful Geyser eruptions. Dim=2, 4, 6, 8.

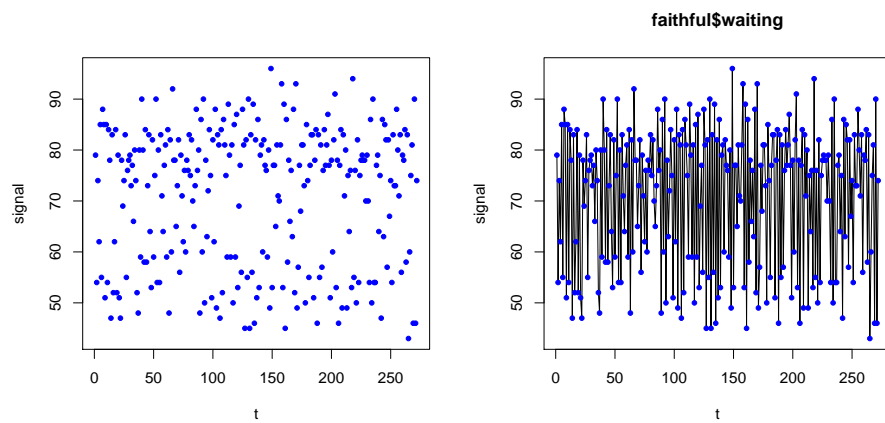


FIGURE 20. Example case: Old Faithful Geyser waiting. Signal and linear interpolation. Time used: 2.73 sec.

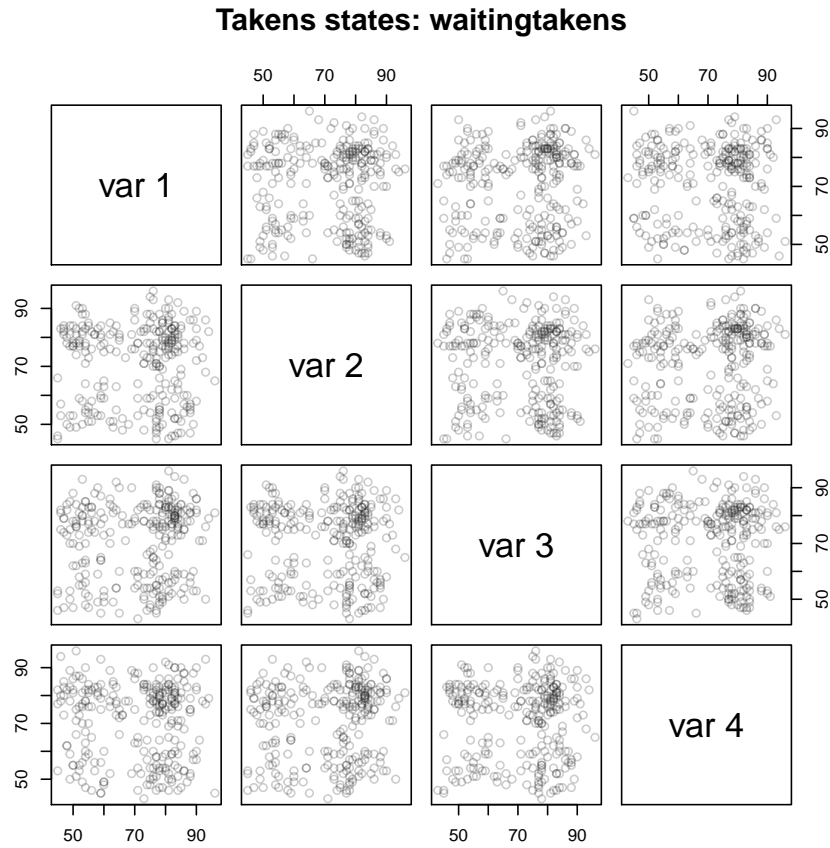


FIGURE 21. Example case: Old Faithful Geyser waiting. Time used: 0.255 sec.

---

Input

---

```
load(file="waitingneighs.RData")
local.recurrencePlotAux(waitingneighs)
```

## 6. CASE STUDY: HRV DATA

---

Input

---

```
library(RHRV)
load("/data/pulse/rhrv/pkg/data/HRVData.rda")
load("/data/pulse/rhrv/pkg/data/HRVProcessedData.rda")
#####
### code chunk number 1: creation
#####
hrv.data = CreateHRVData()
hrv.data = SetVerbose(hrv.data, TRUE )
#####
### code chunk number 3: loading
#####
hrv.data = LoadBeatAscii(hrv.data, "example.beats",
  RecordPath = "/data/pulse/rhrv/tutorial/beatsFolder")
```

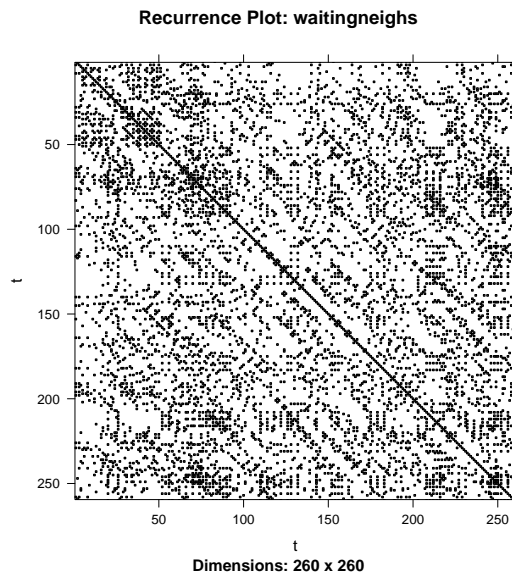


FIGURE 22. Recurrence Plot. Example case: Old Faithful Geyser waiting. Time used: 22.408 sec.

---

Output

```

** Loading beats positions for record: example.beats **
Path: /data/pulse/rhrv/tutorial/beatsFolder
Scale: 1
Date: 01/01/1900
Time: 00:00:00
Number of beats: 17360

```

---

Input

```

# RecordPath = "beatsFolder")

```

```

#####
### code chunk number 4: derivating
#####
hrv.data = BuildNIHR(hrv.data)

```

---

Output

```

** Calculating non-interpolated heart rate **
Number of beats: 17360

```

---

Input

---

Input

```

plotsignal(hrv.data$Beat$RR)

```

See Figure 23 on the following page,

---

Input

**ToDo:** We l  
lies at appro  
2\*RR. Coul  
an artefact  
processing,  
too many in

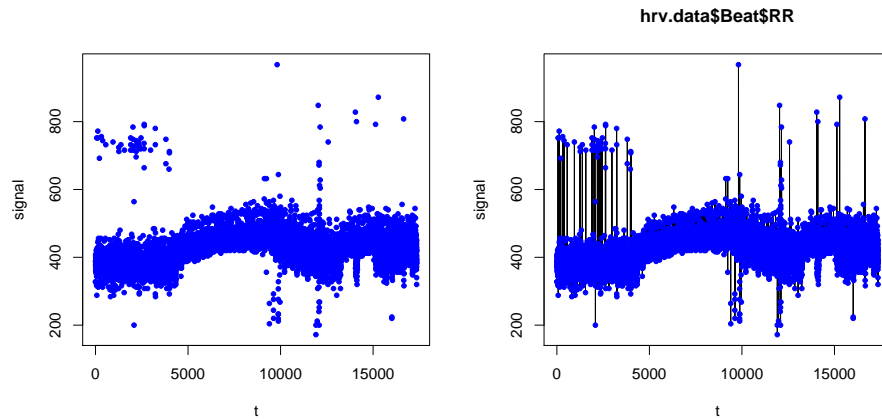


FIGURE 23. Example case: RHRV tutorial. Signal and linear interpolation.

```
hrvRRtakens4 <- local.buildTakens( time.series=hrv.data$Beat$RR[1:nsignal],embedding.dim=4,time.lag=1)
statepairs(hrvRRtakens4)
```

See Figure 24 on the next page

---

```
statepairs(hrvRRtakens4, rank=TRUE)
```

---

See Figure 25 on page 22

---

```
hrvRRneighs4 <-local.findAllNeighbours(hrvRRtakens4, radius=16)
save(hrvRRneighs4, file="hrvRRneighs4.Rdata")
```

---

Time used: 0.022 sec.

---

```
load(file="hrvRRneighs4.RData")
local.recurrencePlotAux(hrvRRneighs4)
```

---

We should expect the breathing rhythm, so a time lag in the order of 10 is to be expected.

## 6.1. RHRV: Comparison by Dimension.

---

```
hrvRRtakens2 <- local.buildTakens( time.series=hrv.data$Beat$RR[1:nsignal],embedding.dim=2,time.lag=1)
hrvRRneighs2 <-local.findAllNeighbours(hrvRRtakens2, radius=16)
save(hrvRRneighs2, file="hrvRRneighs2.Rdata")
```

---

Time used: 0.042 sec.

---

```
load(file="hrvRRneighs2.RData")
local.recurrencePlotAux(hrvRRneighs2)
```

---

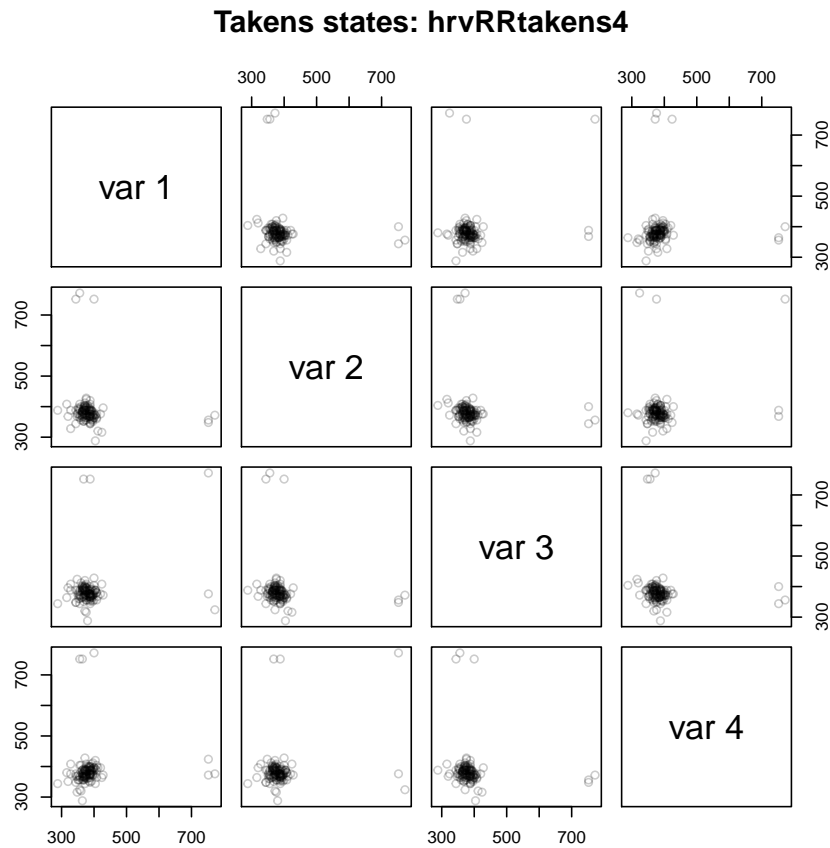


FIGURE 24. Example case: RHRV tutorial. Time used: 0.189 sec.

Time used: 10.85 sec.

---

Input

```
hrvRRtakens6 <- local.buildTakens( time.series=hrv.data$Beat$RR[1:nsignal],embedding.dim=6,time.lag=1)
hrvRRneighs6 <-local.findAllNeighbours(hrvRRtakens6, radius=16)
save(hrvRRneighs6, file="hrvRRneighs6.Rdata")
```

Time used: 0.039 sec.

---

Input

```
load(file="hrvRRneighs6.Rdata")
local.recurrencePlotAux(hrvRRneighs6)
```

Dim=6. Time used: 1.128 sec.

---

Input

```
hrvRRtakens8 <- local.buildTakens( time.series=hrv.data$Beat$RR[1:nsignal],embedding.dim=8,time.lag=1)
hrvRRneighs8 <-local.findAllNeighbours(hrvRRtakens8, radius=32)
save(hrvRRneighs8, file="hrvRRneighs8.Rdata")
```

Time used: 0.043 sec.

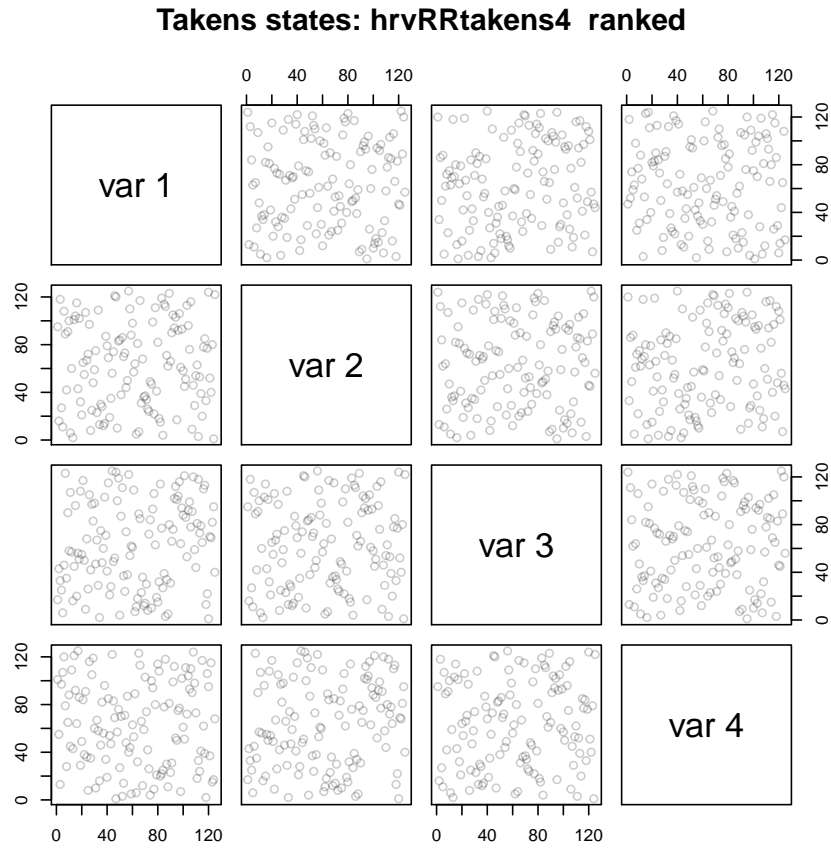


FIGURE 25. Example case: RHRV tutorial. Ranked data. Time used: 0.424 sec.

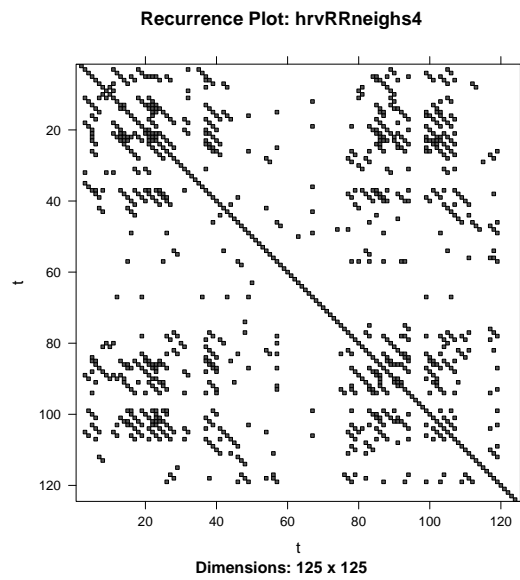


FIGURE 26. Recurrence Plot. Example case: RHRV tutorial. Dim=4. Time used: 3.261 sec.

---

Input

---

```
load(file="hrvRRneighs8.RData")
local.recurrencePlotAux(hrvRRneighs8)
```

Dim=8. Time used: 8.043 sec.

---

Input

---

```
hrvRRtakens12 <- local.buildTakens( time.series=hrv.data$Beat$RR[1:nsignal],embedding.dim=2,time.lag=1)
hrvRRneighs2 <-local.findAllNeighbours(hrvRRtakens2, radius=16)
save(hrvRRneighs2, file="hrvRRneighs2.Rdata")
```

Time used: 8.1 sec.

---

Input

---

```
load(file="hrvRRneighs2.RData")
local.recurrencePlotAux(hrvRRneighs2)
```

Time used: 10.78 sec.

---

Input

---

```
hrvRRtakens16 <- local.buildTakens( time.series=hrv.data$Beat$RR[1:nsignal],embedding.dim=16,time.lag=1)
hrvRRneighs16 <-local.findAllNeighbours(hrvRRtakens16, radius=16)
save(hrvRRneighs16, file="hrvRRneighs16.Rdata")
```

Time used: 10.821 sec.

---

Input

---

```
load(file="hrvRRneighs16.RData")
local.recurrencePlotAux(hrvRRneighs16)
```

Time used: 0.238 sec.

**6.2. Hart Rate Variation.** Since we are not interested in heart rate (or pulse), but in heart rate variation, a proposal is to use

---

Input

---

```
# source('/data/pulse/rhrv/pkg/R/BuildNIHR2.R', chdir = TRUE)
BuildNIDHR <-
function(HRVData, verbose=NULL) {
#-----
# Obtains instantaneous heart rate variation from beats positions
# D for difference
#-----
  if (!is.null(verbose)) {
    cat(" --- Warning: deprecated argument, using SetVerbose() instead ---\n    --- See help")
    SetVerbose(HRVData,verbose)
  }

  if (HRVData$Verbose) {
    cat("** Calculating non-interpolated heart rate differences **\n")
  }

  if (is.null(HRVData$Beat$Time)) {
    cat(" --- ERROR: Beats positions not present... Impossible to calculate Heart Rate!! -")
  }
}
```

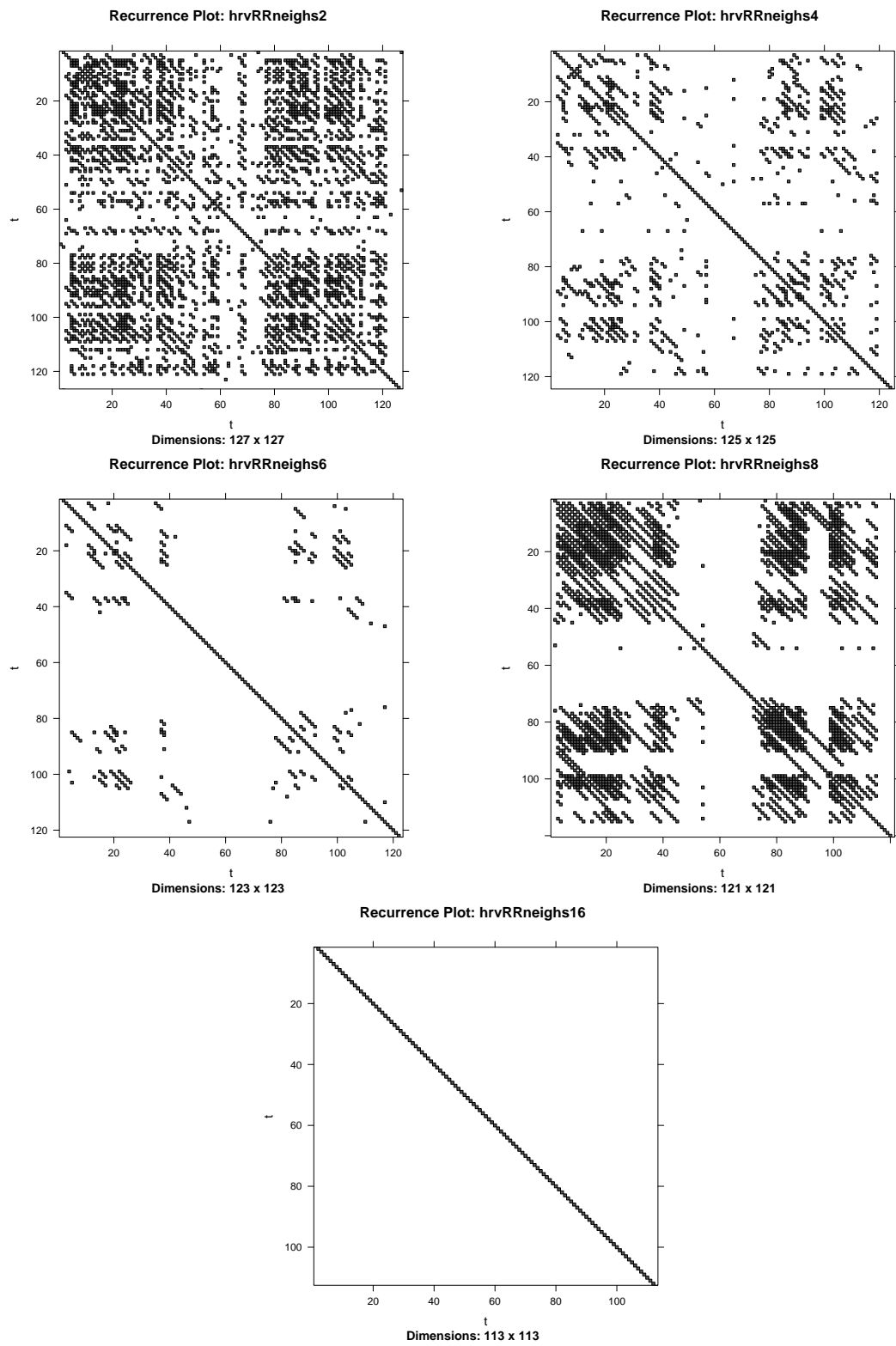


FIGURE 27. Recurrence Plot. Example case: RHRV tutorial. Dim=2, 4, 6, 8. Time used: 0.239 sec.



```

        return(HRVData)
    }

    NBeats=length(HRVData$Beat$Time)
    if (HRVData$Verbose) {
        cat("    Number of beats:",NBeats,"\n");
    }

    #using NA, not constant extrapolation as else in RHRV
    #drr=c(NA,NA,1000.0*diff(HRVData$Beat$Time, lag=1 , differences=2))
    HRVData$Beat$dRR=c(NA, NA,
        1000.0*diff(HRVData$Beat$Time, lag=1, differences=2))

    HRVData$Beat$avRR=(c(NA,HRVData$Beat$dRR[-1])+HRVData$Beat$dRR)/2

    return(HRVData)
}
as

```

---

```

                                Output
function (object, Class, strict = TRUE, ext = possibleExtends(thisClass,
    Class))
{
    if (.identC(Class, "double"))
        Class <- "numeric"
    thisClass <- .class1(object)
    if (.identC(thisClass, Class) || .identC(Class, "ANY"))
        return(object)
    where <- .classEnv(thisClass, mustFind = FALSE)
    coerceFun <- getGeneric("coerce", where = where)
    coerceMethods <- .getMethodsTable(coerceFun, environment(coerceFun),
        inherited = TRUE)
    asMethod <- .quickCoerceSelect(thisClass, Class, coerceFun,
        coerceMethods, where)
    if (is.null(asMethod)) {
        sig <- c(from = thisClass, to = Class)
        asMethod <- selectMethod("coerce", sig, optional = TRUE,
            useInherited = FALSE, fdef = coerceFun, mlist = getMethodsForDispatch(coerceFun))
        if (is.null(asMethod)) {
            canCache <- TRUE
            inherited <- FALSE
            if (is(object, Class)) {
                ClassDef <- getClassDef(Class, where)
                if (identical(ext, FALSE))
                    stop(sprintf("internal problem in as(): %s is(object, \"%s\") is TRUE, but the metadata
                        dQuote(thisClass), Class), domain = NA)
                else if (identical(ext, TRUE))
                    asMethod <- .makeAsMethod(quote(from), TRUE,
                        Class, ClassDef, where)
            } else {
                test <- ext@test
                asMethod <- .makeAsMethod(ext@coerce, ext@simple,
                    Class, ClassDef, where)
                canCache <- (!is(test, "function")) || identical(body(test),
                    TRUE)
            }
        }
    }
    if (is.null(asMethod) && extends(Class, thisClass)) {
        ClassDef <- getClassDef(Class, where)
    }
}

```

```

        asMethod <- .asFromReplace(thisClass, Class,
                                   ClassDef, where)
    }
    if (is.null(asMethod)) {
        asMethod <- selectMethod("coerce", sig, optional = TRUE,
                                c(from = TRUE, to = FALSE), fdef = coerceFun,
                                mlist = coerceMethods)
        inherited <- TRUE
    }
    else if (canCache)
        asMethod <- .asCoerceMethod(asMethod, thisClass,
                                    ClassDef, FALSE, where)
    if (is.null(asMethod))
        stop(gettextf("no method or default for coercing %s to %s",
                      dQuote(thisClass), dQuote(Class)), domain = NA)
    else if (canCache) {
        cacheMethod("coerce", sig, asMethod, fdef = coerceFun,
                    inherited = inherited)
    }
}
}
if (strict)
    asMethod(object)
else asMethod(object, strict = FALSE)
}
<bytecode: 0x10b6ae588>
<environment: namespace:methods>

```

---

*Input*

---

```
hrv.data <- BuildNIDHR(hrv.data)
```

---

*Input*

---

```

** Calculating non-interpolated heart rate differences **
Number of beats: 17360

```

---

*Output*

---

```
HRRV <- hrv.data$Beat$dRR/hrv.data$Beat$avRR
```

---

*Input*

---

These are the displays we used before, now for HRV:

```
plotsignal(HRRV)
```

---

*Input*

---

See Figure 28 on the next page,

```

hrvRRVtakens4 <- local.buildTakens( time.series=HRRV[1:nsignal], embedding.dim=4,time.lag=1)
statepairs(hrvRRVtakens4)

```

---

*Input*

---

See Figure 29 on the facing page

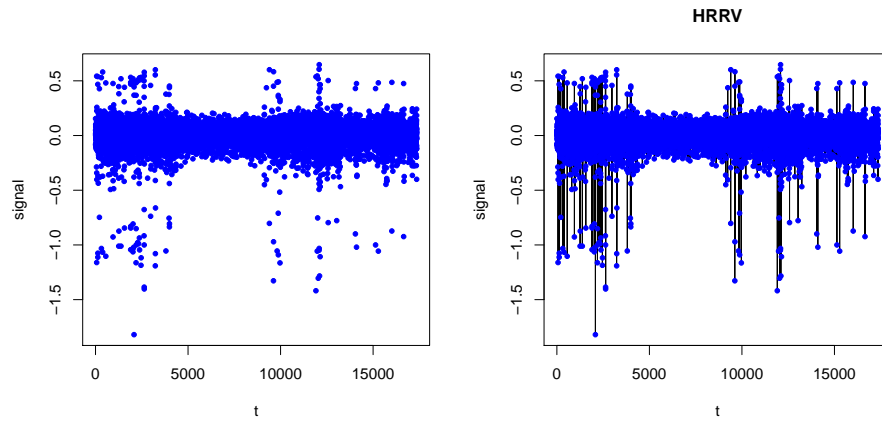


FIGURE 28. Example case: RHRV tutorial. Signal and linear interpolation.

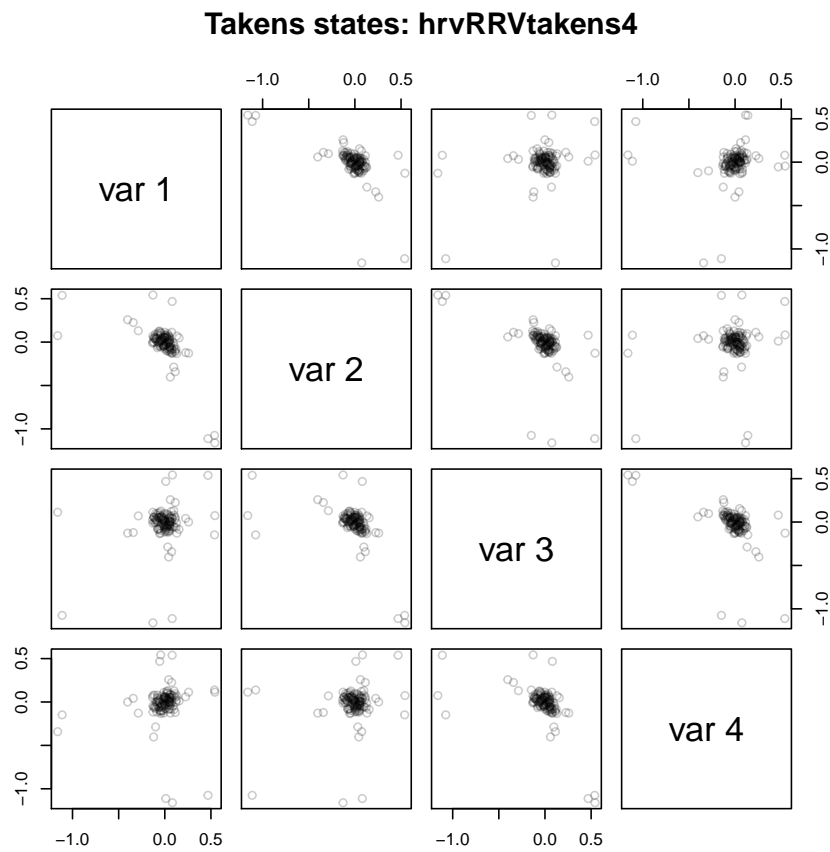


FIGURE 29. Example case: RHRV tutorial. Time used: 0.198 sec.

---

`statepairs(hrvRRVtakens4, rank=TRUE)` *Input*

See Figure 30 on the next page

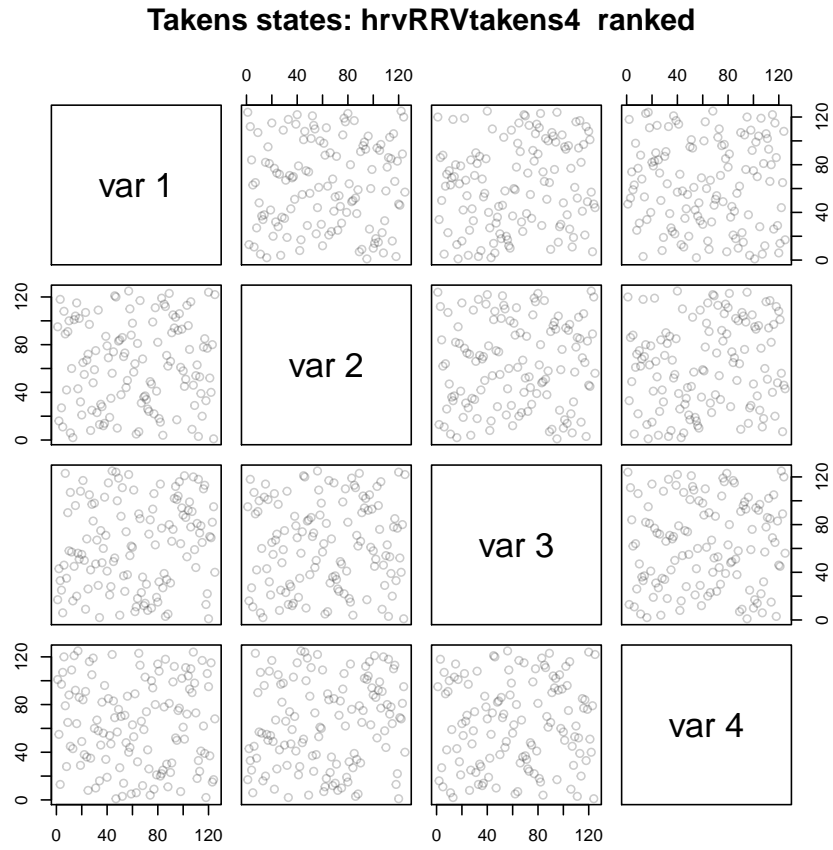


FIGURE 30. Example case: RHRV tutorial. Ranked data. Time used: 0.424 sec.

## REFERENCES

- ECKMANN, JEAN-PIERRE, KAMPHORST, S OLIFFSON, & RUELLE, DAVID. 1987. Recurrence plots of dynamical systems. *Europhys. Lett*, **4**(9), 973–977.

## INDEX

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R session info:

Total Sweave time used: 175.707 sec.

- R version 3.0.2 (2013-09-25), x86\_64-apple-darwin10.8.0
- Locale: en\_GB.UTF-8/en\_GB.UTF-8/en\_GB.UTF-8/C/en\_GB.UTF-8/en\_GB.UTF-8
- Base packages: base, datasets, graphics, grDevices, methods, stats, tcltk, utils
- Other packages: leaps 2.9, locfit 1.5-9.1, MASS 7.3-29, Matrix 1.1-2, mgcv 1.7-27, nlme 3.1-113, nonlinearTseries 0.2, rgl 0.93.996, RHRV 4.0, sintro 0.1-3, tkrplot 0.0-23, TSA 1.01, tseries 0.10-32, waveslim 1.7.3
- Loaded via a namespace (and not attached): grid 3.0.2, lattice 0.20-25, quadprog 1.5-5, tools 3.0.2, zoo 1.7-11

L<sup>A</sup>T<sub>E</sub>X information:

textwidth: 6.00612in      linewidth: 6.00612in  
textheight: 9.21922in

CVS/Svn repository information:

```
$Source: /u/math/j40/cvsroot/lectures/src/dataanalysis/Rnw/recurrence.Rnw,v $  
$HeadURL: /u/math/j40/cvsroot/lectures/src/dataanalysis/Rnw/recurrence.Rnw,v $  
$Revision: 1.2 $  
$Date: 2014/02/05 20:05:07 $  
$Name: $  
$Author: j40 $
```

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