## Package 'gmwmx2'

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**Title** Estimate Functional and Stochastic Parameters of Linear Models with Correlated Residuals and Missing Data

Version 0.0.1

**Description** Implements the Generalized Method of Wavelet Moments with Exogenous Inputs estimator (GMWMX) presented in Voirol, L., Xu, H., Zhang, Y., Insolia, L., Molinari, R. and Guerrier, S. (2024) <doi:10.48550/arXiv.2409.05160>.

The GMWMX estimator allows to estimate functional and stochastic parameters of linear models with correlated residuals in presence of missing data.

The 'gmwmx2' package provides functions to load and plot Global Navigation Satellite System (GNSS) data from the Nevada Geodetic Laboratory and functions to estimate linear model model with correlated residuals in presence of missing data.

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df\_estimated\_velocities\_gmwmx

Estimated northward and eastward velocity and their standard deviation using the GMWMX estimator

## **Description**

Estimated northward and eastward velocity and standard deviation for a subset of 1202 GNSS station with more than 10 years of daily data.

#### Usage

Index

```
df_estimated_velocities_gmwmx
```

## Format

A data frame with 1202 rows and 12 variables:

station\_name Name of the GNSS station.

estimated\_trend\_N Estimated northward velocity trend (in meters per day).

std\_estimated\_trend\_N Standard deviation of the estimated northward velocity trend.

estimated\_trend\_E Estimated eastward velocity trend (in meters per day).

std\_estimated\_trend\_E Standard deviation of the estimated eastward velocity trend.

length\_signal Length of the signal (in days).

**estimated\_trend\_N\_scaled** Scaled estimated northward velocity trend (multiplying by 365.25 for yearly values).

std\_estimated\_trend\_N\_scaled Scaled standard deviation of the estimated northward velocity trend. **estimated\_trend\_E\_scaled** Scaled estimated eastward velocity trend (multiplying by 365.25 for yearly values).

std\_estimated\_trend\_E\_scaled Scaled standard deviation of the estimated eastward velocity trend.
latitude Latitude of the GNSS station.

longitude Longitude of the GNSS station.

```
download_all_stations_ngl
```

Download all stations name and location from the Nevada Geodetic Laboratory

## Description

Download all stations name and location from the Nevada Geodetic Laboratory

## Usage

```
download_all_stations_ngl(verbose = FALSE)
```

## **Arguments**

verbose

A boolean that controls the level of detail in the output of the wget command used to load data. Default is FALSE.

#### Value

Return a data. frame with all stations name, latitude, longitude and heights.

#### **Examples**

```
df_all_stations <- download_all_stations_ngl()
head(df_all_stations)</pre>
```

```
download_estimated_velocities_ngl
```

Download estimated velocities provided by the Nevada Geodetic Laboratory for all stations.

## **Description**

Download estimated velocities provided by the Nevada Geodetic Laboratory for all stations.

## Usage

```
download_estimated_velocities_ngl(verbose = FALSE)
```

## **Arguments**

verbose A boolean that controls the level of detail in the output of the wget command

used to load data. Default is FALSE.

#### Value

Return a data. frame with all stations name, information about the time series for each station, estimated velocities and estimated standard deviation of the estimated velocities.

## **Examples**

```
df_estimated_velocities <- download_estimated_velocities_ngl()
head(df_estimated_velocities)</pre>
```

download\_station\_ngl

Download GNSS position time series and steps reference from the Nevada Geodetic Laboratory with IGS14 reference frame.

#### **Description**

Download GNSS position time series and steps reference from the Nevada Geodetic Laboratory with IGS14 reference frame.

#### Usage

```
download_station_ngl(station_name, verbose = FALSE)
```

#### **Arguments**

 ${\tt station\_name} \qquad A \ {\tt string} \ {\tt specifying} \ the \ {\tt station} \ {\tt name}.$ 

verbose A boolean that controls the level of detail in the output of the wget command

used to load data. Default is FALSE.

#### Value

A list of class gnss\_ts\_ngl that contains three data.frame: The data.frame df\_position which contains the position time series extracted from the .tenv3 file available from the Nevada Geodetic Laboratory, the data.frame df\_equipment\_software\_changes which specify the equipment or software changes for that stations and the data.frame df\_earthquakes that specify the earthquakes associated with that station.

## **Examples**

```
station_1LSU <- download_station_ngl("1LSU")
attributes(station_1LSU)</pre>
```

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gmwmx2

Estimate a trajectory model for a gnss\_ts\_ngl object considering a white noise plus colored noise as the stochastic model for the residuals and model missingness with a Markov process using the GMWMX estimator.

#### **Description**

Estimate a trajectory model for a gnss\_ts\_ngl object considering a white noise plus colored noise as the stochastic model for the residuals and model missingness with a Markov process using the GMWMX estimator.

## Usage

```
gmwmx2(
    x,
    n_seasonal = 2,
    vec_earthquakes_relaxation_time = NULL,
    component = "N",
    toeplitz_approx_var_cov_wv = TRUE,
    stochastic_model = "wn + fl"
)
```

#### **Arguments**

A gnss\_ts\_ngl object.

n\_seasonal

An integer specifying the number of seasonal signals in the time series. "1" specify only one annual periodic signal and "2" specify an annual and a semiannual periodic signal.

vec\_earthquakes\_relaxation\_time

A vector specifying the relaxation time for each earthquakes indicated for the time series.

component

A string with value either "N", "E" or "V" that specify which component to estimate (Northing, Easting or Vertical).

toeplitz\_approx\_var\_cov\_wv

A boolean that specify if the variance of the wavelet variance should be computed based on a toeplitz approximation of the variance covariance matrix of the residuals.

stochastic\_model

A string that specify the stochastic model considered for the residuals. Either "wn + fl" for white noise and flicker/pink noise or "wn + pl" for white noise and stationary power-law noise.

#### **Examples**

```
x <- download_station_ngl("CHML")
fit <- gmwmx2(x, n_seasonal = 2, component = "N")</pre>
```

6 plot.gnss\_ts\_ngl

#### **Description**

```
Plot a fit_gnss_ts_ngl object
```

#### Usage

```
## S3 method for class 'fit_gnss_ts_ngl'
plot(x, ...)
```

## Arguments

x A fit\_gnss\_ts\_ngl object.... Additional graphical parameters.

#### Value

No return value. Plot a fit\_gnss\_ts\_ngl object.

## **Examples**

```
x <- download_station_ngl("0AMB")
fit_N <- gmwmx2(x, n_seasonal = 2, component = "N")
plot(fit_N)
fit_E <- gmwmx2(x, n_seasonal = 2, component = "E")
plot(fit_E)</pre>
```

plot.gnss\_ts\_ngl

Plot a gnss\_ts\_ngl object

## Description

```
Plot a gnss_ts_ngl object
```

## Usage

```
## S3 method for class 'gnss_ts_ngl'
plot(x, component = NULL, ...)
```

## **Arguments**

x A gnss\_ts\_ngl object.

component A string with value either "N", "E" or "V" that specify which component to

plot (Northing, Easting or Vertical).

. . . Additional graphical parameters.

#### Value

No return value. Plot a gnss\_ts\_ngl object.

## **Examples**

```
station_1LSU <- download_station_ngl("1LSU")
plot(station_1LSU)
plot(station_1LSU, component = "N")
plot(station_1LSU, component = "E")
plot(station_1LSU, component = "V")</pre>
```

```
summary.fit_gnss_ts_ngl
```

Extract estimated parameters from a fit\_gnss\_ts\_ngl

## Description

Extract estimated parameters from a fit\_gnss\_ts\_ngl

## Usage

```
## S3 method for class 'fit_gnss_ts_ngl'
summary(object, scale_parameters = FALSE, ...)
```

## Arguments

A boolean indicating whether or not to scale estimated parameters so that the returned estimated trend is provided in m/year instead of m/day. Default is FALSE.

... Additional parameters.

## **Examples**

```
x <- download_station_ngl("P820")
fit1 <- gmwmx2(x, n_seasonal = 2, component = "N", stochastic_model = "wn + pl")
summary(fit1)
summary(fit1, scale_parameters = TRUE)
fit2 <- gmwmx2(x, n_seasonal = 2, component = "N", stochastic_model = "wn + fl")
summary(fit2)</pre>
```

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