

Package ‘fmriAR’

November 3, 2025

Type Package

Title Fast AR and ARMA Noise Whitening for Functional MRI (fMRI)
Design and Data

Version 0.2.0

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Description Lightweight utilities to estimate autoregressive (AR) and
autoregressive moving average (ARMA) noise models from residuals and apply
matched generalized least squares to whiten functional magnetic resonance
imaging (fMRI) design and data matrices. The ARMA estimator follows a
classic 1982 approach <[doi:10.1093/biomet/69.1.181](https://doi.org/10.1093/biomet/69.1.181)>, and a restricted AR
family mirrors workflows described by Cox (2012)
<[doi:10.1016/j.neuroimage.2011.08.056](https://doi.org/10.1016/j.neuroimage.2011.08.056)>.

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Encoding UTF-8

RoxygenNote 7.3.2.9000

Depends R (>= 4.0)

Imports Rcpp, stats

Suggests testthat (>= 3.0.0), knitr, rmarkdown, abind, withr

LinkingTo Rcpp, RcppArmadillo

SystemRequirements OpenMP (optional)

Config/testthat/edition 3

VignetteBuilder knitr

URL <https://bbuchsbaum.github.io/fmriAR/>

NeedsCompilation yes

Repository CRAN

Date/Publication 2025-11-03 10:10:02 UTC

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acorr_diagnostics *Autocorrelation diagnostics for residuals*

Description

Autocorrelation diagnostics for residuals

Usage

```
acorr_diagnostics(
  resid,
  runs = NULL,
  max_lag = 20L,
  aggregate = c("mean", "median", "none")
)
```

Arguments

resid	Numeric matrix (time x voxels), typically whitened residuals.
runs	Optional run labels.
max_lag	Maximum lag to evaluate.
aggregate	Aggregation across voxels: "mean", "median", or "none".

Value

List of autocorrelation values and nominal confidence interval.

Examples

```
# Generate example residuals with some autocorrelation
n_time <- 200
n_voxels <- 50
resid <- matrix(rnorm(n_time * n_voxels), n_time, n_voxels)

# Add some AR(1) structure
for (v in 1:n_voxels) {
```

```
resid[, v] <- filter(resid[, v], filter = 0.3, method = "recursive")
}

# Check autocorrelation
acorr_check <- acorr_diagnostics(resid, max_lag = 10, aggregate = "mean")

# Examine lag-1 autocorrelation
lag1_acorr <- acorr_check$acf[2] # First element is lag-0 (always 1)
```

afni_restricted_plan *Build an AFNI-style restricted AR plan from root parameters*

Description

Build an AFNI-style restricted AR plan from root parameters

Usage

```
afni_restricted_plan(
  resid,
  runs = NULL,
  parcels = NULL,
  p = 3L,
  roots,
  estimate_ma1 = TRUE,
  exact_first = TRUE
)
```

Arguments

resid	(n x v) residual matrix (used only if estimate_ma1=TRUE)
runs	integer vector length n (optional)
parcels	integer vector length v (optional; if provided, plan pooling='parcel')
p	either 3 or 5
roots	either a single list with elements named as needed - for p=3: list(a, r1, t1, vrt = 1.0) - for p=5: list(a, r1, t1, r2, t2, vrt = 1.0) or a named list of such lists keyed by parcel id (character) for per-parcel specs.
estimate_ma1	logical, if TRUE estimate MA(1) on AR residuals to mimic AFNI's additive white
exact_first	apply exact AR(1) scaling at segment starts (harmless here; default TRUE)

Value

An fmriAR_plan with method = "afni" that can be supplied to [whiten_apply\(\)](#).

Examples

```
NULL
```

fit_noise*Fit an AR/ARMA noise model (run-aware) and return a whitening plan***Description**

Fit an AR/ARMA noise model (run-aware) and return a whitening plan

Usage

```
fit_noise(
  resid = NULL,
  Y = NULL,
  X = NULL,
  runs = NULL,
  method = c("ar", "arma"),
  p = "auto",
  q = 0L,
  p_max = 6L,
  exact_first = c("ar1", "none"),
  pooling = c("global", "run", "parcel"),
  parcels = NULL,
  parcel_sets = NULL,
  multiscale = c("pacf_weighted", "acvf_pooled"),
  ms_mode = NULL,
  p_target = NULL,
  beta = 0.5,
  hr_iter = 0L,
  step1 = c("burg", "yw"),
  parallel = FALSE
)
```

Arguments

<code>resid</code>	Numeric matrix (time x voxels) of residuals from an initial OLS fit.
<code>Y</code>	Optional data matrix used to compute residuals when <code>resid</code> is omitted.
<code>X</code>	Optional design matrix used with <code>Y</code> to compute residuals.
<code>runs</code>	Optional integer vector of run identifiers.
<code>method</code>	Either "ar" or "arma".
<code>p</code>	AR order (integer or "auto" if <code>method == "ar"</code>).
<code>q</code>	MA order (integer).
<code>p_max</code>	Maximum AR order when <code>p = "auto"</code> .
<code>exact_first</code>	Apply exact AR(1) scaling at segment starts ("ar1" or "none").
<code>pooling</code>	Combine parameters across runs or parcels ("global", "run", "parcel").

parcels	Integer vector (length = ncol(resid)) giving fine parcel memberships when pooling = "parcel".
parcel_sets	Optional named list with entries coarse, medium, fine of equal length specifying nested parcel labels for multi-scale pooling.
multiscale	Multi-scale pooling mode when parcel_sets is supplied ("pacf_weighted" or "acvf_pooled"), or TRUE/FALSE to toggle pooling.
ms_mode	Explicit multiscale mode when multiscale is logical.
p_target	Target AR order for multi-scale pooling (defaults to p_max).
beta	Size exponent for multi-scale weights (default 0.5).
hr_iter	Number of Hannan–Rissanen refinement iterations for ARMA.
step1	Preliminary high-order AR fit method for HR ("burg" or "yw").
parallel	Reserved for future parallel estimation (logical).

Value

An object of class fmriAR_plan used by [whiten_apply\(\)](#).

Examples

```
# Generate example data with AR(1) structure
n_time <- 200
n_voxels <- 50
phi_true <- 0.5

# Simulate residuals with AR(1) structure
resid <- matrix(0, n_time, n_voxels)
for (v in 1:n_voxels) {
  e <- rnorm(n_time)
  resid[1, v] <- e[1]
  for (t in 2:n_time) {
    resid[t, v] <- phi_true * resid[t-1, v] + e[t]
  }
}

# Fit AR model
plan <- fit_noise(resid, method = "ar", p = 1)

# With multiple runs
runs <- rep(1:2, each = 100)
plan_runs <- fit_noise(resid, runs = runs, method = "ar", pooling = "run")
```

print.fmriAR_plan *Pretty-print an fmriAR whitening plan*

Description

Pretty-print an fmriAR whitening plan

Usage

```
## S3 method for class 'fmriAR_plan'
print(x, ...)
```

Arguments

- | | |
|-----|--|
| x | An object returned by <code>fit_noise()</code> . |
| ... | Unused; included for S3 compatibility. |

Value

The input plan, invisibly.

Examples

```
resid <- matrix(rnorm(60), 20, 3)
plan <- fit_noise(resid, method = "ar", p = 2)
print(plan)
```

sandwich_from_whitened_resid

GLS standard errors from whitened residuals

Description

GLS standard errors from whitened residuals

Usage

```
sandwich_from_whitened_resid(
  Xw,
  Yw,
  beta = NULL,
  type = c("iid", "hc0"),
  df_mode = c("rankX", "n-p"),
  runs = NULL
)
```

Arguments

- | | |
|---------|--|
| Xw | Whitened design matrix. |
| Yw | Whitened data matrix (time x voxels). |
| beta | Optional coefficients (p x v); estimated if NULL. |
| type | Either "iid" (default) or "hc0" for a robust sandwich. |
| df_mode | Degrees-of-freedom mode: "rankX" (default) or "n-p". |
| runs | Optional run labels (reserved for future per-run scaling). |

Value

List containing standard errors, innovation variances, and XtX inverse.

Examples

```
# Generate example whitened data
n_time <- 200
n_pred <- 3
n_voxels <- 50
Xw <- matrix(rnorm(n_time * n_pred), n_time, n_pred)
Yw <- matrix(rnorm(n_time * n_voxels), n_time, n_voxels)

# Compute standard errors
se_result <- sandwich_from_whitened_resid(Xw, Yw, type = "iid")

# Extract standard errors for first voxel
se voxel1 <- se_result$se[, 1]
```

whiten*Fit and apply whitening in one call*

Description

Fit and apply whitening in one call

Usage

```
whiten(X, Y, runs = NULL, censor = NULL, ...)
```

Arguments

- | | |
|--------|---|
| X | Design matrix (time x regressors). |
| Y | Data matrix (time x voxels). |
| runs | Optional run labels. |
| censor | Optional censor indices. |
| ... | Additional parameters passed to fit_noise() . |

Value

List with whitened X and Y matrices.

Examples

```
# Create example data
n_time <- 200
n_pred <- 3
n_voxels <- 50
X <- matrix(rnorm(n_time * n_pred), n_time, n_pred)
Y <- X %*% matrix(rnorm(n_pred * n_voxels), n_pred, n_voxels) +
  matrix(rnorm(n_time * n_voxels, sd = 2), n_time, n_voxels)

# One-step whitening
whitened <- whiten(X, Y, method = "ar", p = 2)
```

`whiten_apply`

Apply a whitening plan to design and data matrices

Description

Apply a whitening plan to design and data matrices

Usage

```
whiten_apply(
  plan,
  X,
  Y,
  runs = NULL,
  run_starts = NULL,
  censor = NULL,
  parcels = NULL,
  inplace = FALSE,
  parallel = TRUE
)
```

Arguments

<code>plan</code>	Whitening plan from fit_noise() .
<code>X</code>	Numeric matrix of predictors (time x regressors).
<code>Y</code>	Numeric matrix of data (time x voxels).
<code>runs</code>	Optional run labels.
<code>run_starts</code>	Optional 0-based run start indices (alternative to <code>runs</code>).
<code>censor</code>	Optional indices of censored TRs (1-based); filter resets after gaps.
<code>parcels</code>	Optional parcel labels (length = <code>ncol(Y)</code>) when using parcel plans.
<code>inplace</code>	Modify inputs in place (logical).
<code>parallel</code>	Use OpenMP parallelism if available.

Value

List with whitened data. Parcel plans return X_{by} per parcel; others return a single X matrix.

Examples

```
# Create example design matrix and data
n_time <- 200
n_pred <- 3
n_voxels <- 50
X <- matrix(rnorm(n_time * n_pred), n_time, n_pred)
Y <- X %*% matrix(rnorm(n_pred * n_voxels), n_pred, n_voxels) +
    matrix(rnorm(n_time * n_voxels), n_time, n_voxels)

# Fit noise model from residuals
residuals <- Y - X %*% solve(crossprod(X), crossprod(X, Y))
plan <- fit_noise(residuals, method = "ar", p = 2)

# Apply whitening
whitened <- whiten_apply(plan, X, Y)
Xw <- whitened$X
Yw <- whitened$Y
```

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