# Package 'synchrony'

# November 9, 2012

Type Package

The Tools for computing spatial, temporal, and spatiotemporal statistics	
Version 0.1	
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<b>Description</b> Tools for computing spatial, temporal, and spatiotemporal statistics	
License GPL (>=2)	
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## **Description**

Tools for computing spatial, temporal, and spatiotemporal statistics

## **Details**

Package: synchrony
Type: Package
Version: 0.1
Date: 2012-11-06

License: GPL (>=2)

URL: http://cran.r-project.org/package=synchrony

LazyLoad: yes

# Author(s)

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Maintainer: Tarik C. Gouhier (tarik.gouhier@gmail.com)

#### References

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Vasseur, D. A. 2007. Environmental colour intensifies the Moran effect when population dynamics are spatially heterogeneous. *Oikos* 116:1726-1736.

Zar, J. H. 1999. Biostatistical Analysis, Fourth edition. Prentice-Hall, Inc., Upper Saddle River, NJ.

#### **Examples**

```
## Compute phase synchrony
t1=cbind(1:100, runif(100))
t2=cbind(1:100, runif(100))
sync=phase.sync(t1, t2)
## Distribution of phase difference
hist(sync$deltaphase$mod_phase_diff_2pi)
## Compute concordant peaks
p=common.peaks.signif(t1, t2)
## Find proportion of time steps where both time series peak together
## Plot (null) distribution of proportion of time steps where both time
## series peak together
hist(p$rand)
## p-value of observed value
p$pval
## Compute Kendall's W
data(bird.traits)
(w=kendall.w(bird.traits))
## Community matrix for 20 species undergoing random fluctuations
comm.rand=matrix(runif(100), nrow=5, ncol=20)
community.sync(comm.rand)
community.sync.signif(comm.rand, nrands=100)$pval
## Community matrix for 20 species undergoing synchronized fluctuations
comm.corr=matrix(rep(comm.rand[,1], 20), nrow=5, ncol=20)
community.sync(comm.corr)
community.sync.signif(comm.corr, nrands=100)$pval
```

bird.traits

bird trait dataset

# **Description**

Contains the wing length, tail length, and bill length from 12 birds

## Usage

```
data(bird.traits)
```

#### **Format**

A data frame with 12 observations (birds) on the following 3 variables.

```
wing.length a numeric vector containing wing length in cm
tail.length a numeric vector containing tail length in cm
bill.length a numeric vector containing bill length in cm
```

#### **Details**

```
Dataset from Zar (1999; page 444)
```

#### **Source**

Zar, J. H. 1999. Biostatistical Analysis, Fourth edition. Prentice-Hall, Inc., Upper Saddle River, NJ.

## **Examples**

```
data(bird.traits)
(w=kendall.w(bird.traits))
```

common.peaks.signif

Find proportion of common peaks/troughs and compute its signifi-

## **Description**

Calculates the proportion of local minima/maxima common to both time series and computes its significance by randomly shuffling the time series

#### Usage

```
common.peaks.signif (t1, t2, nrands = 999)
```

# Arguments

t1	time series 1 in matrix format (n rows x 2 columns). The first column should contain the time steps and the second column should contain the values.
t2	time series 2 in matrix format (n rows $x$ 2 columns). The first column should contain the time steps and the second column should contain the values.
nrands	number of randomizations. Default is 999.

#### Value

## Returns a list containing:

pval	p-value computed by randomly shuffling both time series nrands times
rands	proportion of local minima/maxima common to both time series for each randomization
peaks	proportion of local minima/maxima common to both time series in the observed dataset
locations	locations/indices of local minima/maxima common to both time series in the

observed dataset

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#### Author(s)

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#### References

Buonaccorsi, J. P., J. S. Elkinton, S. R. Evans, and A. M. Liebhold. 2001. Measuring and testing for spatial synchrony. Ecology 82:1668-1679.

## See Also

```
peaks and find.minmax
```

#### **Examples**

```
t1=cbind(1:100, runif(100))
t2=cbind(1:100, runif(100))
p=common.peaks.signif(t1, t2, nrands=100)
## Find proportion of time steps where both time series peak together
p$peaks
## Plot (null) distribution of proportion of time steps where both time series
## peak together
hist(p$rand)
## p-value of observed value
p$pval
```

community.sync

Compute community-wide synchrony

## **Description**

Compute community-wide synchrony. If all species fluctuate in perfect unison, the communitywide synchrony will be 1. If species undergo uncorrelated fluctuations, the community-wide synchrony will be 0.

## Usage

```
community.sync (comm.matrix)
```

## **Arguments**

comm.matrix

community matrix in wide format where each row contains the abundance at each time step and each column corresponds to a different species.

#### **Details**

Loreau and de Mazancourt (2008) show that community-wide synchrony  $\varphi$  can be quantified by computing the temporal variance  $\sigma_{x_T}^2$  of the community time series  $x_T(t) = \sum x_i(t)$  and the sum of the temporal standard deviation of the time series across all species  $\left(\sum \sigma_{x_i}\right)^2$  such that:  $\varphi = \frac{\sigma_{x_T}^2}{\left(\sum \sigma_{x_i}\right)^2}$ 

$$\varphi = \frac{\sigma_{x_T}}{\left(\sum \sigma_{x_i}\right)^2}$$

#### Value

Returns community-wide synchrony  $\varphi$ 

#### Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com)

#### References

Loreau, M., and C. de Mazancourt. 2008. Species synchrony and its drivers: Neutral and nonneutral community dynamics in fluctuating environments. The American Naturalist 172:E48-E66.

## **Examples**

```
## Community matrix for 20 species undergoing random fluctuations
comm.rand=matrix(runif(100), nrow=5, ncol=20)
community.sync(comm.rand)
## Community matrix for 20 species undergoing synchronized fluctuations
comm.corr=matrix(rep(comm.rand[,1], 20), nrow=5, ncol=20)
community.sync(comm.corr)
## Compare this metric to Kendall's W
data(bird.traits)
kendall.w(bird.traits)
community.sync(bird.traits)
```

community.sync.signif Compute significance of community-wide synchrony via Monte Carlo randomizations

## **Description**

Compute the significance of community-wide synchrony using Monte Carlo randomizations. If all species fluctuate in perfect unison, the community-wide synchrony will be 1. If species undergo uncorrelated fluctuations, the community-wide synchrony will be 0.

#### Usage

```
community.sync.signif (comm.matrix, nrands = 999)
```

#### **Arguments**

community matrix in wide format where each row contains the abundance at comm.matrix

each time step and each column corresponds to a different species.

nrands number of randomizations to perform (default is 999)

#### **Details**

Loreau and de Mazancourt (2008) show that community-wide synchrony  $\varphi$  can be quantified by computing the temporal variance  $\sigma_{x_T}^2$  of the community time series  $x_T(t) = \sum x_i(t)$  and the sum of the temporal standard deviation of the time series across all species  $(\sum \sigma_{x_i})^2$  such that:  $\varphi = \frac{\sigma_{x_T}^2}{(\sum \sigma_{x_i})^2}$ 

$$\varphi = \frac{\sigma_{x_T}^-}{\left(\sum \sigma_{x_i}\right)^2}$$

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#### Value

Returns a named list containing:

obs the observed community synchrony

rands the community synchrony value of the nrands randomizations

pval p-value of observed community synchrony

## Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com)

#### References

Loreau, M., and C. de Mazancourt. 2008. Species synchrony and its drivers: Neutral and nonneutral community dynamics in fluctuating environments. *The American Naturalist* 172:E48-E66.

#### See Also

```
community.sync
```

#### **Examples**

```
## Community matrix for 20 species undergoing random fluctuations
comm.rand=matrix(runif(100), nrow=5, ncol=20)
community.sync.signif(comm.rand, nrands=20)$pval
## Community matrix for 20 species undergoing synchronized fluctuations
comm.corr=matrix(rep(comm.rand[,1], 20), nrow=5, ncol=20)
community.sync.signif(comm.corr, nrands=20)$pval
## On "real" data
data(bird.traits)
community.sync.signif(bird.traits, nrands=20)$pval
```

coord2dist coord2dist

#### **Description**

Calculate distance between all pairs of sites

# Usage

```
coord2dist (coords, is.latlon = TRUE, lower.tri = TRUE)
```

## **Arguments**

coords n x 4 matrix of coordinates consisting of lat or y, lon or x pairs for each each site

is.latlon are coordinates latitudes/longitudes? Default is TRUE

lower.tri Return lower triangular part of the distance matrix? Default is TRUE

#### Value

Returns the distance between all pairs of sites

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## Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com)

## **Examples**

```
coords=rbind(c(32, -125), c(43, -130))
## Compute great circle distance
coord2dist(coords)
```

find.minmax

Find min/max of a time series

## **Description**

Find local minima and maxima of a time series

# Usage

```
find.minmax (timeseries)
```

# Arguments

timeseries

time series in matrix format (n rows  $x\ 2$  columns). The first column should contain the time steps and the second column should contain the values.

## Value

Returns a list containing:

```
mins n x 2 matrix containing the time steps and the local min values maxs n x 2 matrix containing the time steps and the local max values
```

#### Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com)

## See Also

```
find.minmax.ind
```

```
t1=cbind(1:100, runif(100))
min.max=find.minmax(t1)
min.max$maxs
plot (t1, t="1")
points (min.max$mins, col="blue", bg="blue", pch=19)
points (min.max$maxs, col="red", bg="red", pch=19)
```

find.minmax.ind

find.minmax.ind

Find indices of local minima or maxima of a time series

## **Description**

Find indices of local minima or maxima of a time series

## Usage

```
find.minmax.ind (timeseries, mins = FALSE)
```

## **Arguments**

time series in matrix format (n rows x 2 columns). The first column should

contain the time steps and the second column should contain the values.

mins find local minima (mins=TRUE) or maxima (mins=FALSE). Default is FALSE.

## Value

Returns index of local minima or maxima

#### Note

This is the low-level function used by find.minmax. The optimized version of this function is based on code posted by Ben Bolker on StackOverflow.

# Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com)

#### See Also

```
find.minmax
```

```
t1=cbind(1:100, runif(100))
## Find local maxima
maxs=find.minmax.ind(t1)
## Find local minima
mins=find.minmax.ind(t1, mins=TRUE)
```

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kendall.w

Kendall's W

#### **Description**

Compute Kendall's coefficient of concordance (W)

#### Usage

```
kendall.w (data)
```

#### **Arguments**

data

matrix in wide format where each row represents a different sample and each column represents a different variable.

#### **Details**

Kendall's W is a non-parametric statistic that ranges from 0 to 1 and measures the level of agreement between multiple variables. When the number of observations n>10, its significance can be determined by using a  $\chi^2$  distribution with df=n-1. Kendall's W is often used to measure the degree of synchrony among different locations.

#### Value

Returns a named list containing:

w.uncorrected Kendall's W uncorrected for tied ranks
w.corrected Kendall's W corrected for tied ranks

pval p-value of Kendall's W

spearman.corr Spearman's ranked correlation

#### Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com)

#### References

Buonaccorsi, J. P., J. S. Elkinton, S. R. Evans, and A. M. Liebhold. 2001. Measuring and testing for spatial synchrony. *Ecology* 82:1668-1679.

Gouhier, T. C., and F. Guichard. 2007. Local disturbance cycles and the maintenance of spatial heterogeneity across scales in marine metapopulations. *Ecology* 88:647-657.

Gouhier, T. C., F. Guichard, and A. Gonzalez. 2010. Synchrony and stability of food webs in metacommunities. *The American Naturalist* 175:E16-E34.

Zar, J. H. 1999. Biostatistical Analysis, Fourth edition. Prentice-Hall, Inc., Upper Saddle River, NJ.

```
data(bird.traits)
(w=kendall.w(bird.traits))
```

latlon2dist

latlon2dist

latlon2dist

## **Description**

Calculate distance between a pair of coordinates

## Usage

```
latlon2dist (coords)
```

## **Arguments**

coords

4-element vector of coordinates with format: (lat1, lon1, lat2, lon2)

#### Value

Returns the great circle distance distance between the pair of coordinates

#### Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com)

## See Also

coord2dist

## **Examples**

```
coords=c(32, -125, 43, -130)
## Compute great circle distance
latlon2dist(coords)
```

peaks

Find common peaks

# Description

Find the proportion of local minima/maxima common to both time series

#### Usage

```
peaks (t1, t2)
```

#### **Arguments**

t1 time series 1 in matrix format (n rows x 2 columns). The first column should contain the time steps and the second column should contain the values.

time series 2 in matrix format (n rows x 2 columns). The first column should contain the time steps and the second column should contain the values.

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#### Value

Returns a named list containing peaks and locations

peaks proportion of local minima/maxima common to both time series

locations locations/indices of local minima/maxima common to both time series

## Note

This is the low-level function used by common.peaks.signif

#### Author(s)

```
Tarik C. Gouhier (tarik.gouhier@gmail.com)
```

#### References

Buonaccorsi, J. P., J. S. Elkinton, S. R. Evans, and A. M. Liebhold. 2001. Measuring and testing for spatial synchrony. *Ecology* 82:1668-1679.

## See Also

```
common.peaks.signif
```

## **Examples**

```
t1=cbind(1:100, runif(100))
t2=cbind(1:100, runif(100))
p=peaks(t1, t2)
p$peaks
```

peaks.signif

Find proportion of common peaks/troughs and compute its significance

# Description

Calculates the proportion of local minima/maxima common to both time series and computes its significance by randomly shuffling the time series

# Usage

```
peaks.signif (t1, t2, nrands = 999)
```

## Arguments

t1	time series 1 in matrix format (n rows x 2 columns). The first column should contain the time steps and the second column should contain the values.
t2	time series 2 in matrix format (n rows x 2 columns). The first column should contain the time steps and the second column should contain the values.

nrands number of randomizations. Default is 999.

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#### Value

Returns a named list containing:

p-value computed by randomly shuffling both time series nrands times

rands proportion of local minima/maxima common to both time series for each ran-

domization

peaks proportion of local minima/maxima common to both time series in the observed

dataset

locations locations/indices of local minima/maxima common to both time series in the

observed dataset

#### Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com)

#### References

Buonaccorsi, J. P., J. S. Elkinton, S. R. Evans, and A. M. Liebhold. 2001. Measuring and testing for spatial synchrony. *Ecology* 82:1668-1679.

#### See Also

```
peaks and find.minmax
```

# **Examples**

```
t1=cbind(1:100, runif(100))
t2=cbind(1:100, runif(100))
p=peaks.signif(t1, t2)
## Find proportion of time steps where both time series peak together
p$peaks
## Plot (null) distribution of proportion of time steps where both time series
## peak together
hist(p$rand)
## p-value of observed value
p$pval
```

phase.partnered

Phase partnered time series

## **Description**

Create two time series with specific autocorrelation  $\gamma$  and cross-correlation  $\rho$ 

#### Usage

```
phase.partnered (n = 2000, rho = 1, gamma = 1, ts.sd = 0.1, ts.mean = 0)
```

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#### **Arguments**

n	number of time steps in time series. Default is 2000.
rho	cross-correlation between the two time series ( $-1 \le \rho \le 1$ ). Default is 1.
gamma	autocorrelation of each time series. Gamma $(\gamma)$ describes the relationship between frequency $f$ and power $P$ : $P(f)=1/f^\gamma$
	$-2 \le \gamma \le 0$ : blue noise and $0 \le \gamma \le 2$ : red noise. Default is 1.
ts.sd	standard deviation of both time series. Default is 0.1.
ts.mean	mean of both time series. Default is 0.

#### Value

Returns an n x 2 matrix containing the time series

## Author(s)

```
Tarik C. Gouhier (tarik.gouhier@gmail.com)
```

## References

Gouhier, T. C., F. Guichard, and A. Gonzalez. 2010. Synchrony and stability of food webs in metacommunities. *The American Naturalist* 175:E16-E34.

Vasseur, D. A. 2007. Environmental colour intensifies the Moran effect when population dynamics are spatially heterogeneous. *Oikos* 116:1726-1736.

## **Examples**

```
## Positively cross-correlated white noise
pos.corr=phase.partnered(n = 100, rho = 0.7, gamma = 0)
## Negatively cross-correlated white noise
neg.corr=phase.partnered(n = 100, rho = -1, gamma = 0)
par(mfrow=c(2,1))
matplot (pos.corr, t="l", lty=1)
matplot (neg.corr, t="l", lty=1)
```

phase.sync

Phase synchrony of quasi-periodic time series

## **Description**

Compute the phase synchrony between two quasi-periodic time series by quantifying their phase difference at each time step

#### Usage

```
phase.sync (t1, t2, mins = FALSE)
```

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## **Arguments**

t1	time series 1 in matrix format (n rows x 2 columns). The first column should contain the time steps and the second column should contain the values.
t2	time series 2 in matrix format (n rows $x$ 2 columns). The first column should contain the time steps and the second column should contain the values.
mins	use local minima instead of local maxima to compute and then interpolate the phase. Default is FALSE.

## **Details**

Two time series are phase-locked if the relationship between their phases remains constant over time. This function computes the phase of successive local maxima or minima for each time series and then uses linear interpolation to find the phase at time steps that fall between local maxima/minima. A histogram can be used to determine if the distribution of the phase difference at each time step is uniform (indicating no phase locking) or has a clear peak (indicating phase locking).

#### Value

Returns a list containing phases1, phases2, and deltaphase

phases1	n x 3 matrix containing the timestep, value, and phase of the first time series
phases2	n x 3 matrix containing the timestep, value, and phase of the second time series
deltaphase	n x 4 matrix containing the timestep, raw phase difference, phase difference modulus $2\pi$ between 0 and $2\pi$ , phase difference modulus $2\pi$ between $-\pi$ and $\pi$

#### Author(s)

```
Tarik C. Gouhier (tarik.gouhier@gmail.com)
```

#### References

Cazelles, B., and L. Stone. 2003. Detection of imperfect population synchrony in an uncertain world. *Journal of Animal Ecology* 72:953-968.

```
t1=cbind(1:100, runif(100))
t2=cbind(1:100, runif(100))
## Compute and interpolate phases using successive local minima
sync.mins=phase.sync(t1, t2, mins=TRUE)
## Compute and interpolate phases using successive local maxima
sync.maxs=phase.sync(t1, t2)
## Plot distribution of phase difference
hist(sync.mins$deltaphase$mod_phase_diff_2pi)
```

phase.sync.signif

#### **Description**

Compute the significance of phase synchrony between two time series via Monte Carlo randomizations

#### Usage

```
phase.sync.signif (t1, t2, nrands = 999, type = 1, nbreaks = 10, mins = FALSE)
```

## **Arguments**

t1	time series 1 in matrix format (n rows x 2 columns). The first column should contain the time steps and the second column should contain the values.
t2	time series 2 in matrix format (n rows x 2 columns). The first column should contain the time steps and the second column should contain the values.
nrands	number of randomizations to perform (default is 999)
type	flag to indicate whether to compute phase difference modulus $2\pi$ between 0 and $2\pi$ (type=1) or phase difference modulus $2\pi$ between $-\pi$ and $\pi$ . Default is 1.
nbreaks	number of bins to use to group the values in the time series. Default is 10.
mins	use local minima instead of local maxima to compute and the interpolate the phase. Default is FALSE.

## **Details**

This function determines whether two time series are phase locked by randomly shuffling the time series. Specifically, the distribution of the phase difference of the original time series is binned using a histogram and an index of phase locking Q based on Shannon's entropy is computed:  $Q.obs = (S_{max} - S_{obs})/S_{max}$ , where  $S_{obs} = -\sum\limits_{i}^{N} p_i log(p_i)$ ,  $p_i$  represents the proportion of phase differences in each histogram bin, N the total number of bins, and  $S_{max} = log(N)$ . Q.obs = 0 when there is no phase synchrony and Q.obs = 1 when there is perfect phase synchrony. The statistical significance of the phase synchrony Q.obs can then be computed by comparing the observed Q.obs value to the Q values obtained from nrands surrogate time series whose short-term correlations and overall temporal patterns match those of the observed time series. The p-value is then the proportion of surrogate time series whose  $Q \geq Q.obs$ .

#### Value

Returns a named list containing:

Q.obs	Observed Q value
pval	p-value of observed Q.obs
rands	Q values from all randomizations
phases1	n x 3 matrix containing the timestep, value, and phase of the first time series
phases2	n x 3 matrix containing the timestep, value, and phase of the second time series

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deltaphase n x 4 matrix containing the timestep, raw phase difference, phase difference

modulus  $2\pi$  between 0 and  $2\pi$ , phase difference modulus  $2\pi$  between  $-\pi$  and  $\pi$ 

icdf nrands x 2 matrix containing the inverse cumulative distribution of the Q values

computed using the surrogate time series

#### Author(s)

```
Tarik C. Gouhier (tarik.gouhier@gmail.com)
```

#### References

Cazelles, B., and L. Stone. 2003. Detection of imperfect population synchrony in an uncertain world. *Journal of Animal Ecology* 72:953-968.

#### See Also

```
phase.sync and surrogate.ts
```

# Examples

```
t1=cbind(1:100, runif(100))
t2=cbind(1:100, runif(100))
p=phase.sync.signif(t1, t2, nrands=99)
p$pval
hist(p$rands)
plot (p$icdf, t="l")
abline(v=p$Q.obs, col="red", lty=2)
```

pisco.data

PISCO multi-year and spatially-explicit mussel and environmental dataset

#### **Description**

Contains the mean annual chl-a concentration, sea surface temperature, upwelling currents, and mussel abundance at 48 intertidal sites along the West Coast of the United States from 2000-2003.

#### Usage

```
data(pisco.data)
```

## **Format**

A data frame with 192 observations on the following 7 variables.

```
latitude latitude (degrees North)
longitude longitude (degrees West)
chl mean annual remote sensed chlorophyll-a concentration
sst mean annual remote sensed sea surface temperature
upwelling mean annual remote sensed upwelling currents
mussel_abund mean annual mussel cover (Mytilus californianus)
year sampling year
```

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#### References

Gouhier, T. C., F. Guichard, and B. A. Menge. 2010. Ecological processes can synchronize marine population dynamics over continental scales. *Proceedings of the National Academy of Sciences* 107:8281-8286

#### **Examples**

```
data(pisco.data)
```

plot.vario

Plot vario objects

# Description

Plot vario objects

## Usage

# Arguments

x	vario object generated by vario function.
xlab	xlabel of the figure. Default is "Lag distance"
ylab	ylabel of the figure. Default is NULL and will automatically generate the right label
ylim	y-range. Default is NULL and will automatically generate the best range based on the metric
xtype	Use either the discrete bin classes (bins) or the mean distance of the points within each bin (mean.bin.dist) on the x-axis. Default is mean.bin.dist
rug	Plot rug indicating the density of data points? Default is FALSE
pch	Type of points to use when plotting the variogram. Default is 21
col.sig	Border color of points for significant values. Default is black
col.nonsig	Border color of points for non-significant values. Default is black
bg.sig	Background color of points for significant values. Default is black
bg.nonsig	Background color of points for non-significant values. Default is black
alpha	Significance level. Default is 0.05
	other graphical parameters.

# Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com)

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## **Examples**

```
data(pisco.data)
d=subset(pisco.data, subset=year==2000, select=c("latitude", "longitude", "sst"))
semiv=vario(data=d)
moran=vario(data=d, type="moran", nrand=100)
geary=vario(data=d, type="geary", nrand=100)

par(mfrow=c(3,1))
plot(semiv)
plot(moran, bg.sig="blue")
plot(geary, bg.sig="red")
```

plot.variofit

Plot variofit objects

## **Description**

Plot variofit objects

## Usage

## **Arguments**

X	variofit object generated by vario.fit function
xlab	xlabel of the figure. Default is "Lag distance"
ylab	ylabel of the figure. Default is "Variogram"
col.pts	Border color of the points. Default is black
col.line	Color of the fitted variogram. Default is red
pch	Type of points to use when plotting the variogram. Default is 21
	other graphical parameters.

## Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com)

```
## Environmental variogram
data(pisco.data)
d=subset(pisco.data, subset=year==2000, select=c("latitude", "longitude", "upwelling"))
semiv=vario(data=d)
mod.sph=vario.fit(semiv$vario, semiv$mean.bin.dist)
plot(mod.sph)
```

20 surrogate.ts

#### **Description**

Create surrogate time series with the same short-term time correlation and overall temporal pattern as the original time series using the Markov process described by Cazelles and Stones (2003)

## Usage

```
surrogate.ts (ts, distr.ts = NULL, trans.ts = NULL, nbreaks = 10)
```

## **Arguments**

ts	time series in matrix format (n rows x 2 columns). The first column should contain the time steps and the second column should contain the values.
distr.ts	binning of time series values. This parameter must be specified if trans.ts is not set to NULL. Default is NULL.
trans.ts	transition matrix from bin $i$ to bin $j$ . Default is NULL.
nbreaks	number of bins to use to group the time series values. Default is 10.

#### **Details**

The values of the time series  $x_n$  are grouped into nbreak equally-sized bins. The transition matrix  $M_{ij}$  describing the probability of  $x_{n+1}$  belonging to bin j based on  $x_n$  belonging to bin i is defined using the relative frequencies of the data such that:  $M_{ij} = Pr(x_{n+1} \in b_j | x_n \in b_i)$ . The surrogate time series is then constructed by randomly selecting a starting value and randomly selecting the next value from the proper bin based on the transition matrix. This process is repeated until the surrogate time series has the same length as the original time series.

#### Value

Returns a named list containing:

surr.ts surrogate time series in matrix format trans transition matrix  $M_{ij}$ 

distr binning of time series values

#### Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com)

#### References

Cazelles, B., and L. Stone. 2003. Detection of imperfect population synchrony in an uncertain world. *Journal of Animal Ecology* 72:953-968.

#### See Also

```
phase.sync.signif
```

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## **Examples**

```
t1=cbind(1:100, runif(100))
surr.t1=surrogate.ts(ts=t1)
plot(t1, t="1")
lines(surr.t1$surr.ts, col="red")
```

vario vario

# Description

Compute the empirical variogram

# Usage

# Arguments

nbins	Number of bins or lags
extent	Proportion of the spatial extent of the data over which to compute the variogram. Default is 0.5 to limit potentially spurious results due to the limited number of data points at large lag distances.
data	n x m matrix containing y-coordinates (or latitude), x-coordinates (or longitude), and values. The values can either be a single column of observations at each site for univariate variograms or a matrix of observations at each site for multivariate variograms (e.g., to compute spatial synchrony).
data2	n x m matrix containing y-coordinates (or latitude), x-coordinates (or longitude), and values for second variable. The values can either be a single column of observations at each site for univariate variograms or a matrix of observations at each site for multivariate variograms (e.g., to compute spatial synchrony).
is.latlon	Are coordinates latitudes/longitudes? Default is TRUE
centered	Should the variogram be centered by subtracting the regional mean from the value in each bin? Default is FALSE
nrands	Number of randomizations to determine statistical significance of variogram. Default is 0.
type	Type of variogram to compute. Default is semivar for semivariance. Other options include cov for covariance, pearson for Pearson correlation, spearman for Spearman correlation, kendall for Kendall correlation, moran for Moran's I, and geary for Geary's C
mult.test.corr	Correct for multiple tests? Default is FALSE. Other options inlcude holm, hochberg,

sidak, and bonferroni

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#### **Details**

This function can be used to compute univariate correlograms using Moran's I, Geary's C, and the covariance function or variograms using the semivariance function. Multivariate (Mantel) correlograms can also be computed using the covariance function, Pearson's, Spearman's or Kendall's correlation coefficients. Cross-correlograms/variograms between data1 and data2 can be computed with the covariance function, Pearson's, Spearman's or Kendall's correlation coefficients for multivariate variograms and Moran's I, Geary's C, the covariance function, or semivariance for univariate variograms.

#### Value

Returns a named list containing the following variables:

bins Center of each lag/bin
mean.bin.dist Mean distance of each lag/bin

vario Variogram values in each lag/bin npoints Number of points in each lag/bin

pvals p-value for each lag/bin

rands nrands x nbins matrix of randomizations

metric Type of variogram computed

mult.test.corr

Correct for multiple tests?

is.multivar Was the analysis performed on multivariate data?

#### Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com)

#### References

Bjornstad, O. N., and W. Falck. 2001. Nonparametric spatial covariance functions: Estimation and testing. *Environmental and Ecological Statistics* 8:53-70.

Bjornstad, O. N., R. A. Ims, and X. Lambin. 1999. Spatial population dynamics: analyzing patterns and processes of population synchrony. *Trends in Ecology & Evolution* 14:427-432.

Fortin, M. J., and M. R. T. Dale. 2005. Spatial Analysis: A Guide for Ecologists. Cambridge University Press.

#### See Also

```
vario.signif, vario.func
```

```
data(pisco.data)
d=subset(pisco.data, subset=year==2000, select=c("latitude", "longitude", "sst"))
semiv=vario(data=d)
moran=vario(data=d, type="moran", nrands=100)
par(mfrow=c(2,1), mar=c(4.2, 4, 1, 1))
plot(semiv$mean.bin.dist, semiv$vario, xlab="Lag distance (km)", ylab="Semivariance")
plot(moran$mean.bin.dist, moran$vario, xlab="Lag distance (km)", ylab="Moran's I", t="l")
points(moran$mean.bin.dist[moran$pvals >= 0.05], moran$vario[moran$pvals >= 0.05],
```

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```
bg="white", pch=21)
points(moran$mean.bin.dist[moran$pvals < 0.05], moran$vario[moran$pvals < 0.05],</pre>
       bg="black", pch=21)
abline(h=0, lty=2)
## Compute spatial synchrony
d.upw=subset(pisco.data, select=c("latitude", "longitude", "year", "upwelling"))
d.cov=subset(pisco.data, select=c("latitude", "longitude", "year", "mussel_abund"))
## Reshape the data
d.upw.wide=reshape(data=d.upw, idvar=c("latitude", "longitude"), timevar=c("year"),
                   direction="wide")
d.cov.wide=reshape(data=d.cov, idvar=c("latitude", "longitude"), timevar=c("year"),
                   direction="wide")
## Generate variograms
v.upw=vario(nbins=12, data=d.upw.wide, type="pearson", extent=1, nrands=999)
v.cov=vario(nbins=12, data=d.cov.wide, type="pearson", extent=1, nrands=999)
## Fit variograms
v.cov.per=vario.fit(v.cov$vario, v.cov$mean.bin.dist, type="period",
                    start.vals=list(a=1, b=3, c=0))
v.upw.lin=vario.fit(v.upw$vario, v.upw$mean.bin.dist, type="linear")
par(mfrow=c(2,1))
plot(v.cov, xlab="Lag distance (km)", bg.sig="red", col.nonsig="red",
     main="Mussel cover",
     rug=TRUE, ylim=c(-0.3, 0.3))
lines(v.cov$mean.bin.dist, v.cov.per$fit, col="red")
plot(v.upw, xlab="Lag distance (km)", bg.sig="blue", col.nonsig="blue",
     main="Upwelling", rug=TRUE)
lines(v.upw$mean.bin.dist, v.upw.lin$fit, col="blue")
```

vario.fit

vario.fit

## **Description**

Fit model to the empirical variogram

# Usage

#### Arguments

vario	Empirical variogram from emp.vario function
bins	Number of bins or lag distances from emp.vario function
type	Type of variogram model to fit to the data. Default is spherical. Other options are gaussian, nugget, linear, exponential, sill, periodic, and hole
start.vals	Named list containing the start values for the variogram model: c0: nugget, c1: sill, a: spatial range; b: slope; c: frequency

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#### Value

Return a named list containing the following variables:

vario Empirical variogram values

bins Empirical variogram bins/lag distances

AIC AIC score of the model fit

RMSE Root Mean Square Error of the model fit

params Named list containing the best estimates for the model parameters

fit Predicted variogram values from the model fit

nls.success did nls succeed?

#### Note

Selecting proper initial values is critical for fitting a reasonable model to the empirical variogram. If these values are off, nls will fail and fall-back functions will be used to determine the best parameter values that minimize the Root Mean Square Error (RMSE).

#### Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com)

#### See Also

```
vario.signif, vario, vario.func
```

```
## Load data
data(pisco.data)
## Environmental variogram
d=subset(pisco.data, subset=year==2000, select=c("latitude", "longitude", "upwelling"))
semiv=vario(data=d)
plot(semiv, xlab="Lag distance (km)")
mod.sph=vario.fit(semiv$vario, semiv$mean.bin.dist)
mod.exp=vario.fit(semiv$vario, semiv$mean.bin.dist, type="expo")
mod.gau=vario.fit(semiv$vario, semiv$mean.bin.dist, type="gauss")
mod.lin=vario.fit(semiv$vario, semiv$mean.bin.dist, type="lin")
lines(semiv$mean.bin.dist, mod.sph$fit, col="red")
lines(semiv$mean.bin.dist, mod.exp$fit, col="black")
lines(semiv$mean.bin.dist, mod.gau$fit, col="blue")
lines(semiv$mean.bin.dist, mod.lin$fit, col="green")
\label{legend} \begin{tabular}{ll} legend(x="topleft", legend=paste(c("Spherical AIC:", "Exponential AIC:", "Gaussian AIC:", "Linear AIC:"), \end{tabular}
                                      c(format(mod.sph$AIC, dig=2),
                                      format(mod.exp$AIC, dig=2),
                                      format(mod.gau$AIC, dig=2),
       format(mod.lin$AIC, dig=2))), lty=1, col=c("red", "black", "blue", "green"),
       bty="n")
## Correlogram
cover=subset(pisco.data, subset=year==2000, select=c("latitude", "longitude", "mussel_abund"))
moran=vario(data=cover, type="moran")
mod.hol=vario.fit(moran$vario, moran$mean.bin.dist, type="hole", start.vals=list(c0=0.6, a=25, c1=0.01))
```

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vario.func

vario.func

#### **Description**

Compute the empirical variogram values for each bin

#### Usage

#### **Arguments**

type

x First set of sites within bin/lag distance
 y Second set of sites within bin/lag distance
 glob.mean Global mean

glob.sd Global standard deviation glob.N Global number of points

 $\hbox{is.multivar} \qquad \hbox{Is the data multivariate? Default is FALSE} \\$ 

Type of variogram to compute. Default is semivar for semivariance. Other options include cov for covariance, pearson for Pearson correlation, spearman for Spearman correlation, kendall for Kendall correlation, moran for Moran's

I, and geary for Geary's C

#### Value

Return the value.

#### Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com)

#### See Also

```
vario, vario.signif
```

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## **Examples**

## Internal function used by vario

vario.signif vario.signif

# Description

Determine the significance of the empirical variogram via Monte Carlo randomizations

# Usage

# Arguments

nrands	Number of randomizations
bins	Number of bins or lag distances
all.combs	All combinations of pairs of sites
grpdata	Grouped sites based on distance bins
data	n x m matrix containing y-coordinates (or latitude), x-coordinates (or longitude), and values. The values can either be a single column of observations at each site for univariate variograms or a matrix of observations at each site for multivariate variograms (e.g., to compute spatial synchrony).
data2	n x m matrix containing y-coordinates (or latitude), x-coordinates (or longitude), and values. The values can either be a single column of observations at each site for univariate variograms or a matrix of observations at each site for multivariate variograms (e.g., to compute spatial synchrony).
type	Type of variogram to compute. Default is semivar for semivariance. Other options include cov for covariance, pearson for Pearson correlation, spearman for Spearman correlation, kendall for Kendall correlation, moran for Moran's I, and geary for Geary's C
vario	Empirical variogram
glob.mean	Global mean
glob.sd	Global standard deviation
glob.N	Global number of points
is.multivar	Is the data multivariate? Default is FALSE
mult.test.corr	Correct for multiple tests? Default is FALSE. Other options inlcude holm, hochberg, sidak, and bonferroni

vario.signif 27

# Value

Returns a named list containing the following variables:

rands nrands x nbins matrix of randomizations

pvals p-values based on one-tailed test vario Variogram values in each lag/bin

mult.test.corr

Corrected for multiple tests?

# Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com)

# See Also

```
vario, vario.func
```

# **Examples**

## Internal function used by vario

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