layout: post title: "Using MATLAB's fill function with time series data" date: 2018-04-04 categories: programming MATLAB visualization

Recently, I was working on plotting some time series for a model with 6 variables. I wanted to visualize the solutions for this process as a mean model solution +/- one standard deviation, with a semi-transparent fill between the standard deviations and had a little trouble remembering how to do this.

MATLAB's documentation tells you that the fill function makes polygons, with the vertices specified by the x and y values you supply.

```
\{\% \text{ highlight matlab } \%\}
```

```
x = [0 \ 0 \ 1 \ 1] \% x values of vertices <math>y = [0 \ 1 \ 1 \ 0] \% y values of vertices fill(x,y,'k')
```

 $\{\% \text{ endhighlight matlab } \%\}$ 

 $\{\% \text{ highlight matlab } \%\}\ x = [0\ 0\ 1\ 1]\ \%\ x\ values\ of\ vertices\ y = [0\ 1\ 0\ 1]\ \%\ y\ values\ of\ vertices\ fill(x,y,'k')\ \{\%\ endhighlight\ matlab\ \%\}$ 

To draw time series data with those crafty standard deviation shadings, we can draw a polygon that goes "out and back". The x values should monotonically increase, and then turn around and monotonically decrease in the same way. The trick in MATLAB is to use the flip function, which reverses a vector.

{% highlight matlab %}

$$t = [1 \ 2 \ 3 \ 5 \ 8 \ 10]; full tvec = [t flip(t)]$$

full tvec =

1 2 3 5 8 10 10 8 5 3 2 1

 $\{\% \text{ endhighlight matlab } \%\}$  Very out and back.

Suppose we have a data matrix where the rows are different time points and the columns are different observations of the variable at those time points.

From this data, I can compute the mean and standard deviation at each time point. Finally, the fill function can be used to plot the time series, where the top vertices are the mean +1 standard deviation and the bottom vertices are the mean -1 standard deviation.

 $\{\% \text{ highlight matlab } \%\}$ 

% Generate data t = 1:100; data = randn(100,5); data\_mean = mean(data,2)'; stdv = std(data,[],2)';

% Plotting hold on h = fill([t flip(t)],[data\_mean+stdv flip(data\_mean-stdv)],'k'); set(h,'facealpha',.5) plot(t,data\_mean,'k') xlabel('Time','Fontsize',20) {% endhighlight matlab %}