Package 'NPCirc'

November 10, 2022

140Vember 10, 2022	
Type Package	
Title Nonparametric Circular Methods	
Version 3.1.1	
Date 2022-05-24	
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Description Nonparametric smoothing methods for density and regression including the estimation of the mean regression function and or	_
Depends $R(>=3.5.0)$, circular	
License GPL (>= 2)	
Imports Rcpp (>= 1.0.8.3), misc3d, movMF, plotrix, rgl, shape, Bolstad2	
LinkingTo Rcpp, RcppArmadillo	
<pre>URL https://www.jstatsoft.org/v61/i09/</pre>	
NeedsCompilation yes	
Repository CRAN	
Date/Publication 2022-11-10 13:00:11 UTC	
R topics documented:	
NPCirc-package	

NPCirc-package

ex		61
	zebrafish	60
	wind	
	temp.wind	
	spikes	
	speed.wind	
	sandhoppers	
	$pm10 \ldots \ldots$	
	plot.regression.circular	52
	periwinkles	
	noeffect.circ.lin	
	modalreg.circ.lin	47
	lines.regression.circular	45
	kern.reg.circ.lin	42
	kern.dpreg.circ	40
	kern.den.circ	39
	HumanMotorResonance	38
	flywheels	37
	dwsn	36
	dragonfly	35
	dpreg.circ	33
	deiremix	31
	cycle.changes	30
	cross.beds2	29
	cross.beds1	29
	circsizer.regression	
	circsizer.map	
	circsizer.density	
	circ.local.lik	
	bw.rt	
	bw.reg.circ.lin	18
	bw.pi	
	bw.modalreg.circ.lin	15
	bw.joint.dpcire	13
	bw.CV	12
	bw.circ.local.lik	10

NPCirc-package

Nonparametric circular methods.

Description

Nonparametric smoothing methods for density and regression estimation involving circular data, including methods for estimating circular densities and mean regression functions, described in Oliveira et al. (2014), testing proposals for circular mean regression described in Alonso-Pena et al. (2021), estimation of conditional characteristics (Alonso-Pena et al. 2022a,2022b) and estimation of conditional modes (Alonso-Pena and Crujeiras, 2022).

NPCirc-package 3

Details

Package: NPCirc
Type: Package
Version: 4.0.1
Date: 2021-07-21
License: GPL-2
LazyLoad: yes

This package incorporates the function kern.den.circ which computes the circular kernel density estimator. For choosing the smoothing parameter different functions are available: bw.rt, bw.CV, bw.pi, and bw.boot. For mean regression involving circular variables, the package includes the functions: kern.reg.circ.lin for a circular covariate and linear response; kern.reg.circ.circ for a circular covariate and a circular response; kern.reg.lin.circ for a linear covariate and a circular response. The three functions compute Nadaraya-Watson and Local-Linear smoothers. The functions bw.reg.circ.lin, bw.reg.circ.circ and bw.reg.circ.lin implement cross-validation rules for selecting the smoothing parameter. Functions circsizer.density and circsizer.regression provide CircSiZer maps for kernel density estimation and regression estimation, respectively. Functions noeffect.circ.lin, noeffect.circ.circ and noeffect.lin.circ compute the test of no effect to assess the significance of the predictor variable. Additionally, functions ancova.circ.lin, ancova.circ.circ and ancova.lin.circ implement hypothesis testing tools to assess the equality and parallelism of regression curves across different groups of observations.

Function circ.local.lik implements the estimation of different functions of interest (transformations of the mean function) in contexts where the predictor variable is circular and the conditional distribution is a Gaussian, Bernoulli, Poisson or gamma. Function bw.circ.local.lik computes smoothing parameters for the estimation in the previously described cases, allowing for three different rules. Function kern.dpreg.circ implements the joint kernel estimation of the mean and dispersion functions in cases where the predictor is circular and the conditional distribution is a double Poisson, a particular case of the double exponential family. Smoothing parameters in this context can be computed with function bw.joint.dpcirc, using a two-step cross-validation algorithm.

Functions modalreg.circ.circ, modalreg.lin.circ and modalreg.circ.lin implement the estimation of the modal regression multifunction (the conditional local modes) in the three circular regression scenarios. Smoothing parameters for these contexts can by computed by modal cross-validation employin functions bw.modalreg.circ.circ, bw.modalreg.lin.circ and bw.modalreg.circ.lin.

Functions dcircmix and rcircmix compute the density function and generate random samples of a circular distribution or a mixture of circular distributions, allowing for different components such as the circular uniform, von Mises, cardioid, wrapped Cauchy, wrapped normal and wrapped skewnormal. Finally, some data sets are provided. Missing data are allowed. Registries with missing data are simply removed.

For a complete list of functions, use library(help="NPCirc").

Acknowledgements

This work has been supported by Project MTM2008-03010 from the Spanish Ministry of Science; Project and MTM201676969-P from the AEI co-funded by the European Regional Development

4 ancova.circ.lin

Fund (ERDF), the Competitive Reference Groups 2017-2020 (ED431C 2017/38) from the Xunta de Galicia through the ERDF; and Innovation IAP network (Developing crucial Statistical methods for Understanding major complex Dynamic Systems in natural, biomedical and social sciences (StUDyS)) from Belgian Science Policy. Work of Maria Alonso-Pena was supported by grant ED481A-2019/139 from Xunta de Galicia. Work of Jose Ameijeiras-Alonso was supported by the FWO research project G.0826.15N (Flemish Science Foundation); and GOA/12/014 project (Research Fund KU Leuven). The authors want to acknowledge Prof. Arthur Pewsey for facilitating data examples and for his comments.

Author(s)

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Oliveira, M., Crujeiras, R.M. and Rodriguez–Casal, A. (2012) A plug–in rule for bandwidth selection in circular density. *Computational Statistics and Data Analysis*, **56**, 3898–3908.

Oliveira, M., Crujeiras R.M. and Rodriguez–Casal, A. (2013) Nonparametric circular methods for exploring environmental data. *Environmental and Ecological Statistics*, **20**, 1–17.

Oliveira, M., Crujeiras, R.M. and Rodriguez–Casal (2014) CircSiZer: an exploratory tool for circular data. *Environmental and Ecological Statistics*, **21**, 143–159.

Oliveira, M., Crujeiras R.M. and Rodriguez–Casal, A. (2014) NPCirc: an R package for nonparametric circular methods. *Journal of Statistical Software*, **61**(9), 1–26. https://www.jstatsoft.org/v61/i09/

Alonso-Pena, M., Ameijeiras-Alonso, J. and Crujeiras, R.M. (2021) Nonparametric tests for circular regression. *Journal of Statistical Computation and Simulation*, **91**(3), 477–500.

Alonso-Pena, M., Gijbels, I. and Crujeiras, R.M. (2022a). A general framework for circular local likelihood regression. *Under review*.

Alonso-Pena, M., Gijbels, I. and Crujeiras, R.M. (2022b). Flexible joint modeling of mean and dispersion for the directional tuning of neuronal spike counts. *Under review*.

Alonso-Pena, M. and Crujeiras, R. M. (2022). Analizing animal escape data with circular nonparametric multimodal regression. Annals of Applied Statistics. (To appear).

ancova.circ.lin

Nonparametric analysis of covariance tests for circular regression

Description

Function ancova.circ.lin computes nonparametric ANCOVA tests to compare regression curves with a circular predictor variable and a real-valued response variable. The null hypothesis may be either equality or parallelism of the regression curves, as described in Alonso-Pena et al. (2021). It uses the nonparametric Nadaraya-Watson estimator or the Local-Linear estimator for circular-linear data described in Di Marzio et al. (2009) and Oliveira et al. (2013).

ancova.circ.lin 5

Function ancova.lin.circ computes nonparametric ANCOVA tests to compare regression curves with a real-valued predictor variable and a circular response variable. The null hypothesis may be either equality or parallelism of the regression curves, as described in Alonso-Pena et al. (2021). It uses the nonparametric Nadaraya-Watson estimator or the Local-Linear estimator for linear-circular data described in Di Marzio et al. (2012).

Function ancova.circ.circ computes nonparametric ANCOVA tests to compare regression curves with a circular predictor variable and a circular response variable. The null hypothesis may be either equality or parallelism of the regression curves, as described in Alonso-Pena et al. (2021). It uses the nonparametric Nadaraya-Watson estimator or the Local-Linear estimator for circular-circular data described in Di Marzio et al. (2012).

Usage

```
ancova.circ.lin(x, y, g, bw, bw1, test = "eq", method = "LL", calib = "chisq",
    n_boot = 500)
ancova.lin.circ(x, y, g, bw, bw1, test = "eq", method = "LL", n_boot = 500)
ancova.circ.circ(x, y, g, bw, bw1, test = "eq", method = "LL", n_boot = 500)
```

Arguments

X	Vector of data for the independent variable. The object is coerced to class circular when using functions ancova.circ.lin and ancova.circ.circ.
у	Vector of data for the dependent variable. This must be same length as x. The object is coerced to class circular when using functions ancova.lin.circ and ancova.circ.circ.
g	Vector of group indicators.
bw	Smoothing parameter to be used. If not provided it selects the parameter obtained by cross-validation.
bw1	Preliminary smoothing parameter for the parallelism test.
test	Character string giving the type of test to be performed. Must be one of "eq" for the test of equality or "paral" for the test of parallelism. Default is test="eq".
method	Character string giving the estimator to be used. This must be one of "LL" for Local-Linear estimator or "NW" for Nadaraya-Watson estimator. Default method="LL".
calib	Character string giving the calibration method to be used in ancova.circ.lin function. This must be one of "chisq" for the chi-squared approximation or "boot" for the bootstrap calibration.
n_boot	Number of bootstrap resamples. Default is n_boot=500. In function ancova.circ.lin, only if calib="boot".

Details

See Alonso-Pena et al. (2021). The NAs will be automatically removed.

6 ancova.circ.lin

Value

A list with class "htest" containing the following components:

statistic observed value of the statistic.
bw Smoothing parameter used.

p. value p-value for the test.

data.name a character string giving the name(s) of the data.

alternative a character string describing the alternative hypothesis.

Author(s)

Maria Alonso-Pena, Jose Ameijeiras-Alonso and Rosa M. Crujeiras

References

Alonso-Pena, M., Ameijeiras-Alonso, J. and Crujeiras, R.M. (2021) Nonparametric tests for circular regression. *Journal of Statistical Computation and Simulation*, **91**(3), 477–500.

Di Marzio, M., Panzera A. and Taylor, C. C. (2009) Local polynomial regression for circular predictors. *Statistics and Probability Letters*, **79**, 2066–2075.

Di Marzio, M., Panzera A. and Taylor, C. C. (2012) Non-parametric regression for circular responses. *Scandinavian Journal of Statistics*, **40**, 228–255.

Oliveira, M., Crujeiras R.M. and Rodriguez-Casal, A. (2013) Nonparametric circular methods for exploring environmental data. *Environmental and Ecological Statistics*, **20**, 1–17.

See Also

```
kern.reg.circ.lin, kern.reg.lin.circ, kern.reg.circ.circ
```

Examples

```
# ANCOVA circ-lin
set.seed(2025)
x1 <- rcircularuniform(100)
x2 <- rcircularuniform(100)
x <- c(x1, x2)
y1 <- 2*sin(as.numeric(x1)) + rnorm(100, sd=2)
y2 <- 4 + 2*sin(as.numeric(x2)) + rnorm(100, sd=2)
y <- c(y1, y2)
g <- c(rep(0,100), rep(1,100))
ancova.circ.lin(x, y, g, test = "eq")
ancova.circ.lin(x, y, g, test = "paral")

# ANCOVA lin-circ
set.seed(2025)
x1 <- runif(100)
x2 <- runif(100)</pre>
```

bw.AA 7

```
y1 < -3*pi*x1^2 + rvonmises(100, mu = 0, kappa = 6)
y2 <- 2*pi/8 + 3*pi*x2^2 + rvonmises(100, mu = 0, kappa = 6)
x <- c(x1, x2)
y < -c(y1, y2)
g<-c(rep(0, 100), rep(1, 100))
ancova.lin.circ(x, y, g, test = "eq")
ancova.lin.circ(x, y, g, test = "paral")
# ANCOVA circ-circ
set.seed(2025)
x1 <- rcircularuniform(100)</pre>
x2 <- rcircularuniform(100)</pre>
y1 <- 2*sin(2*x1) + rvonmises(100, mu = 0, kappa = 8)
y2 <- pi/8 + 2*sin(2*x2) + rvonmises(100, mu = 0, kappa = 8)
x <- c(x1, x2)
y <- c(y1, y2)
g<-c(rep(0, 100), rep(1, 100))
ancova.circ.circ(x, y, g, test = "eq")
ancova.circ.circ(x, y, g, test = "paral")
```

bw.AA

Direct and solve-the-equation plug-in rule

Description

Smoothing selectors for the circular kernel density (and its derivatives) estimator. This function implements the l-stage solve-the-equation and direct plug-in smoothing selector.

Usage

```
\label{eq:bw.AA} $$ bw.AA(x,deriv.order=0,method = c("ste","dpi"),nstage=2,kernel="vonmises",M=NULL, commonkappa=TRUE,Q1=NULL,Q2=NULL,lower=NULL,upper=NULL,tol=NULL, approximate=NULL) $$
```

Arguments

X	Data from which the smoothing parameter is to be computed. The object is coerced to class circular.
deriv.order	Derivative order. Default deriv.order=0 (density estimation).
method	Either "ste" (solve-the-equation) or "dpi" (direct plug-in). Can be abbreviated.
nstage	Number of stages in the plug-in smoothing parameter. Default nstage=2.
kernel	A character string giving the smoothing kernel to be used. This must be one of vonmises or wrappednormal. Default kernel=vonmises.
М	Integer indicating the number of components in the von Mises mixture at stage 0. If M is a vector, AIC will be used, to select the number of components between the indicated values of M. Default, M=1 if method "ste", M=1:5 if method "dpi".

8 bw.AA

commonkappa	Logical; if TRUE, at stage 0, all the components in the von Mises mixture have the same concentration. Default, commonkappa=T.
Q1	Vector of constants related to the kernel to derive the explicit expression of the optimal smoothing parameters of the density functionals. Its value is provided by default when using the "vonmises" or "wrappednormal" as kernel.
Q2	Constant related to the kernel to derive the explicit expression of the optimal smoothing parameters of the density derivative. Its value is provided by default when using the "vonmises" or "wrappednormal" as kernel.
lower, upper	For method "ste", the range over which the bandwidth h is searched. Default, lower=10^(-3) and upper=pi^2/3 if kernel="vonmises"; lower=10^(-10) and upper=0.5, otherwise.
tol	For method "ste", the convergence tolerance for searching the smoothing parameter with uniroot. Default, tol=.Machine\$double.eps^0.25.
approximate	For method "dpi", logical, if TRUE, the explicit expressions (relying on asymptotics) for the optimal smoothing parameters are employed. If FALSE, an optimization routine is employed, searching for the smoothing parameter minimizing the asymptotic mean squared error of the density derivatives and functionals. Default, approximate=T.

Details

By default, this function computes the solve-the-equation plug-in rule for circular kernel density estimation. If method="dpi", this function computes the direct plug-in rule.

At stage 0, a mixture of von Mises is employed for computing the rule of thumb. The reason for employing a mixture model is that the von Mises estimates a uniform density when the true density model is k-fold rotational symmetric. Thus, in that case, the density functional estimator would be close to zero.

The number of components in the mixture is controlled with M. By default, a von Mises density (M=1) is employed in method="ste". For method="dpi", by default, the number of components in the mixture is selected using the Akaike Information Criterion, by comparing a mixture of 1 to 5 components. For simplicity, by default, the same concentration parameter is employed in all the components. This may be changed by setting commonkappa=F.

For method="ste", the minimum number of stages is two (nstage=2). Otherwise, the solve-the-equation rule cannot be computed. A rule of thumb can be computed with method="dpi" and nstage=0.

Value

Value of the smoothing parameter (mean resultant length). When the kernel is vonmises the bandwidth is equal to the concentration parameter.

Author(s)

Jose Ameijeiras-Alonso.

bw.boot 9

References

Ameijeiras-Alonso, J. (2022). A reliable data-based smoothing parameter selection method for circular kernel estimation.

See Also

```
density.circular, kern.den.circ, bw.pi, bw.rt, bw.CV, bw.boot
```

Examples

```
set.seed(2022)
n <- 50
x <- rcircmix(n,model=6)
# Concentration parameter for density estimation
bw.AA(x) # Solve-the-equation concentration parameter
bw.AA(x, method="dpi") # Direct plug-in concentration parameter
# Concentration parameter for the density derivative estimate
bw.AA(x, method="ste") # Solve-the-equation concentration parameter
bw.AA(x, deriv.order=1, method="dpi") # Direct plug-in concentration parameter</pre>
```

bw.boot

Bootstrap method

Description

This function implements the bootstrap procedure proposed by Di Marzio et al. (2011) for selecting the smoothing parameter for density estimation taking the von Mises density as kernel.

Usage

```
bw.boot(x, lower=0, upper=100, np=500, tol=0.1)
```

Arguments

X	Data from which the smoothing parameter is to be computed. The object is coerced to class circular.
lower, upper	lower and upper boundary of the interval to be used in the search for the value of the smoothing parameter. Default lower=0 and upper=100.
np	Number of points where to evaluate the estimator for numerical integration. Default np=500.
tol	Convergence tolerance for optimize.

Details

This method is based on the proposal of Taylor (1989) for linear data. See also Oliveira et al. (2012). The NAs will be automatically removed.

10 bw.circ.local.lik

Value

Value of the smoothing parameter.

Author(s)

Maria Oliveira, Rosa M. Crujeiras and Alberto Rodriguez-Casal

References

Di Marzio, M., Panzera A. and Taylor, C.C. (2011) Kernel density estimation on the torus. *Journal of Statistical Planning and Inference*, **141**, 2156–2173.

Oliveira, M., Crujeiras, R.M. and Rodriguez–Casal, A. (2012) A plug–in rule for bandwidth selection in circular density. *Computational Statistics and Data Analysis*, **56**, 3898–3908.

Taylor, C.C. (1989) Bootstrap choice of the smoothing parameter in kernel density estimation. *Biometrika*, **76**, 705–712.

Oliveira, M., Crujeiras R.M. and Rodriguez–Casal, A. (2014) NPCirc: an R package for nonparametric circular methods. *Journal of Statistical Software*, **61**(9), 1–26. https://www.jstatsoft.org/v61/i09/

See Also

```
kern.den.circ, bw.rt, bw.CV, bw.pi
```

Examples

```
set.seed(2012)
n <- 100
x <- rcircmix(n, model=17)
bw.boot(x, lower=0, upper=20)</pre>
```

bw.circ.local.lik

Smoothing parameter selection for circular local likelihood regression

Description

Function bw.circ.local.lik computes values of the smoothing (concentration) parameter for local likelihood regression when the predictor is circular and the conditional density is either gaussian, Bernoulli, Poisson or gamma. The smoothing parameter can be selected by the refined rule, the CRSC rule or cross-validation, as described in Alonso-Pena et al. (2022).

Usage

```
bw.circ.local.lik(x, y, t, rule = NULL, p, family, startv = NULL,
lower = 0, upper = 50, lower_ast = 0, upper_ast = 15, tol = 0.00001,
maxit = 300, from = circular(0), to = circular(2 * pi), len = 250)
```

bw.circ.local.lik

Arguments

x	Vector of data for the independent variable. The object is coerced to class circular.
у	Vector of data for the dependent variable. This must be same length as x.
t	Points where the regression function is estimated. If NULL, equally spaced points are used according to the parameters from, to and len.
rule	Character string giving the rule to be used to select the smoothing (concentration) parameter. This must be one of "refined" (only for $p = 1$), "CRSC" or "cv".
p	Degree of the local sine-polynomial to be used in the estimation process. It must be 1 or 3.
family	Character string indicating the conditional density to be used. It must be one of "gaussian", "bernoulli", "poisson" or "gamma".
startv	Vector containing the initial values for the estimation algorithm if family is set as "bernoulli", "poisson" or "gamma". The vector must be of length 2 if $p = 1$ and length 4 if $p = 3$. If NULL, the initial parameters are the ones corresponding to the global mean of the responses.
lower, upper	Lower and upper boundary of the interval to be used in the search for the value of the smoothing parameter. Default lower = 0 and upper = 50 .
lower_ast, uppe	
	Lower and upper boundary of the interval to be used in the search for the value of the pilot smoothing parameter in the refined rule. Default lower_ast = 0 and upper_ast = 15.
tol	Tolerance parameter for convergence in the numerical estimation. Only needed if family is one of "bernoulli", "poisson" or "gamma". Default is tol = 0.00001.
maxit	Maximum number of iterations in the numerical estimation. Only needed if family is one of "bernoulli", "poisson" or "gamma". Default is maxit = 300.
from, to	Left and right-most points of the grid at which the density is to be estimated. The objects are coerced to class circular.
len	Number of equally spaced points at which the density is to be estimated.

Details

For the refined rule, which is only available for p = 1, first a pilot concentration parameter is selected with the (E)CRSC rule using a sine-polynomial of degree 3, where the search is conducted between the values lower_ast and upper_ast. With the pilot smoothing parameter, the MISE of the estimator is approximated and the refined rule selects the parameter which minimizes the approximated MISE.

The CRSC rule selects the parameter minimizing the Circular Residual Squares Criterion if family = "gaussian" and the Extended Circular Residual Squares Criterion in the other cases.

The cv rule performs a cross-validation search.

See Alonso-Pena et al. (2022) for more details.

bw.CV

Value

Value of the smoothing parameter.

Author(s)

Maria Alonso-Pena, Irene Gijbels and Rosa M. Crujeiras.

References

Alonso-Pena, M., Gijbels, I. and Crujeiras, R.M. (2022). A general framework for circular local likelihood regression. *Under review*.

See Also

```
circ.local.lik
```

Examples

```
data(spikes)
direction<-circular(spikes$direction,units="degrees")
counts<-spikes$counts
bw.circ.local.lik(direction, counts, rule = "refined", p=1, family="poisson")</pre>
```

bw.CV

Cross-validation for density estimation

Description

This function provides a least squares cross-validation smoothing parameter or a likelihood cross-validation smoothing parameter for density estimation.

Usage

```
bw.CV(x, method="LCV", lower=0, upper=50, tol=1e-2, np=500)
```

Arguments

X	Data from which the smoothing parameter is to be computed. The object is coerced to class circular.
method	Character string giving the cross-validation rule to be used. This must be one of "LCV" or "LSCV". Default method="LCV".
lower, upper	lower and upper boundary of the interval to be used in the search for the value of the smoothing parameter. Default lower=0 and upper=50.
tol	Convergence tolerance for optimize. Default tol=1e-2.
np	Number of points where to evaluate the estimator for numerical integration when method="LSCV". Default np=500.

bw.joint.dpcirc 13

Details

The LCV smoothing parameter is obtained as the value of ν that maximizes the logarithm of the likelihood cross-validation function (8) in Oliveira et al. (2013). The LSCV smoothing parameter is obtained as the value of ν that minimizes expression (7) in Oliveira et al. (2013). See also Hall et al. (1987) and Oliveira et al. (2012). The NAs will be automatically removed.

Value

Value of the smoothing parameter.

Author(s)

Maria Oliveira, Rosa M. Crujeiras and Alberto Rodriguez-Casal

References

Hall, P., Watson, G.S. and Cabrera, J. (1987) Kernel density estimation with spherical data, *Biometrika*, **74.** 751–762.

Oliveira, M., Crujeiras, R.M. and Rodriguez–Casal, A. (2012) A plug–in rule for bandwidth selection in circular density. *Computational Statistics and Data Analysis*, **56**, 3898–3908.

Oliveira, M., Crujeiras R.M. and Rodriguez–Casal, A. (2013) Nonparametric circular methods for exploring environmental data. *Environmental and Ecological Statistics*, **20**, 1–17.

Oliveira, M., Crujeiras R.M. and Rodriguez–Casal, A. (2014) NPCirc: an R package for nonparametric circular methods. *Journal of Statistical Software*, **61**(9), 1–26. https://www.jstatsoft.org/v61/i09/

See Also

```
kern.den.circ, bw.rt, bw.pi, bw.boot
```

Examples

```
set.seed(2012)
n <- 100
x <- rcircmix(n, model=11)
bw.CV(x, method="LCV", lower=0, upper=20)
bw.CV(x, method="LSCV", lower=0, upper=20)</pre>
```

bw.joint.dpcirc

Smoothing parameter selection for circular double Poisson regression

Description

Function bw. joint.dpcirc provides the smoothing parameters for the nonparametric joint estimator of the mean and dispersion functions when the conditional density is a double Poisson. It performs a joint cross-validation search.

bw.joint.dpcirc

Usage

```
bw.joint.dpcirc(x, y, startvmu = NULL, startvgam = NULL, lower=c(0.05,0.05), upper=c(50,7),tol = 0.00001, maxit = 300)
```

Arguments

X	Vector of data for the independent variable. The object is coerced to class circular.
У	Vector of data for the dependent variable. This must be same length as \boldsymbol{x} and should contain counts.
startvmu	Vector of length two containing the initial values for the parameters corresponding to the estimation of the mean.
startvgam	Vector of length two containing the initial values for the parameters corresponding to the estimation of the dispersion.
lower, upper	Vectors of length two with the lower and upper boundaries of the intervals to be used in the search for the values of the smoothing parameters. The first component of each corresponds to the parameter associated to the estimation of the mean, while the second component corresponds to the estimation of the dispersion.
tol	Tolerance parameter for convergence in the numerical estimation.
maxit	Maximum number of iterations in the numerical estimation.

Details

See Alonso-Pena et al. (2022) for details.

The NAs will be automatically removed.

Value

A vector of length two with the first component being the value of the smoothing parameter associated to the mean estimation and with the second component being the value of the smoothing parameter associated to the dispersion estimation.

Author(s)

Maria Alonso-Pena, Irene Gijbels and Rosa M. Crujeiras

References

Alonso-Pena, M., Gijbels, I. and Crujeiras, R.M. (2022). Flexible joint modeling of mean and dispersion for the directional tuning of neuronal spike counts. *Under review*.

See Also

kern.dpreg.circ

bw.modalreg.circ.lin 15

Examples

```
data(spikes)
direction<-circular(spikes$direction,units="degrees")
counts<-spikes$counts
bw.joint.dpcirc(direction, counts, lower=c(0.5,0.5), upper=c(50,7))</pre>
```

bw.modalreg.circ.lin Smoothing parameter selection for circular multimdodal regression

Description

Function bw.modalreg.circ.lin provides the modal cross-validation smoothing parameters for the multimodal regression estimator when the covariate is circular and the response variable is linear.

Function bw.modalreg.circ.circ provides the modal cross-validation smoothing parameters for the multimodal regression estimator when the covariate and the response variable are circular.

Function bw.modalreg.lin.circ provides the modal cross-validation smoothing parameters for the multimodal regression estimator when the covariate is linear and the response variable is circular.

Usage

```
bw.modalreg.circ.lin(x, y, lower = NULL, upper = NULL, maxit = 500, tol = 0.00001) bw.modalreg.circ.circ(x, y, lower = NULL, upper = NULL, maxit = 500, tol = 0.00001) bw.modalreg.lin.circ(x, y, lower = NULL, upper = NULL, maxit = 500, tol = 0.00001)
```

Arguments

Vector of data for the independent variable. The object is coerced to class circular when using functions bw.modalreg.circ.lin and bw.modalreg.circ.circ.
Vector of data for the dependent variable. This must be same length as x. The object is coerced to class circular when using functions bw.modalreg.circ.circ and bw.modalreg.lin.circ.
Vectors of length two with the lower and upper boundaries of the intervals to be used in the search for the values of the smoothing parameters.
Maximum number of iterations in the estimation through the conditional (circular) mean shift.
Tolerance parameter for convergence in the estimation through the conditional (circular) mean shift.

bw.modalreg.circ.lin

Details

See Alonso-Pena and Crujeiras (2022) for details.

The NAs will be automatically removed.

Value

A vector of length two with the first component being the value of the smoothing parameter associated to the predictor variable and with the second component being the value of the smoothing parameter associated to the response variable.

Author(s)

Maria Alonso-Pena and Rosa M. Crujeiras.

References

Alonso-Pena, M. and Crujeiras, R. M. (2022). Analizing animal escape data with circular nonparametric multimodal regression. Annals of Applied Statistics. (To appear).

See Also

```
modalreg.circ.lin, modalreg.circ.circ, modalreg.lin.circ
```

Examples

```
# Circ-lin
set.seed(8833)
n1<-100
n2<-100
gamma<-8
sigma<-1.5
theta1<-rcircularuniform(n1)</pre>
theta2<-rcircularuniform(n2)</pre>
theta<-c(theta1,theta2)
y1<-2*sin(2*theta1)+rnorm(n1,sd=sigma)
y2<-gamma+2*sin(2*theta2)+rnorm(n2,sd=sigma)
y < -as.numeric(c(y1,y2))
bw<-bw.modalreg.circ.lin(theta, y)</pre>
# Lin-circ
n1<-100
n2<-100
con<-8
set.seed(8833)
x1<-runif(n1)
x2<-runif(n2)
phi1<-(6*atan(2.5*x1-3)+rvonmises(n1,m=0,k=con))
phi2<-(pi+6*atan(2.5*x2-3)+rvonmises(n2,m=0,k=con))
x < -c(x1, x2)
phi<-c(phi1,phi2)
```

bw.pi 17

```
bw<-bw.modalreg.lin.circ(x, phi)

# Circ-circ
n1<-100
n2<-100
con<-10
set.seed(8833)
theta1<-rcircularuniform(n1)
theta2<-rcircularuniform(n2)
phi1<-(2*cos(theta1)+rvonmises(n1,m=0,k=con))
phi2<-(3*pi/4+2*cos(theta2)+rvonmises(n2,m=0,k=con))
theta=c(theta1,theta2)
phi=c(phi1,phi2)
bw<-bw.modalreg.lin.circ(theta, phi)</pre>
```

bw.pi

Plug-in rule

Description

This function implements the von Mises scale plug-in rule for the smoothing parameter for density estimation when the number of components in the mixture is selected by Akaike Information Criterion (AIC) which selects the best model between a mixture of 2-5 von Mises distributions.

Usage

```
bw.pi(x, M=NULL, lower=0, upper=100, np=500, tol=0.1, outM=FALSE)
```

Arguments

X	Data from which the smoothing parameter is to be computed. The object is coerced to class circular.
М	Integer indicating the number of components in the mixture. If M=1, the rule of thumb is carried out with κ estimated by maximum likelihood. If M=NULL, AIC will be used.
lower, upper	lower and upper boundary of the interval to be used in the search for the value of the smoothing parameter. Default lower=0 and upper=100.
np	Number of points where to evaluate the estimator for numerical integration. Default np=500.
tol	Convergence tolerance for optimize. Default tol=0.1.
outM	Logical; if TRUE the function also returns the number of components in the mixture. Default, outM=FALSE.

18 bw.reg.circ.lin

Details

The value of the smoothing parameter is chosen by minimizing the asymptotic mean integrated squared error (AMISE) derived by Di Marzio et al. (2009) assuming that the data follow a mixture of von Mises distributions. The number of components in the mixture can be fixed by the user, by specifying the argument M or selected by using AIC (default option) as described in Oliveira et al. (2012). The NAs will be automatically removed.

Value

Vector with the value of the smoothing parameter and the number of components in the mixture (if specified).

Author(s)

Maria Oliveira, Rosa M. Crujeiras and Alberto Rodriguez-Casal

References

Oliveira, M., Crujeiras, R.M. and Rodriguez–Casal, A. (2012) A plug–in rule for bandwidth selection in circular density. *Computational Statistics and Data Analysis*, **56**, 3898–3908.

Oliveira, M., Crujeiras R.M. and Rodriguez–Casal, A. (2014) NPCirc: an R package for nonparametric circular methods. *Journal of Statistical Software*, **61**(9), 1–26. https://www.jstatsoft.org/v61/i09/

See Also

```
kern.den.circ, bw.rt, bw.CV, bw.boot
```

Examples

```
set.seed(2012)
n <- 100
x <- rcircmix(n,model=18)
bw.pi(x, M=3)
bw.pi(x, outM=TRUE) # Using AIC</pre>
```

bw.reg.circ.lin

Cross-validation rule for circular regression estimation

Description

Function bw.reg.circ.lin provides the least squares cross-validation smoothing parameter for the Nadaraya-Watson and Local-Linear estimators when the covariate is circular and the response variable is linear.

Function bw.reg.circ.circ provides the least squares cross-validation smoothing parameter for the Nadaraya-Watson and Local-Linear estimators when the covariate and the response variable are circular.

bw.reg.circ.lin

Function bw.reg.lin.circ provides the least squares cross-validation smoothing parameter for the Nadaraya-Watson and Local-Linear estimators when the covariate is linear and the response variable is circular.

Usage

```
bw.reg.circ.lin(x, y, method="LL", lower=0, upper=50, tol=1e-2)
bw.reg.circ.circ(x, y, method="LL", option=1, lower=0, upper=50, tol=1e-2)
bw.reg.lin.circ(x, y, method="LL", option=1, lower=0, upper=50, tol=1e-2)
```

Arguments

X	Vector of data for the independent variable. The object is coerced to class circular when using functions bw.reg.circ.lin and bw.reg.circ.circ.
У	Vector of data for the dependent variable. This must be same length as x. The object is coerced to class circular when using functions bw.reg.circ.circ and bw.reg.lin.circ.
method	Character string giving the estimator to be used. This must be one of "LL" or "NW". Default method="LL".
option	Cross-validation rule. Default option=1. See details.
lower, upper	lower and upper boundary of the interval to be used in the search for the value of the smoothing parameter. Default lower=0 and upper=50.
tol	Convergence tolerance for optimize. Default tol=1e-2.

Details

For nonparmetric regression with circular response, given $(X_i,Y_i), i=1,\dots,n$: If option=1, the cross–validation smoothing parameter is computed as the value that minimizes $\sum_{i=1}^n (-\cos(Y_i-\hat{f}^{-i}(X_i)))$, where \hat{f}^{-i} denotes the estimator computed with all the observations except (X_i,Y_i) . If option=2, the cross–validation smoothing parameter is computed as the value that minimizes $n^{-1}\sum_{i=1}^n (d(Y_i,\hat{f}^{-i}(X_i))^2)$ where $d(Y_i,\hat{f}^{-i}(X_i))=\min(|Y_i-\hat{f}^{-i}(X_i)|,2\pi-|Y_i-\hat{f}^{-i}(X_i)|)$. The NAs will be automatically removed.

Value

Value of the smoothing parameter.

Author(s)

Maria Oliveira, Rosa M. Crujeiras and Alberto Rodriguez-Casal

References

Oliveira, M., Crujeiras R.M. and Rodriguez–Casal, A. (2013) Nonparametric circular methods for exploring environmental data. *Environmental and Ecological Statistics*, **20**, 1–17.

Di Marzio, M., Panzera A. and Taylor, C. C. (2012) Non-parametric regression for circular responses. *Scandinavian Journal of Statistics*, **40**, 228–255.

20 bw.rt

Oliveira, M., Crujeiras R.M. and Rodriguez–Casal, A. (2014) NPCirc: an R package for nonparametric circular methods. *Journal of Statistical Software*, **61**(9), 1–26. https://www.jstatsoft.org/v61/i09/

See Also

```
kern.reg.circ.lin, kern.reg.circ.circ, kern.reg.lin.circ
```

Examples

```
set.seed(2012)
n <- 100
x <- seq(0,2*pi,length=n)
y <- sin(x)+0.2*rnorm(n)
bw.reg.circ.lin(circular(x), y, method="LL", lower=1, upper=20)
bw.reg.circ.lin(circular(x), y, method="NW", lower=1, upper=20)</pre>
```

bw.rt

Rule of thumb

Description

This function implements the selector proposed by Taylor (2008) for density estimation, based on an estimation of the concentration parameter of a von Mises distribution. The concentration parameter can be estimated by maximum likelihood or by a robustified procedure as described in Oliveira et al. (2013).

Usage

```
bw.rt(x, robust=FALSE, alpha=0.5)
```

Arguments

X	Data from which the smoothing parameter is to be computed. The object is coerced to class circular.
robust	Logical, if robust=FALSE the parameter κ is estimated by maximum likelihood, if TRUE it is estimated as described in Oliveira et al. (2012b). Default

robust=FALSE.

alpha Arc probability when robust=TRUE. Default is alpha=0.5. See Details.

Details

When robust=TRUE, the parameter κ is estimated as follows:

- 1. Select $\alpha \in (0,1)$ and find the shortest arc containing $\alpha \cdot 100\%$ of the sample data.
- 2. Obtain the estimated $\hat{\kappa}$ in such way that the probability of a von Mises centered in the midpoint of the arc is alpha.

The NAs will be automatically removed.

See also Oliveira et al. (2012).

circ.local.lik 21

Value

Value of the smoothing parameter.

Author(s)

Maria Oliveira, Rosa M. Crujeiras and Alberto Rodriguez-Casal

References

Oliveira, M., Crujeiras, R.M. and Rodriguez–Casal, A. (2012) A plug–in rule for bandwidth selection in circular density. *Computational Statistics and Data Analysis*, **56**, 3898–3908.

Oliveira, M., Crujeiras R.M. and Rodriguez–Casal, A. (2013) Nonparametric circular methods for exploring environmental data. *Environmental and Ecological Statistics*, **20**, 1–17.

Taylor, C.C. (2008) Automatic bandwidth selection for circular density estimation. *Computational Statistics and Data Analysis*, **52**, 3493–3500.

Oliveira, M., Crujeiras R.M. and Rodriguez–Casal, A. (2014) NPCirc: an R package for nonparametric circular methods. *Journal of Statistical Software*, **61**(9), 1–26. https://www.jstatsoft.org/v61/i09/

See Also

```
kern.den.circ, bw.CV, bw.pi, bw.boot
```

Examples

```
set.seed(2012)
n <- 100
x <- rcircmix(n,model=7)
bw.rt(x)
bw.rt(x, robust=TRUE)</pre>
```

circ.local.lik

Local likelihood estimation for regression with circular covariate

Description

Function circ.local.lik computes a nonparametric estimation of a curve of interest, regarded as a transformation of the mean regression function, when the predictor is circular and the conditional density is either gaussian, Bernoulli, Poisson or gamma. It also computes the derivatives of the function of interest. It uses the method described in Alonso-Pena et al. (2022).

Usage

```
circ.local.lik(x, y, t = NULL, bw = NULL, family, p = 1,
    startv = NULL, tol = 0.00001, maxit = 300, from = circular(0),
    to = circular(2 * pi),len = 250)
```

22 circ.local.lik

Argum	ents
-------	------

X	Vector of data for the independent variable. The object is coerced to class circular.
у	Vector of data for the dependent variable. This must be same length as x.
t	Points where the regression function is estimated. If NULL, equally spaced points are used according to the parameters from, to and len.
bw	Value of the smoothing (concentration) parameter used. The value of the smoothing parameter can be chosen by using bw.circ.local.lik.
family	Character string indicating the conditional density to be used. It must be one of "gaussian", "bernoulli", "poisson" or "gamma". When family = "gaussian" the conditional mean is estimated; when family = "bernoulli", the logit function is estimated and when family = "poisson" or family = "gamma", the function of interest is the logarithm of the conditional mean.
р	Degree of the local sine-polynomial to be used in the estimation process. It must be 1 or 3.
startv	Vector containing the initial values for the estimation algorithm if family is set as "bernoulli", "poisson" or "gamma". The vector must be of length 2 if p = 1 and length 4 if p = 3. If NULL, the initial parameters are the ones corresponding to the global mean of the responses.
tol	Tolerance parameter for convergence in the numerical estimation. Only needed if family is one of "bernoulli", "poisson" or "gamma". Default is tol = 0.00001.
maxit	Maximum number of iterations in the numerical estimation. Only needed if family is one of "bernoulli", "poisson" or "gamma". Default is maxit = 300.
from, to	Left and right-most points of the grid at which the density is to be estimated. The objects are coerced to class circular.
len	Number of equally spaced points at which the density is to be estimated.

Details

See Alonso-Pena et al. (2022).

The NAs will be automatically removed.

Value

A list containing the following components:

datax, datay	Original dataset.
X	The n coordinates of the points where the regression function and its derivatives are estimated.
у	A list containing the estimated values of the function of interest and its derivatives up to order p.
bw	The smoothing parameter used.
n	The sample size after elimination of missing values.

circsizer.density 23

call The call which produced the result.

data.name The deparsed name of the x argument.

has.na Logical, for compatibility (always FALSE).

Author(s)

Maria Alonso-Pena, Irene Gijbels and Rosa M. Crujeiras.

References

Alonso-Pena, M., Gijbels, I. and Crujeiras, R.M. (2022). A general framework for circular local likelihood regression. *Under review*.

See Also

```
bw.circ.local.lik
```

Examples

```
data(spikes)
direction<-circular(spikes$direction,units="degrees")
counts<-spikes$counts
circ.local.lik(direction, counts, bw=8, p=1, family="poisson")</pre>
```

circsizer.density

CircSiZer map for density

Description

This function plots the CircSiZer map for circular density estimation based on circular kernel methods, as described in Oliveira et al. (2013). The CircSiZer is an extension of SiZer proposed by Chaudhuri and Marron (1999) to circular data.

Usage

```
circsizer.density(x, bws, ngrid=250, alpha=0.05, B=500, log.scale=TRUE,
display=TRUE)
## S3 method for class 'circsizer'
print(x, digits=NULL, ...)
```

24 circsizer.density

Arguments

Х	Data from which the estimate is to be computed. The object is coerced to class circular.
bws	Vector of smoothing parameters. Values of bws must be positive. bws will be coerced to be equally spaced. Length of vector bws must be at least 2.
ngrid	Integer indicating the number of equally spaced angles between 0 and 2π where the estimator is evaluated. Default ngrid=250.
alpha	Significance level for the CircSiZer map. Default alpha=0.05.
В	Integer indicating the number of bootstrap samples to estimate the standard deviation of the derivative estimator. Default B=500.
log.scale	Logical, if TRUE, the CircSiZer map is plotted in the scale $-\log_{10}(\text{bws})$. Default is TRUE. See Details.
display	Logical, if TRUE, the CircSiZer map is plotted. Default is TRUE.
digits	Integer indicating the precision to be used.
	further arguments

Details

With CircSiZer, significance features (peaks and valleys) in the data are seeked via the construction of confidence intervals for the scale-space version of the smoothed derivative curve, as it is described in Oliveira et al. (2013). Thus, for a given point and a given value of the smoothing parameter, the curve is significantly increasing (decreasing) if the confidence interval is above (below) 0 and if the confidence interval contains 0, the curve for that value of the smoothing parameter and at that point does not have a statistically significant slope. If display=TRUE, this information is displayed in a circular color map, the CircSiZer map, in such a way that, at a given point, the performance of the estimated curve is represented by a color ring with radius proportional to the value of the smoothing parameter.

Differents colors allow to indentify peaks and valleys. Blue color indicates locations where the curve is significantly increasing; red color shows where it is significantly decreasing and purple indicates where it is not significantly different from zero. Gray color corresponds to those regions where there is not enough data to make statements about significance. Thus, at a given bandwidth, a significant peak can be identified when a region of significant positive gradient is followed by a region of significant negative gradient (i.e. blue-red pattern), and a significant trough by the reverse (red-blue pattern), taking clockwise as the positive sense of rotation.

If \log . scale=TRUE then, the values of the considered smoothing parameters bws are transformed to $-\log_{10}$ scale, i.e, a sequence of equally spaced smoothing parameters according to the parameters $-\log_{10}(\max(\text{bws}))$, $-\log_{10}(\min(\text{bws}))$ and length(bws) is used. Hence, small values of this parameter corresponds with larger rings and large values corresponds with smaller rings. Whereas if \log . scale=FALSE, small values of this parameter corresponds with smaller rings and large values corresponds with larger rings.

The NAs will be automatically removed.

Value

An object with class circsizer whose underlying structure is a list containing the following components:

circsizer.density 25

data	Original dataset.
ngrid	Number of equally spaced angles where the derivative of the circular kernel density estimator.
bw	Vector of smoothing parameters (given in $-\log_{10}$ scale if log.scale=TRUE).
log.scale	Logical; if TRUE, the $-\log_{10}$ scale is used for constructing the CircSiZer map.
CI	List containing: a matrix with lower limits fot the confidence intervals; a matrix with the lower limits of the confidence intervals; a matrix with the Effective Sample Size. Each row corresponds to each value of the smoothing parameter and each column corresponds to an angle.
col	Matrix containing the colors for plotting the CircSiZer map.

If display==TRUE, the function also returns the CircSiZer map for density.

Author(s)

Maria Oliveira, Rosa M. Crujeiras and Alberto Rodriguez-Casal

References

Chaudhuri, P. and Marron, J.S. (1999). SiZer for exploration of structures in curves, *Journal of the American Statistical Association*, **94**, 807–823.

Oliveira, M., Crujeiras, R.M. and Rodriguez–Casal (2014) CircSiZer: an exploratory tool for circular data. *Environmental and Ecological Statistics*, **21**, 143–159.

Oliveira, M., Crujeiras R.M. and Rodr?guez-Casal, A. (2014) NPCirc: an R package for nonparametric circular methods. *Journal of Statistical Software*, **61**(9), 1–26. https://www.jstatsoft.org/v61/i09/

See Also

```
circsizer.map
```

Examples

```
## Not run:
set.seed(2012)
x <- rcircmix(100,model=7)
sizer <- circsizer.density(x, bws=seq(0,50,length=12))
sizer
names(sizer)
circsizer.map(sizer,type=1,zero=pi/2,clockwise=TRUE,raw.data=TRUE)
## End(Not run)</pre>
```

26 circsizer.map

|--|

Description

This function plots the CircSiZer map for circsizer objects.

Usage

```
circsizer.map(circsizer.object, type, zero, clockwise, title=NULL, labels=NULL,
label.pos=NULL, rad.pos=NULL, raw.data=FALSE)
```

Arguments

circsizer.object

An object of class circsizer, i.e., output from functions circsizer.density

or circsizer.regression.

type Number indicating the labels to display in the plot: 1 (directions), 2 (hours), 3

(angles in radians), 4 (angles in degrees) or 5 (months).

zero Where to place the starting (zero) point.

clockwise Whether to interpret positive positions as clockwise from the starting point.

title Title for the plot.

labels Character or expression vector of labels to be placed at the label.pos. label.pos

must also be supplied.

label.pos Vector indicating the position (between 0 and 2π) at which the labels are to be

drawn.

rad.pos Vector (between 0 and 2π) with the drawing position for the radius.

raw.data Logical, if TRUE, points indicated by x are stacked on the perimeter of the circle.

Default is FALSE.

Value

CircSiZer map.

Author(s)

Maria Oliveira, Rosa M. Crujeiras and Alberto Rodriguez-Casal

References

Oliveira, M., Crujeiras R.M. and Rodriguez–Casal, A. (2014) NPCirc: an R package for nonparametric circular methods. *Journal of Statistical Software*, **61**(9), 1–26. https://www.jstatsoft.org/v61/i09/

See Also

circsizer.density, circsizer.regression

circsizer.regression 27

circsizer.regression	CircSiZer map	for regression
CII CSIZCI .I CEI CSSIOII	Circuizer map	joi regression

Description

This function plots the CircSiZer map for circular regression estimation based on circular kernel methods, as described in Oliveira et al. (2013). The CircSiZer is an extension of SiZer proposed by Chaudhuri and Marron (1999) to circular data.

Usage

```
circsizer.regression(x, y, bws=NULL, adjust=2, ngrid=150, alpha=0.05, B=500, B2=250, log.scale=TRUE, display=TRUE)
```

Arguments

X	Vector of data for the independent variable. The object is coerced to class circular.
У	Vector of data for the dependent variable. This must be same length as x.
bws	Vector of smoothing parameters. Values of bws must be positive. bws will be coerced to be equally spaced. Length of vector bws must be at least 2.
adjust	If bws=NULL, the smoothing parameters used are adjust/bw and adjust*bw, where bw is the smoothing parameter obtained by using the cross-validation rule.
ngrid	Integer indicating the number of equally spaced angles between 0 and 2π where the estimator is evaluated. Default ngrid=150.
alpha	Significance level for the CircSiZer map. Default alpha=0.05.
В	Integer indicating the number of bootstrap samples to estimate the standard deviation of the derivative estimator. Default B=500.
B2	Integer indicating the number of bootstrap samples to compute the denominator in Step 2 of algorithm described in Oliveira et al. (2013). Default B=250.
log.scale	Logical, if TRUE, the CircSiZer map is plotted in the scale $-\log_{10}(\text{bws}).$ Default is TRUE.
display	Logical, if TRUE, the CircSiZer map is plotted. Default is TRUE.

Details

See Details Section of circsizer.density. The NAs will be automatically removed.

Value

An object with class circsizer whose underlying structure is a list containing the following components.

data Original dataset.

28 circsizer.regression

ngrid	Number of equally spaced angles where the derivative of the regression estimator is evaluated.
bw	Vector of smoothing parameters (given in $-\log_{10}$ scale if log.scale=TRUE).
log.scale	Logical; if TRUE, the $-\log_{10}$ scale is used for constructing the CircSiZer map.
CI	List containing: a matrix with lower limits fot the confidence intervals; a matrix with the lower limits of the confidence intervals; a matrix with the Effective Sample Size. Each row corresponds to each value of the smoothing parameter and each column corresponds to an angle.
col	Matrix containing the colors for plotting the CircSiZer map.

If display==TRUE, the function also returns the CircSiZer map for regression.

Author(s)

Maria Oliveira, Rosa M. Crujeiras and Alberto Rodriguez-Casal

References

Chaudhuri, P. and Marron, J.S. (1999). SiZer for exploration of structures in curves, *Journal of the American Statistical Association*, **94**, 807–823.

Oliveira, M., Crujeiras, R.M. and Rodriguez–Casal (2014) CircSiZer: an exploratory tool for circular data. *Environmental and Ecological Statistics*, **21**, 143–159.

Oliveira, M., Crujeiras R.M. and Rodriguez-Casal, A. (2014) NPCirc: an R package for nonparametric circular methods. *Journal of Statistical Software*, **61**(9), 1–26. https://www.jstatsoft.org/v61/i09/

See Also

```
circsizer.map
```

Examples

```
## Not run:
set.seed(2012)
n <- 100
x <- seq(0,2*pi,length=n)
y <- sin(x)+sqrt(0.5)*rnorm(n)
circsizer.regression(circular(x), y, bws=seq(10,60,by=5))
## End(Not run)</pre>
```

cross.beds1 29

cross.beds1

Cross-beds azimuths (I)

Description

This dataset corresponds to azimuths of cross-beds in the Kamthi river (India). Originally analized by SenGupta and Rao (1966) and included in Table 1.5 in Mardia (1972), the dataset collects 580 azimuths of layers lying oblique to principal accumulation surface along the river, being these layers known as cross-beds.

Usage

```
data(cross.beds1)
```

Format

A single-column data frame with 580 observations in radians.

Details

Data were originally recorded in degrees.

Source

Mardia, K.V. (1972) Statistics of Directional Data. Academic Press, New York.

SenGupta, S. and Rao, J.S. (1966) Statistical analysis of cross-bedding azimuths from the Kamthi formation around Bheemaram, Pranhita: Godavari Valley. *Sankhya: The Indian Journal of Statistics, Series B*, **28**, 165–174.

Examples

```
data(cross.beds1)
```

cross.beds2

Cross-beds (II)

Description

A dataset of cross-beds measurements from Himalayan molasse in Pakistan presented in Fisher (1993). This dataset collects 104 measurements of Chaudan Zam large bedforms.

Usage

```
data(cross.beds2)
```

30 cycle.changes

Format

A single-column data frame with 104 observations in radians.

Details

Data were originally recorded in degrees.

Source

Fisher, N.I. (1993) *Statistical Analysis of Circular Data*. Cambridge University Press, Cambridge, U.K.

Examples

data(cross.beds2)

cycle.changes

Cycle changes

Description

The data consists on the changes in cycles of temperatures at ground level in periglacial Monte Alvear (Argentina). The dataset includes 350 observations which correspond to the hours where the temperature changes from positive to negative and viceversa from February 2008 to December 2009.

Usage

```
data(cycle.changes)
```

Format

A data frame with 350 observations on two variables: change, which indicates if the temperature changed from positive to negative (-1) or viceversa (1) and hour, which indicates the hour (in radians) when the cycle change occured.

Details

Analysis of cycle changes in temperatures for another locations can be seen in Oliveira et al. (2013).

Source

The authors want to acknowledge Prof. Augusto Perez–Alberti for providing the data, collected within the Project POL2006-09071 from the Spanish Ministry of Education and Science.

References

Oliveira, M., Crujeiras R.M. and Rodriguez–Casal, A. (2013) Nonparametric circular methods for exploring environmental data. *Environmental and Ecological Statistics*, **20**, 1–17.

dcircmix 31

Examples

```
data(cycle.changes)
thaw <- (cycle.changes[,1]==1)
frosting <- (cycle.changes[,1]==-1)
plot(circular(cycle.changes[frosting,2],template="clock24"), shrink=1.08, col=4,
stack=TRUE, main="Frosting")
plot(circular(cycle.changes[thaw,2],template="clock24"), shrink=1.08, col=2,
stack=TRUE, main="Thaw")</pre>
```

dcircmix

Mixtures of circular distributions

Description

Density and random generation functions for a circular distribution or a mixture of circular distributions allowing the following components: circular uniform, von Mises, cardioid, wrapped Cauchy, wrapped normal, wrapped skew-normal.

Usage

```
dcircmix(x, model=NULL, dist=NULL, param=NULL)
rcircmix(n, model=NULL, dist=NULL, param=NULL)
```

Arguments

v Vector of angles where the density is evaluated. The object is coerced to class circular.

n Number of observations to generate.

model Number between 1 and 20, corresponding with a model defined in Oliveira et al.

(2012). See Details.

dist Vector of strings with the distributions that participate in the mixture: "unif",

"vm", "car", "wc", "wn", "wsn".

param List with three or four objects. The first object will be a vector containing the

proportion of each distribution in the mixture, the second object will be a vector containing the location parameters and the third object will be a vector containing the concentration parameters. If the wrapped skew-normal distribution participates in the mixture, a fourth object will be introduced in the list, a vector containing the skewness parameter. In this case, the values of the skewness parameter for the rest of distributions in the mixture will be zero. The length of each object in the list must be equal to the length of argument dist. See Details

and Examples.

32 dcircmix

Details

Models from Oliveira et al. (2012) are described below:

M1: Circular uniform.

M2: von Mises: $vM(\pi, 1)$.

M3: Wrapped normal: $WN(\pi, 0.9)$.

M4: cardioid: $C(\pi, 0.5)$.

M5: Wrapped Cauchy: $WC(\pi, 0.8)$.

M6: Wrapped skew–normal: $WSN(\pi, 1, 20)$.

M7: Mixture of two von Mises $1/2vM(0,4) + 1/2vM(\pi,4)$.

M8: Mixture of two von Mises 1/2vM(2,5) + 1/2vM(4,5).

M9: Mixture of two von Mises $1/4vM(0,2) + 3/4vM(\pi/\sqrt{3},2)$.

M10: Mixture of von Mises and wrapped Cauchy $4/5vM(\pi, 5) + 1/5WC(4\pi/3, 0.9)$.

M11: Mixture of three von Mises $1/3vM(\pi/3,6) + 1/3vM(\pi,6) + 1/3vM(5\pi/3,6)$.

M12: Mixture of three von Mises $2/5vM(\pi/2,4) + 1/5vM(\pi,5) + 2/5vM(3\pi/2,4)$.

M13: Mixture of three von Mises 2/5vM(0.5, 6) + 2/5vM(3, 6) + 1/5vM(5, 24).

M14: Mixture of four von Mises $1/4vM(0,12)+1/4vM(\pi/2,12)+1/4vM(\pi,12)+1/4vM(3\pi/2,12)$.

M15: Mixture of wrapped Cauchy, wrapped normal, von Mises and wrapped skew-normal $3/10WC(\pi-1,0.6) + 1/4WN(\pi+0.5,0.9) + 1/4vM(\pi+2,3) + 1/5WSN(6,1,3)$.

M16: Mixture of five von Mises $1/5vM(\pi/5, 18) + 1/5vM(3\pi/5, 18) + 1/5vM(\pi, 18) + 1/5vM(7\pi/5, 18) + 1/5vM(9\pi/5, 18)$.

M17: Mixture of cardioid and wrapped Cauchy $2/3C(\pi, 0.5) + 1/3WC(\pi, 0.9)$.

M18: Mixture of four von Mises $1/2vM(\pi, 1) + 1/6vM(\pi - 0.8, 30) + 1/6vM(\pi, 30) + 1/vM(\pi + 0.8, 30)$.

M19: Mixture of five von Mises 4/9vM(2,3)+5/36vM(4,3)+5/36vM(3.5,50)+5/36vM(4,50)+5/36vM(4.5,50).

M20: Mixture of two wrapped skew-normal and two wrapped Cauchy $1/3WSN(0, 0.7, 20) + 1/3WSN(\pi, 0.7, 20) + 1/6WC(3\pi/4, 0.9) + 1/6WC(7\pi/4, 0.9)$.

When the wrapped skew-normal distribution participates in the mixture, the argument param for function dcircmix can be a list with fifth objects. The fifth object would be the number of terms to be used in approximating the density function of the wrapped skew normal distribution. By default the number of terms used is 20.

Value

dcircmix gives the density and rcircmix generates random deviates.

Author(s)

Maria Oliveira, Rosa M. Crujeiras and Alberto Rodriguez-Casal

dpreg.circ 33

References

Oliveira, M., Crujeiras, R.M. and Rodriguez–Casal, A. (2012) A plug–in rule for bandwidth selection in circular density. *Computational Statistics and Data Analysis*, **56**, 3898–3908.

Oliveira, M., Crujeiras R.M. and Rodriguez–Casal, A. (2014) NPCirc: an R package for nonparametric circular methods. *Journal of Statistical Software*, **61**(9), 1–26. https://www.jstatsoft.org/v61/i09/

Examples

```
set.seed(2012)
# Circular representation of models M1-M20, each one in a separate window
for (i in 1:20){
dev.new()
f <- function(x) dcircmix(x, model=i)</pre>
curve.circular(f, n=500, join=TRUE, shrink=1.9, main=i)
# Random generation from model M1 (uniform model)
data1 <- rcircmix(50, model=1)</pre>
plot(data1)
# Density function and random generation from a mixture of a von Mises and
# a wrapped skew-normal
f <- function(x) dcircmix(x, model=NULL, dist=c("vm","wsn"),</pre>
param=list(p=c(0.5,0.5), mu=c(0,pi), con=c(1,1), sk=c(0,10)))
curve.circular(f, n=500, shrink=1.2)
data <- rcircmix(100, model=NULL, dist=c("vm","wsn"),</pre>
param=list(p=c(0.5,0.5), mu=c(0,pi), con=c(1,1), sk=c(0,10)))
points(data)
# Density function and random generation from a mixture of two von Mises and
# two wrapped Cauchy
f <- function(x) dcircmix(x, model=NULL, dist=c("vm","vm","wc","wc"),</pre>
param=list(p=c(0.3,0.3,0.2,0.2), mu=c(0,pi,pi/2,3*pi/2), con=c(5,5,0.9,0.9)))
curve.circular(f, n=1000, xlim=c(-1.65,1.65))
data <- rcircmix(100, model=NULL, dist=c("vm","vm","wc","wc"),</pre>
param=list(p=c(0.3,0.3,0.2,0.2), mu=c(0,pi,pi/2,3*pi/2), con=c(5,5,0.9,0.9)))
points(data)
```

dpreg.circ

Joint parametric estimation of mean and dispersion functions in circular double Poisson models

Description

Function dpreg.circ implements the parametric joint estimator of the mean and dispersion functions when the covariate is circular and the conditional distribution is a double Poisson, a particular case of the double exponential family. It is assumed that the logarithm of the mean and the logarithm of the dispersion are sums of sine and cosine terms.

34 dpreg.circ

Usage

Arguments

X	Vector of data for the independent variable. The object is coerced to class circular.
У	Vector of data for the dependent variable. This must be same length as \boldsymbol{x} and should contain counts.
k	Number of components for modeling the logarithm of the mean, including the intercept. Equivalent to the number of parameters to be estimated for the mean function.
ktilde	Number of components for modeling the logarithm of the dispersion, including the intercept. Equivalent to the number of parameters to be estimated for the dispersion function.
startvmu	Vector of length k containing the initial values for the parameters corresponding to the estimation of the mean.
startvgam	Vector of length ktilde containing the initial values for the parameters corresponding to the estimation of the dispersion.
tol	Tolerance parameter for convergence in the numerical estimation.
maxit	Maximum number of iterations in the numerical estimation.

Details

See Alonso-Pena et al. (2022) for details.

Value

A list containing the following components:

datax, datay Original dataset.

coefficients_mu

A vector of length k containing the estimators for the parameters corresponding to the mean.

coefficients_mu

A vector of length ktilde containing the estimators for the parameters corre-

sponding to the dispersion.

numit Number of iterations needed for convergence.

n The sample size after elimination of missing values.

call The call which produced the result.

data.name The deparsed name of the x argument.

has.na Logical, for compatibility (always FALSE).

dragonfly 35

Author(s)

Maria Alonso-Pena, Irene Gijbels and Rosa M. Crujeiras

References

Alonso-Pena, M., Gijbels, I. and Crujeiras, R.M. (2022). Flexible joint modeling of mean and dispersion for the directional tuning of neuronal spike counts. *Under review*.

Examples

```
data(spikes)
direction<-circular(spikes$direction,units="degrees")
counts<-spikes$counts
output<-dpreg.circ(direction, counts, k = 5, ktilde = 3)</pre>
```

dragonfly

Orientations of dragonflies

Description

The data, presented in Batschelet (1981), consists on the orientation of 214 dragonflies with respect to the sun's azimuth.

Usage

```
data(dragonfly)
```

Format

A single-column data frame with 214 observations in radians.

Details

Data were originally recorded in degrees.

Source

Batschelet, E. (1981) Circular Statistics in Biology. Academic Press, New York.

Examples

```
data(dragonfly)
x <- circular(dragonfly$orientation)
dens <- kern.den.circ(x)
plot(dens, shrink=1.3)</pre>
```

36 dwsn

dwsn Wrapped skew-Normal density function	
---	--

Description

Density function and random generation for the wrapped skew-Normal distribution introduced by Pewsey (2000).

Usage

```
dwsn(x,xi,eta,lambda,K=NULL,min.k=20)
rwsn(n,xi,eta,lambda)
```

Arguments

X	Vector of angles where the density is evaluated . The object is coerced to class circular.
n	Number of observations.
xi	Location parameter. The object is coerced to class circular.
eta	Scale parameter.
lambda	Skewness parameter.
К	Number of terms to be used in approximating the density. Default K=NULL.
min.k	Minimum number of terms used in approximating the density.

Details

The NAs will be automatically removed.

Value

dwsn gives the density and rwsn generates random deviates.

Author(s)

Maria Oliveira, Rosa M. Crujeiras and Alberto Rodriguez-Casal

References

Pewsey, A. (2000) The wrapped skew–Normal distribution on the circle. *Communications in Statistics - Theory and Methods*, **29**, 2459–2472.

flywheels 37

Examples

```
set.seed(2012)
# Density function of a wrapped skew-normal distribution WSN(pi,1,20)
wsn <- function(x) dwsn(x, xi=circular(pi), eta=1, lambda=20)
curve.circular(wsn,n=500,xlim=c(-1.65,1.65),main=expression(WSN(pi,1,20)))
# Random generation
data<-rwsn(50,xi=circular(pi),eta=1,lambda=20)
points(data)</pre>
```

flywheels

Flywheel measurements

Description

The data consists on measurements on mechanical flywheels, which are tools to regulate an engine's rotation in the automotive industry. The dataset contains 60 observations, containing the flywheels' angle of imbalance and the magnitude required to correct them. Four different types of metals were employed in the production process.

Usage

```
data("flywheels")
```

Format

A data frame with 60 observations on the following 3 variables.

angle A numeric vector containing the angles of imbalance (in radians) weight A numeric vector containing the magnitudes of correction (in inch-ounces). group A vector with numbers from 1 to 4 indicating the type of metal.

Details

The data were analyzed in Anderson-Cook (1999) and Alonso-Pena et al. (2021).

Source

The dataset was obtained from Anderson-Cook (1999).

References

Anderson-Cook, C.M. (1999). A tutorial on one-way analysis of circular-linear data. *Journal of Quality Technology*, **31**(1), 109–119.

Alonso-Pena, M., Ameijeiras-Alonso, J. and Crujeiras, R.M. (2021) Nonparametric tests for circular regression. *Journal of Statistical Computation and Simulation*, **91**(3), 477–500.

Examples

```
data(flywheels)
```

38 HumanMotorResonance

HumanMotorResonance

Human motor resonance data

Description

This dataset, given by Puglisi et al. (2017), contains measurements of motor resonance responses in humans, who were requested to observe a movement of a rythmic hand flexion-extension. The dataset is composed of 70 observations, including the angular position of the hand and the resonance response.

Usage

```
data("HumanMotorResonance")
```

Format

A data frame with 70 observations on the following 2 variables.

Angular.position A numeric vector containing the angular position of the hand (in radians).

Reflex. Amplitude A numeric vector containing the resonance response.

Details

See Puglisi et al. (2017) for details.

Source

The dataset was obtained by Puglisi et al. (2017).

References

Puglisi, G., Leonetti, A., Landau, A., Fornia, L., Cerri, G. and Borroni, P. (2017). The role of attention in human motor resonance. *PLOS ONE*, **12**(5), e0177457.

Examples

data(HumanMotorResonance)

kern.den.circ 39

kern.den.circ	Kernel density derivative estimate for circular data	

Description

This function computes the kernel density derivative estimate with the given kernel and bandwidth for circular data.

Usage

Arguments

X	Data from which the estimate is to be computed. The object is coerced to class circular.	
z	Points where the density derivative is estimated. If NULL equally spaced points are used according to the parameters from, to and n.	
bw	Smoothing parameter to be used. bw can also be a character string giving a rule to choose the bandwidth. See bw.AA, bw.pi, bw.rt, bw.CV, and bw.boot. The default, 'AA', is the 2-stage solve-the-equation plug-in smoothing selector.	
deriv.order	Derivative order. Default deriv.order=0 (density estimation).	
kernel	a character string giving the smoothing kernel to be used. This must be one of "vonmises" or "wrappednormal".	
na.rm	logical; if TRUE, missing values are removed from x. If FALSE any missing values cause an error.	
from, to	the left and right-most points of the grid at which the density is to be estimated. The objects are coerced to class circular.	
n	the number of equally spaced points at which the density is to be estimated.	
control.circul	control.circular	
	the attribute of the resulting objects (x component).	

Value

An object with class density.circular whose underlying structure is a list containing the following components.

data	original dataset.
X	the n coordinates of the points where the density is estimated. It is a circular objects with coordinate system setting using control.circular.
У	the estimated density values.
bw	the smoothing parameter used.
N	the sample size after elimination of missing values.

40 kern.dpreg.circ

call the call which produced the result.

data.name the deparsed name of the x argument.

has.na logical, for compatibility (always FALSE).

Author(s)

Jose Ameijeiras-Alonso.

References

Ameijeiras-Alonso, J. (2022) A reliable data-based smoothing parameter selection method for circular kernel estimation.

Di Marzio, M., Panzera, A., & Taylor, C. C. (2011). Kernel density estimation on the torus. *Journal of Statistical Planning and Inference*, **141**(6), 2156–2173.

Oliveira, M., Crujeiras R.M. and Rodr?guez-Casal, A. (2014) NPCirc: an R package for nonparametric circular methods. *Journal of Statistical Software*, **61**(9), 1–26. https://www.jstatsoft.org/v61/i09/

See Also

bw.AA, plot.density.circular, lines.density.circular, bw.pi, bw.rt, bw.CV, bw.boot

Examples

kern.dpreg.circ

Joint kernel estimation of mean and dispersion functions in circular double Poisson models

kern.dpreg.circ 41

Description

Function kern.dpreg.circ implements the nonparametric joint estimator of the mean and dispersion functions when the covariate is circular and the conditional distribution is a double Poisson, a particular case of the double exponential family. It takes the von Mises distribution as the kernel employed for both the estimation of the mean and the dispersion. The employed estimator is a local-linear type.

Usage

```
kern.dpreg.circ(x, y, t = NULL, bw, startvmu = NULL, startvgam = NULL, tol= 0.000001,
maxit = 300, from = circular(0), to = circular(2 * pi), len = 250)
```

Arguments

X	Vector of data for the independent variable. The object is coerced to class circular.
у	Vector of data for the dependent variable. This must be same length as \boldsymbol{x} and should contain counts.
t	Points where the regression function is estimated. If NULL, equally spaced points are used according to the parameters from, to and len.
bw	Numeric vector of length two containing the smoothing (concentration) parameters used. The first component is the parameter used for the estimation of the mean, while the second component is used for estimating the dispersion. The value of the smoothing parameters can be chosen by using bw.joint.dpcirc.
startvmu	Vector of length two containing the initial values for the parameters corresponding to the estimation of the mean.
startvgam	Vector of length two containing the initial values for the parameters corresponding to the estimation of the dispersion.
tol	Tolerance parameter for convergence in the numerical estimation.
maxit	Maximum number of iterations in the numerical estimation.
from, to	Left and right-most points of the grid at which the density is to be estimated. The objects are coerced to class circular.
len	Number of equally spaced points at which the function is to be estimated.

Details

See Alonso-Pena et al. (2022) for details. The NAs will be automatically removed.

Value

A list containing the following components:

datax, datay Original dataset.

x The n coordinates of the points where the regression function and its derivatives are estimated.

42 kern.reg.circ.lin

estim A list containing the estimated values of the logarithm of the mean function (first

component) and the logarithm of the dispersion function (second component).

bw The vector of smoothing parameters used.

n The sample size after elimination of missing values.

call The call which produced the result.

data.name The deparsed name of the x argument.

has.na Logical, for compatibility (always FALSE).

Author(s)

Maria Alonso-Pena, Irene Gijbels and Rosa M. Crujeiras

References

Alonso-Pena, M., Gijbels, I. and Crujeiras, R.M. (2022). Flexible joint modeling of mean and dispersion for the directional tuning of neuronal spike counts. *Under review*.

See Also

```
bw.joint.dpcirc
```

Examples

kern.reg.circ.lin 43

Description

Function kern.reg.circ.lin implements the Nadaraya-Watson estimator and the Local-Linear estimator for circular-linear data (circular covariate and linear response), as described in Di Marzio et al. (2009) and Oliveira et al. (2013), taking the von Mises distribution as kernel.

Function kern.reg.circ.circ implements the Nadaraya-Watson estimator and the Local-Linear estimator for circular-circular data (circular covariate and circular response), as described in Di Marzio et al. (2012), taking the von Mises distribution as kernel.

Function kern.reg.lin.circ implements the Nadaraya-Watson estimator and the Local-Linear estimator for linear-circular data (linear covariate and circular response), as described in Di Marzio et al. (2012), taking the Normal distribution as kernel.

Usage

```
kern.reg.circ.lin(x, y, t=NULL, bw, method="LL", from=circular(0),
to=circular(2*pi), len=250, tol=300)
kern.reg.circ.circ(x, y, t=NULL, bw, method="LL", from=circular(0),
to=circular(2*pi), len=250)
kern.reg.lin.circ(x, y, t=NULL, bw, method="LL", len=250)
## S3 method for class 'regression.circular'
print(x, digits=NULL, ...)
```

Arguments

Х	Vector of data for the independent variable. The object is coerced to class circular when using functions kern.reg.circ.lin and kern.reg.circ.circ.
у	Vector of data for the dependent variable. This must be same length as x. The object is coerced to class circular when using functions kern.reg.circ.circ and kern.reg.lin.circ.
t	Points where the regression function is estimated. If NULL equally spaced points are used according to the parameters from, to and len.
bw	Smoothing parameter to be used. The value of the smoothing parameter can be chosen by using the function bw.reg.circ.lin, bw.reg.circ.circ and bw.reg.lin.circ.
method	Character string giving the estimator to be used. This must be one of "LL" for Local-Linear estimator or "NW" for Nadaraya-Watson estimator. Default method="LL".
from, to	Left and right-most points of the grid at which the regression function is to be estimated. The objects are coerced to class circular.
len	Number of equally spaced points at which the regression function is to be estimated.
tol	Tolerance parameter to avoid overflow when bw is larger than tol. Default is tol=300.
digits	Integer indicating the precision to be used.
• • •	further arguments

44 kern.reg.circ.lin

Details

See Di Marzio et al. (2012). See Section 3 in Oliveira et al. (2013). See Di Marzio et al. (2009). The NAs will be automatically removed.

Value

An object with class "regression.circular" whose underlying structure is a list containing the following components:

datax, datay

Original dataset.

x

The n coordinates of the points where the regression is estimated.

y

The estimated values.

bw

The smoothing parameter used.

N

The sample size after elimination of missing values.

call

The call which produced the result.

data.name

The deparsed name of the x argument.

has.na

Logical, for compatibility (always FALSE).

Author(s)

Maria Oliveira, Rosa M. Crujeiras and Alberto Rodriguez-Casal

References

Di Marzio, M., Panzera A. and Taylor, C. C. (2009) Local polynomial regression for circular predictors. *Statistics and Probability Letters*, **79**, 2066–2075.

Di Marzio, M., Panzera A. and Taylor, C. C. (2012) Non-parametric regression for circular responses. *Scandinavian Journal of Statistics*, **40**, 228–255.

Oliveira, M., Crujeiras R.M. and Rodriguez–Casal, A. (2013) Nonparametric circular methods for exploring environmental data. *Environmental and Ecological Statistics*, **20**, 1–17.

Oliveira, M., Crujeiras R.M. and Rodriguez–Casal, A. (2014) NPCirc: an R package for nonparametric circular methods. *Journal of Statistical Software*, **61**(9), 1–26. https://www.jstatsoft.org/v61/i09/

See Also

```
plot.regression.circular, lines.regression.circular
```

Examples

```
### circular-linear
data(speed.wind2)
dir <- speed.wind2$Direction
vel <- speed.wind2$Speed
nas <- which(is.na(vel))
dir <- circular(dir[-nas],units="degrees")
vel <- vel[-nas]</pre>
```

45

```
estLL <- kern.reg.circ.lin(dir, vel, method="LL")</pre>
estNW <- kern.reg.circ.lin(dir, vel, method="NW")</pre>
# Circular representation
res<-plot(estNW, plot.type="circle", points.plot=TRUE,</pre>
labels=c("N","NE","E","SE","S","S0","O","NO"),
label.pos=seq(0,7*pi/4,by=pi/4), zero=pi/2, clockwise=TRUE)
lines(estLL, plot.type="circle", plot.info=res, line.col=2)
# Linear representation
plot(estNW, plot.type="line", points.plot=TRUE, xlab="direction", ylab="speed (m/s)")
lines(estLL, plot.type="line", line.col=2)
### circular-circular
data(wind)
wind6 <- circular(wind$wind.dir[seq(7,1752,by=24)])</pre>
wind12 <- circular(wind$wind.dir[seq(13,1752,by=24)])</pre>
estNW <- kern.reg.circ.circ(wind6,wind12,t=NULL,bw=6.1,method="NW")</pre>
estLL <- kern.reg.circ.circ(wind6,wind12,t=NULL,bw=2.25,method="LL")</pre>
# Torus representation
plot(estNW, plot.type="circle", points.plot=TRUE, line.col=2, lwd=2, points.col=2,
units="degrees")
lines(estLL, plot.type="circle", line.col=3, lwd=2)
# Linear representation
plot(estNW, plot.type="line", points.plot=TRUE, xlab="Wind direction at 6 a.m.",
ylab="Wind direction at noon")
lines(estLL, plot.type="line", line.col=2)
### linear-circular
data(periwinkles)
dist <- periwinkles$distance</pre>
dir <- circular(periwinkles$direction, units="degrees")</pre>
estNW <- kern.reg.lin.circ(dist,dir,t=NULL,bw=12.7,method="NW")</pre>
estLL <- kern.reg.lin.circ(dist,dir,t=NULL,bw=200,method="LL")</pre>
# Cylinder representation
plot(estNW, plot.type="circle", points.plot=TRUE, line.col=2, lwd=2, points.col=2)
lines(estLL, plot.type="circle", line.col=3, lwd=2)
# Linear representation
plot(estNW, plot.type="line", points.plot=TRUE, units="radians", main="")
 lines(estLL, plot.type="line", line.col=2, units="radians")
```

lines.regression.circular

lines.regression.circular

Add a plot for circular regression

Description

The lines add a plot for regression.circular objects.

Usage

```
## S3 method for class 'regression.circular'
lines(x, plot.type=c("circle", "line"), points.plot=FALSE, rp.type="p", type="l",
line.col=1, points.col="grey", points.pch=1, units=NULL, zero=NULL,
clockwise=NULL, radial.lim=NULL, plot.info=NULL, ...)
```

Arguments

x	An object of class regression.circular.
plot.type	Type of the plot: "line": linear plot, "circle": circular plot.
points.plot	Logical; if TRUE original data are added to the plot.
rp.type, type	Character indicating the type of plotting.
line.col	Color code or name.
points.col	Color code or name for the original data. Used if points.plot=TRUE.
points.pch	Plotting 'character', i.e., symbol to use for the original data. Used if points.plot=TRUE.
units	Units measure used in the plot. If NULL the value is taken from the attribute of object 'x' from the argument 'x', i.e. x\$x.
zero	Where to place the starting (zero) point, i.e., the zero of the plot. Ignored if plot.info is provided.
clockwise	Logical, indicating the sense of rotation of the plot: clockwise if TRUE and counterclockwise if FALSE. Ignored if plot.info is provided.
radial.lim	The range of the grid circle. Used if plot.type="circle".
plot.info	An object from plot.regression.circular that contains information on the zero, the clockwise and radial.lim. Used if plot.type="circle".
	Further arguments to be passed to lines.default (if plot.type="line") or to radial.plot (if plot.type="circle" and x is the output of kern.reg.circ.lin) or to lines3d (if plot.type="circle") and x is the output of kern.reg.circ.circ).

Author(s)

Maria Oliveira, Rosa M. Crujeiras and Alberto Rodriguez-Casal

References

Oliveira, M., Crujeiras R.M. and Rodriguez–Casal, A. (2014) NPCirc: an R package for nonparametric circular methods. *Journal of Statistical Software*, **61**(9), 1–26. https://www.jstatsoft.org/v61/i09/

See Also

```
kern.reg.circ.lin, kern.reg.circ.circ, kern.reg.lin.circ, plot.regression.circular
```

modalreg.circ.lin 47

Examples

```
set.seed(1012)
n <- 100
x <- runif(100, 0, 2*pi)
y <- sin(x)+0.5*rnorm(n)
estNW<-kern.reg.circ.lin(circular(x),y,t=NULL,bw=10,method="NW")
estLL<-kern.reg.circ.lin(circular(x),y,t=NULL,bw=10,method="LL")
res<-plot(estNW, plot.type="circle", points.plot=TRUE)
lines(estLL, plot.type="circle",line.col=2, plot.info=res)</pre>
```

modalreg.circ.lin

Circular multimodal regression estimation

Description

Function modalreg.circ.lin implements the nonparametric multimodal regression estimator for a circular covariate and a real-valued response, as described in Alonso-Pena and Crujeiras (2022). It takes the von Mises distribution as the kernel associated to the predictor variable and the normal distribution as the kernel associated to the response variable.

Function modalreg.circ.circ implements the nonparametric multimodal regression estimator for a circular covariate and a circular response, as described in Alonso-Pena and Crujeiras (2022). It takes the von Mises distribution as the kernel associated to the predictor variable and the response variables.

Function modalreg.lin.circ implements the nonparametric multimodal regression estimator for a real-valued covariate and a circular response, as described in Alonso-Pena and Crujeiras (2022). It takes the normal distribution as the kernel associated to the predictor variable and the von Mises distribution as the kernel associated to the response variable.

Usage

```
modalreg.circ.lin(x, y, t=NULL, bw=NULL, tol = 0.0001, maxit = 500,
    from = circular(0),to = circular(2 * pi), len = 300)

modalreg.circ.circ(x, y, t=NULL, bw=NULL, tol = 0.00001,
    maxit = 500, from = circular(0), to = circular(2 * pi), len = 300)

modalreg.lin.circ(x, y, t=NULL, bw=NULL, tol = 0.0001, maxit = 500, len=300)
```

Arguments

- x Vector of data for the independent variable. The object is coerced to class circular when using functions modalreg.circ.lin and modalreg.circ.circ.
- y Vector of data for the dependent variable. This must be same length as x. The object is coerced to class circular when using functions modalreg.circ.circ and modalreg.lin.circ.

48 modalreg.circ.lin

t	Points where the regression function is estimated. If NULL, equally spaced points are used according to the parameters from, to and len.
bw	Vector of length two with the values of the smoothing parameters to be used. The first component corresponds to the smoothing parameter associated to the predictor variable and the second component is the parameter associated to the response variable. If NULL, the parameters are selected via modal cross-validation.
tol	Tolerance parameter for convergence in the estimation through the conditional (circular) mean shift.
maxit	Maximum number of iterations in the estimation through the conditional (circular) mean shift.
from, to	Left and right-most points of the grid at which the regression multifunction is to be estimated. The objects are coerced to class circular.
len	Number of equally spaced points at which the regression multifunction is to be estimated.

Details

See Alonso-Pena and Crujeiras (2022) for details.

The NAs will be automatically removed.

Value

A list containing the following components:

datax, datay	Original dataset.
X	The n coordinates of the points where the regression multifunction is estimated.
У	A list with dimension the length of the number of evaluation points containing the estimated values of the multidunfunction for each evaluation point.
bw	A verctor of lenght two with the smoothing parameters used.
n	The sample size after elimination of missing values.
call	The call which produced the result.
data.name	The departed name of the x argument.
has.na	Logical, for compatibility (always FALSE).

Author(s)

Maria Alonso-Pena and Rosa M. Crujeiras.

References

Alonso-Pena, M. and Crujeiras, R. M. (2022). Analizing animal escape data with circular nonparametric multimodal regression. Annals of Applied Statistics. (To appear).

See Also

bw.modalreg.circ.lin, bw.modalreg.circ.circ, bw.modalreg.lin.circ

noeffect.circ.lin 49

Examples

```
# Circ-lin
set.seed(8833)
n1<-100
n2<-100
gamma<-8
sigma<-1.5
theta1<-rcircularuniform(n1)</pre>
theta2<-rcircularuniform(n2)</pre>
theta<-c(theta1,theta2)
y1<-2*sin(2*theta1)+rnorm(n1,sd=sigma)
y2<-gamma+2*sin(2*theta2)+rnorm(n2,sd=sigma)
y < -as.numeric(c(y1,y2))
fit<-modalreg.circ.lin(theta,y,bw=c(10,1.3))</pre>
# Lin-circ
n1<-100
n2<-100
con<-8
set.seed(8833)
x1<-runif(n1)
x2 < -runif(n2)
phi1<-(6*atan(2.5*x1-3)+rvonmises(n1,m=0,k=con))
phi2<-(pi+6*atan(2.5*x2-3)+rvonmises(n2,m=0,k=con))
x < -c(x1, x2)
phi<-c(phi1,phi2)</pre>
fit<-modalreg.lin.circ(x, phi, bw=c(0.1,2.5))
# Circ-circ
n1<-100
n2<-100
con<-10
set.seed(8833)
theta1<-rcircularuniform(n1)</pre>
theta2<-rcircularuniform(n2)</pre>
phi1<-(2*cos(theta1)+rvonmises(n1,m=0,k=con))</pre>
phi2<-(3*pi/4+2*cos(theta2)+rvonmises(n2,m=0,k=con))</pre>
theta=c(theta1,theta2)
phi=c(phi1,phi2)
fit<-modalreg.circ.circ(theta, phi, bw=c(30,3))</pre>
```

noeffect.circ.lin

No-effect test for regression with circular data

Description

Function noeffect.circ.lin computes the no-effect test for a circular predictor variable and a real-valued response variable as described in Alonso-Pena et al. (2021). It uses the nonparametric

50 noeffect.circ.lin

Nadaraya-Watson estimator or the Local-Linear estimator for circular-linear data described in Di Marzio et al. (2009) and Oliveira et al. (2013).

Function noeffect.lin.circ computes the no-effect test for a real-valued predictor variable and a circular response variable as described in Alonso-Pena et al. (2021). It uses the nonparametric Nadaraya-Watson estimator or the Local-Linear estimator for linear-circular data described in Di Marzio et al. (2012).

Function noeffect.circ.circ computes the no-effect test for a circular predictor variable and a circular response variable as described in Alonso-Pena et al. (2021). It uses the nonparametric Nadaraya-Watson estimator or the Local-Linear estimator for circular-circular data described in Di Marzio et al. (2012).

Usage

```
noeffect.circ.lin(x, y, bw, method = "LL", calib = "chisq", n_boot = 500)
noeffect.lin.circ(x, y, bw, method = "LL", n_boot = 500)
noeffect.circ.circ(x, y, bw, method = "LL", n_boot = 500)
```

Arguments

Х	Vector of data for the independent variable. The object is coerced to class circular when using functions noeffect.circ.lin and noeffect.circ.circ.
У	Vector of data for the dependent variable. This must be same length as x. The object is coerced to class circular when using functions noeffect.lin.circ and noeffect.circ.circ.
bw	Smoothing parameter to be used. If not provided, functions noeffect.circ.lin and noeffect.circ.circ select $4cv$ and function noeffect.lin.circ selects $cv/4$, where cv is the parameter selected by cross-validation.
method	Character string giving the estimator to be used. This must be one of "LL" for Local-Linear estimator or "NW" for Nadaraya-Watson estimator. Default method="LL".
calib	Character string giving the calibration method to be used in noeffect.circ.lin function. This must be one of "chisq" for the chi-squared approximation or "boot" for the bootstrap calibration.
n_boot	Number of bootstrap resamples. Default is n_boot=500. In function noeffect.circ.lin, only if calib="boot".

Details

See Alonso-Pena et al. (2021). The NAs will be automatically removed.

Value

A list with class "htest" containing the following components:

statistic observed value of the statistic.
bw Smoothing parameter used.

p.value p-value for the test.

noeffect.circ.lin 51

```
data.name a character string giving the name(s) of the data.

alternative a character string describing the alternative hypothesis.
```

Author(s)

Maria Alonso-Pena, Jose Ameijeiras-Alonso and Rosa M. Crujeiras

References

Alonso-Pena, M., Ameijeiras-Alonso, J. and Crujeiras, R.M. (2021) Nonparametric tests for circular regression. *Journal of Statistical Computation and Simulation*, **91**(3), 477–500.

Di Marzio, M., Panzera A. and Taylor, C. C. (2009) Local polynomial regression for circular predictors. *Statistics and Probability Letters*, **79**, 2066–2075.

Di Marzio, M., Panzera A. and Taylor, C. C. (2012) Non-parametric regression for circular responses. *Scandinavian Journal of Statistics*, **40**, 228–255.

Oliveira, M., Crujeiras R.M. and Rodriguez-Casal, A. (2013) Nonparametric circular methods for exploring environmental data. *Environmental and Ecological Statistics*, **20**, 1–17.

See Also

```
kern.reg.circ.lin, kern.reg.lin.circ, kern.reg.circ.circ
```

Examples

```
# No-effect circ-lin
set.seed(2025)
x <- rcircularuniform(200)
y <- 2*sin(as.numeric(x)) + rnorm(200, sd=2)
noeffect.circ.lin(x, y)

# No-effect lin-circ
set.seed(2025)
x <- runif(200)
y<- pi/8 + rvonmises(200, mu = 0, kappa = 0.75)
noeffect.lin.circ(x, y)

# No-effect circ-circ
set.seed(2025)
x <- rcircularuniform(200)
y <- atan2(sin(2*x),cos(2*x)) + rvonmises(200, mu = 0, kappa = 2)
noeffect.circ.circ(x, y)</pre>
```

52 plot.regression.circular

periwinkles

Orientations of dragonflies

Description

These data, presented in Fisher and Lee (1992), contain distance and directions of movements from small blue periwinkles after relocation.

Usage

```
data(periwinkles)
```

Format

A two-column data frame with 73 observations. Distances are measured in centimeters and directions are measured in degrees.

Source

Fisher, N. I. and Lee, A. J. (1992) Regression models for angular responses. *Biometrics*, **48**, 665–677.

Examples

```
data(periwinkles)
```

```
plot.regression.circular
```

Plot circular regression

Description

The plot method for regression.circular objects.

Usage

```
## S3 method for class 'regression.circular'
plot(x, plot.type=c("circle", "line"), points.plot=FALSE, rp.type="p", type="l",
line.col=1, points.col="grey", points.pch=1, xlim=NULL, ylim=NULL,
radial.lim=NULL, xlab=NULL, ylab=NULL, labels=NULL, label.pos=NULL, units=NULL,
zero=NULL, clockwise=NULL, main=NULL, ...)
```

plot.regression.circular 53

Arguments

X	An object of class regression.circular.
plot.type	Type of the plot: "line": linear plot, "circle": circular plot.
points.plot	Logical; if TRUE original data are added to the plot.
rp.type, type	Character indicating the type of plotting. Default type="1" and rp.type="p".
line.col	Color code or name.
points.col	Color code or name for the original data. Used if points.plot=TRUE.
points.pch	Plotting 'character', i.e., symbol to use for the original data. Used if points.plot=TRUE.
xlim, ylim	The ranges to be encompassed by the x and y axes. Used if plot.type="line".
radial.lim	The range of the grid circle, used if plot.type="circle".
xlab, ylab	Titles for the x axis and y axis, respectively.
labels	Character or expression vector of labels to be placed at the label.pos. label.pos must also be supplied.
label.pos	Vector indicating the position (between 0 and 2π) at which the labels are to be drawn.
units	Units measure used in the plot. If NULL the value is taken from the attribute of object 'x' from the argument 'x', i.e. x\$x.
zero	Where to place the starting (zero) point, i.e. the zero of the plot. If NULL the value is taken from the attribute of object 'x' from the argument 'x', i.e. x\$x
clockwise	Logical, indicating the sense of rotation of the plot: clockwise if TRUE and counterclockwise if FALSE. If NULL the value is taken from the attribute of object 'x' from the argument 'x', i.e. x\$x
main	An overall title for the plot.
•••	Further arguments to be passed to plot.default (if plot.type="line") or to to radial.plot (if codeplot.type="circle" and x is the output of kern.reg.circ.lin) or to lines3d (if plot.type="circle") and x is the output of kern.reg.circ.circ).

Value

If plot.type="circle" and x is the output of kern.reg.circ.lin), this function returns a list with information on the plot: zero, clockwise and radial.lim.

Author(s)

Maria Oliveira, Rosa M. Crujeiras and Alberto Rodriguez-Casal

References

Oliveira, M., Crujeiras R.M. and Rodriguez—Casal, A. (2014) NPCirc: an R package for nonparametric circular methods. *Journal of Statistical Software*, **61**(9), 1–26. https://www.jstatsoft.org/v61/i09/

See Also

kern.reg.circ.lin,kern.reg.circ.circ,kern.reg.lin.circ,lines.regression.circular

54 pm10

Examples

```
set.seed(1012)
n <- 100
x <- runif(100, 0, 2*pi)
y <- sin(x)+0.5*rnorm(n)
estNW<-kern.reg.circ.lin(circular(x),y,t=NULL,bw=10,method="NW")
plot(estNW, plot.type="line", points.plot=TRUE)
plot(estNW, plot.type="circle", points.plot=TRUE)</pre>
```

pm10

Pm10 particles in Pontevedra, Spain

Description

This dataset contains measurements on pm10 particles concentration in the city of Pontevedra, Spain, as well as wind speed and wind direction recordings. The measurements were taken in a meteorological station in Pontevedra, during the year 2019, every six hours.

Usage

```
data("pm10")
```

Format

A data frame with 1156 observations on the following 3 variables.

pm10 A numeric vector containing the concentration of pm10 particles (in micrograms per cubic meter).

direction A numeric vector containing the wind direction in degrees between 0 and 360.

speed A numeric vector containing the wind speed measured in kilometers per hour.

Source

```
Meteogalicia https://www.meteogalicia.gal/.
```

Examples

```
data(pm10)
```

sandhoppers 55

sandhoppers

Behavioral plasticity of Talitrus saltator and Talorchestia brito

Description

Orientation measured under natural conditions and other variables of interest for analyzing the behavioral plasticity of two sympatric sandhoppers species, Talitrus saltator and Talorchestia brito. The experiment was carried out on the exposed nontidal sand of Zouara beach located in the Tunisian northwestern coast. More details can be found in Marchetti and Scapini (2003) or Scapini et al. (2002).

Usage

data("sandhoppers")

Format

A data frame with 1828 observations on the following 12 variables.

angle Numeric vector containing the orientation angles in radians between 0 and 2π .

date A factor where each level indicates the date when angles were measured.

month A factor with two levels indicating the month when angles were measured. Experiments were performed in two different periods, April and October, which were chosen for the abundance of the populations, as well as for their non-extreme and changing climatic conditions.

time A factor with levels afternoon, morning and noon.

azim A numeric vector indicating the sun azimuth. The sun position was confounded with the time of the day (morning: 100-150, noon: az=151-210 and afternoon: az=211-260 experiments).

hour A factor with hours when angles were measured.

species A factor with three levels (brito, salt, ND) indicating the specie (brito, saltator, not determined).

sex A factor with three levels (F, M, J) indicating the sex (female, male, J).

temp A numeric vector indicating the temperature (degrees centigrade).

humid A numeric vector indicating the air relative humidity (%).

land A factor with two levels (no, yes) indicating landscape view was either permitted or screened.

trap A numeric vector containing the traps identifier used for capturing the sandhoppers.

Details

See Marchetti and Scapini (2003) and Scapini et al. (2002).

Source

Authors thank Prof. Felicita Scapini for providing the sandhoppers data (collected under the support of the European Project ERB ICI8-CT98-0270).

56 speed.wind

References

Marchetti, G. M. and Scapini, F. (2003). Use of multiple regression models in the study of sand-hopper orientation under natural conditions. *Estuarine, Coastal and Shelf Science*, **58**, 207-215.

Scapini, F., Aloia, A., Bouslama, M. F., Chelazzi, L., Colombini, I., ElGtari, M., Fallaci, M. and Marchetti, G. M. (2002). Multiple regression analysis of the sources of variation in orientation of two sympatric sandhoppers, Talitrus saltator and Talorchestia brito, from an exposed Mediterranean beach. *Behavioral Ecology and Sociobiology*, **51**(5), 403–414.

Examples

data(sandhoppers)

speed.wind

Wind speed and wind direction data

Description

This dataset consists of hourly observations of wind direction and wind speed in winter season (from November to February) from 2003 until 2012 in the Atlantic coast of Galicia (NW–Spain). Data are registered by a buoy located at longitude -0.210E and latitude 43.500N in the Atlantic Ocean. The dataset speed.wind2, analized in Oliveira et al. (2013), is a subset of speed.wind which is obtained by taking the observations with a lag period of 95 hours.

Usage

```
data(speed.wind)
data(speed.wind2)
```

Format

speed.wind is a data frame with 19488 observations on six variables: day, month, year, hour, wind speed (in m/s) and wind direction (in degrees). speed.wind2 is a subset with 200 observations.

Details

Data contains NAs. There is no data in November 2005, December 2005, January 2006, February 2006, February 2007, February 2009 and November 2009. Months of November 2004, December 2004, January 2007, December 2009 are not fully observed.

Source

Data can be freely downloaded from the Spanish Portuary Authority (https://www.puertos.es/).

spikes 57

References

Oliveira, M., Crujeiras, R.M. and Rodriguez–Casal (2014) CircSiZer: an exploratory tool for circular data. *Environmental and Ecological Statistics*, **21**, 143–159.

Examples

```
data(speed.wind2)
# Density
dir <- circular(speed.wind2$Direction, units="degrees", template="geographics")</pre>
plot(dir, stack=TRUE, shrink= 1.1)
rose.diag(dir, bins=16, add=TRUE)
lines(kern.den.circ(dir,bw=1), lwd=2, col=2)
lines(kern.den.circ(dir,bw=10), lwd=2, col=3)
lines(kern.den.circ(dir,bw=40), lwd=2, col=4)
# Regression
vel <- speed.wind2$Speed
nas <- which(is.na(vel))</pre>
dir <- dir[-nas]</pre>
vel <- vel[-nas]</pre>
res<-plot(kern.reg.circ.lin(dir, vel, bw=1, method="LL"), plot.type="circle",
points.plot=TRUE, line.col=2, lwd=2, main="")
lines(kern.reg.circ.lin(dir, vel, bw=10, method="LL"), plot.type="circle", plot.info=res,
line.col=3, lwd=2)
lines(kern.reg.circ.lin(dir, vel, bw=40, method="LL"), plot.type="circle", plot.info=res,
line.col=4, lwd=2)
```

spikes

Neuronal spikes in a macaque monkey

Description

This dataset, given by Kohn and Movshon (2003), contains observations from an experimental study on macaque monkeys, where a macaque received a visual stimulus. The dataset is composed of 68 observations, consisting on the angle of stimulus and the number of spikes produced in a MT/V5 neuron.

Usage

```
data("spikes")
```

Format

A data frame with 68 observations on the following 2 variables.

direction A numeric vector containing the direction of the visual stimulus (in degrees). counts A numeric vector containing the number of spikes.

58 temp.wind

Details

See Kohn and Movshon (2003) for details. This dataset was also studied in Alonso-Pena et al (2022).

Source

The dataset was obtained by Kohn and Movshon (2003).

References

Kohn, A., and Movshon, J.A. (2003). Neuronal adaptation to visual motion in area MT of the macaque. *Neuron*, **39**(4), 681–691.

Alonso-Pena, M., Gijbels, I. and Crujeiras, R.M. (2022). Flexible joint modeling of mean and dispersion for the directional tuning of neuronal spike counts. *Under review*.

Examples

data(spikes)

temp.wind

Temperature and wind direction data

Description

These data, analyzed by Oliveira et al. (2013), consists of observations of temperature and wind direction during the austral summer season 2008-2009 (from November 2008 to March 2009) in Vinciguerra (Tierra del Fuego, Argentina).

Usage

data(temp.wind)

Format

A data frame with 3648 observations on four variables: Date, Time, Temperature (in degrees Celsius) and Direction (in degrees).

Details

Data contains NAs.

Source

The authors want to acknowledge Prof. Augusto P?rez–Alberti for providing the data, collected within the Project POL2006-09071 from the Spanish Ministry of Education and Science.

wind 59

References

Oliveira, M., Crujeiras R.M. and Rodriguez–Casal, A. (2013) Nonparametric circular methods for exploring environmental data. *Environmental and Ecological Statistics*, **20**, 1–17.

Examples

```
data(temp.wind)
winddir <- temp.wind[,4]
temp <- temp.wind[,3]
nas <- which(is.na(winddir))
winddir <- circular(winddir[-nas], units="degrees")
temp <- temp[-nas]

est <- kern.reg.circ.lin(winddir, temp, t=NULL, bw=3.41, method="LL")
plot(est, plot.type="line", xlab="wind direction", ylab="temperature")
plot(est, plot.type="circle", points.plot=TRUE)</pre>
```

wind

Wind direction data

Description

This dataset consists of hourly observations of wind direction measured at a weather station in Texas from May 20 to July 31, 2003 inclusive.

Usage

data(wind)

Format

wind is a data frame with observations on three variables: data, hour and wind direction (in radians).

Source

The data, which correspons to the weather station designated as C28_1, are part of a larger data set taken from the Codiac data archive, available at https://data.eol.ucar.edu/dataset/85.034. The full data set contains hourly resolution surface meteorological data from the Texas Natural Resources Conservation Commission Air Quality Monitoring Network, from May 20 to July 31, 2003 inclusive. These data are provided by NCAR/EOL under the sponsorship of the National Science Foundation.

References

Kato, S. and Jones, M. C. (2010) A family of distributions on the circle with links to, and applications arising from, M?bius transformation. *Journal of the American Statistical Association*, **105**, 249–262.

Di Marzio, M., Panzera A. and Taylor, C. C. (2012) Non-parametric regression for circular responses. *Scandinavian Journal of Statistics*, **40**, 228–255.

60 zebrafish

Examples

data(wind)

zebrafish

Zebrafish

Description

The data consists on measurements from an experimental study on larval zebrafish, which were startled by an imitating predator consisting on a robot disguised as an adult zebrafish. The dataset includes 502 observations corresponding to the escape directions of each fish and the angles in which the zebrafish perceive the threat.

Usage

```
data("zebrafish")
```

Format

A data frame with 502 observations on the following 2 variables.

stimulus A numeric vector containing the angles of stimulus (in radians) res_angle A numeric vector containing the directions of escape (in radians)

Details

Analysis of the zebrafish data with circular regression methods can be seen in Alonso-Pena et al. (2022).

Source

The data were obtained from the Dryad Digital Repository doi:10.5061/dryad.47mq9 and first analyzed in Nair et al. (2017).

References

Nair, A., Changsing, K., Stewart, W.J. and McHenry, M.J. (2017). Fish prey change strategy with the direction of a threat. *Proceedings of the Royal Society B: Biological Sciences*, **284**, 20170393.

Alonso-Pena, M. and Crujeiras, R. M. (2022). Analizing animal escape data with circular nonparametric multimodal regression. Annals of Applied Statistics. (To appear).

Examples

data(zebrafish)

Index

* ~htest	ancova.circ.circ(ancova.circ.lin),4
ancova.circ.lin,4	ancova.circ.lin, 4
noeffect.circ.lin, 49	ancova.lin.circ(ancova.circ.lin), 4
* ~smooth	,,
ancova.circ.lin, 4	bw. AA, 7, <i>39</i> , <i>40</i>
noeffect.circ.lin, 49	bw.boot, 9, 9, 13, 18, 21, 39, 40
* circsizer	bw.circ.local.lik, 10, 23
circsizer.map, 26	bw. CV, 9, 10, 12, 18, 21, 39, 40
* circular density	bw.joint.dpcirc, 13, 42
bw. AA, 7	bw.modalreg.circ.circ,48
bw.boot, 9	<pre>bw.modalreg.circ.circ</pre>
bw. CV, 12	(bw.modalreg.circ.lin), 15
bw.pi, 17	bw.modalreg.circ.lin, 15, 48
bw.rt, 20	bw.modalreg.lin.circ,48
circsizer.density, 23	bw.modalreg.lin.circ
dcircmix, 31	(bw.modalreg.circ.lin), 15
dwsn, 36	bw.pi, 9, 10, 13, 17, 21, 39, 40
kern.den.circ, 39	bw.reg.circ.circ, 43
* circular regression	bw.reg.circ.circ(bw.reg.circ.lin), 18
bw.reg.circ.lin, 18	bw.reg.circ.lin, 18, 43
circsizer.regression, 27	bw.reg.lin.circ, 43
kern.reg.circ.lin, 42	bw.reg.lin.circ(bw.reg.circ.lin), 18
lines.regression.circular, 45	bw.rt, 9, 10, 13, 18, 20, 39, 40
plot.regression.circular, 52	circ.local.lik, <i>12</i> , 21
* datasets	circsizer.density, 23, 26, 27
cross.beds1, 29	circsizer.map, 25, 26, 28
cross.beds2, 29	circsizer.regression, 26, 27
cycle.changes, 30	circular, 5, 7, 9, 11, 12, 17, 19, 20, 22, 24,
dragonfly, 35	27, 31, 34, 36, 39, 41, 43, 47, 48, 50
flywheels, 37	cross.beds1, 29
HumanMotorResonance, 38	cross.beds2, 29
periwinkles, 52	cycle.changes, 30
pm10, 54	
sandhoppers, 55	dcircmix, 31
speed.wind, 56	density.circular, 9, 39
spikes, 57	dpreg.circ, 33
temp.wind, 58	dragonfly, 35
wind, 59	dwsn, 36
zebrafish, 60	flywheels, 37
	J, -·

INDEX

HumanMotorResonance, 38 kern.den.circ, 9, 10, 13, 18, 21, 39 kern.dpreg.circ, 14, 40 kern.reg.circ.circ, 6, 20, 46, 51, 53 kern.reg.circ.circ (kern.reg.circ.lin), 42 kern.reg.circ.lin, 6, 20, 42, 46, 51, 53 kern.reg.lin.circ, 6, 20, 46, 51, 53 kern.reg.lin.circ (kern.reg.circ.lin), 42	<pre>speed.wind2 (speed.wind), 56 spikes, 57 temp.wind, 58 uniroot, 8 wind, 59 zebrafish, 60</pre>
lines.default, 46 lines.density.circular, 40 lines.regression.circular, 44, 45, 53 lines3d, 46, 53	
modalreg.circ.circ, 16 modalreg.circ.circ (modalreg.circ.lin), 47 modalreg.circ.lin, 16, 47 modalreg.lin.circ, 16 modalreg.lin.circ (modalreg.circ.lin), 47	
noeffect.circ.circ(noeffect.circ.lin), 49 noeffect.circ.lin, 49 noeffect.lin.circ(noeffect.circ.lin), 49 NPCirc(NPCirc-package), 2 NPCirc-package, 2	
optimize, 9, 12, 17, 19	
periwinkles, 52 plot.default, 53 plot.density.circular, 40 plot.regression.circular, 44, 46, 52 pm10, 54 print.circsizer (circsizer.density), 23 print.regression.circular	
radial.plot, 46, 53 rcircmix (dcircmix), 31 rwsn (dwsn), 36	
sandhoppers, 55 speed.wind, 56	