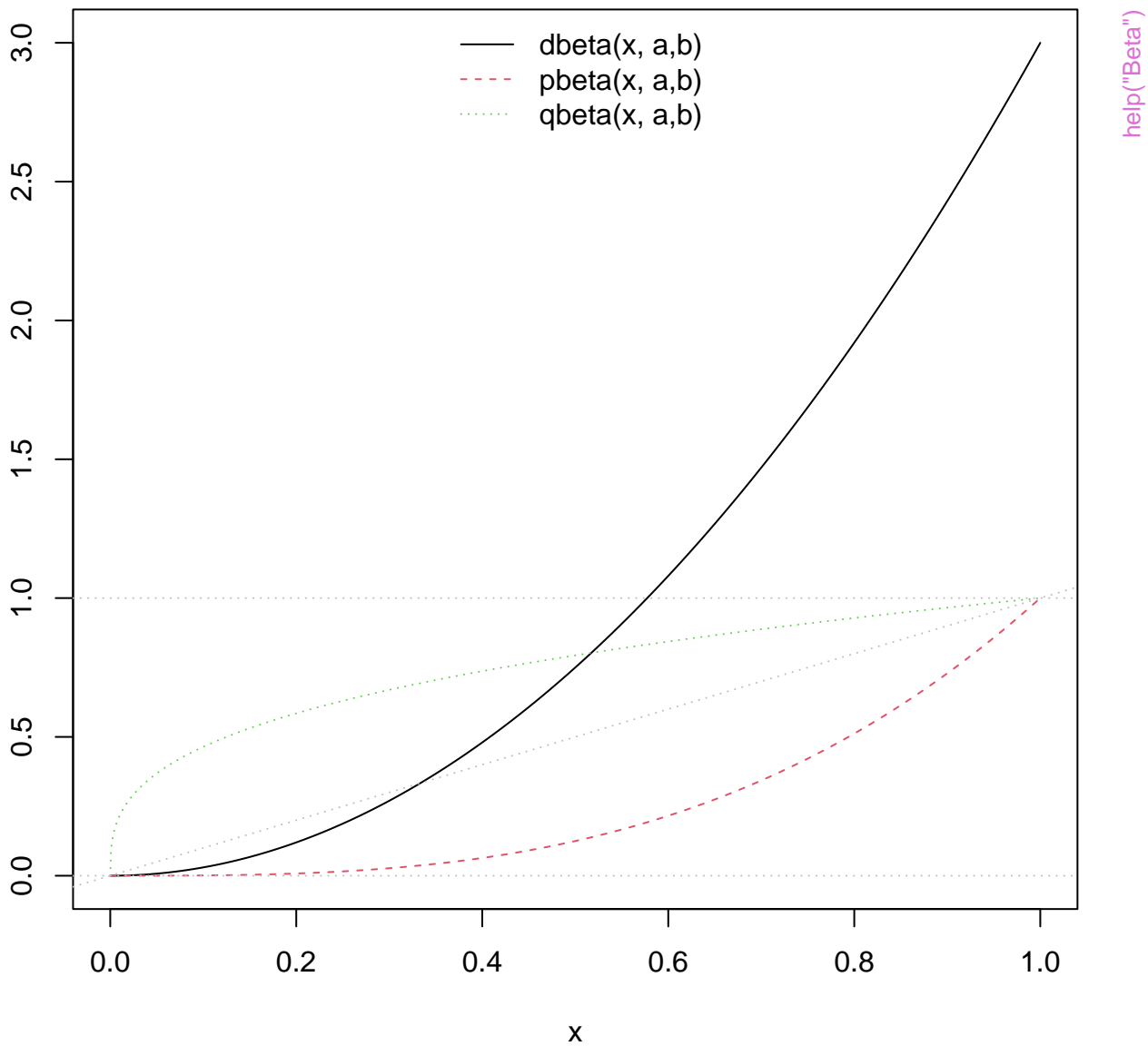
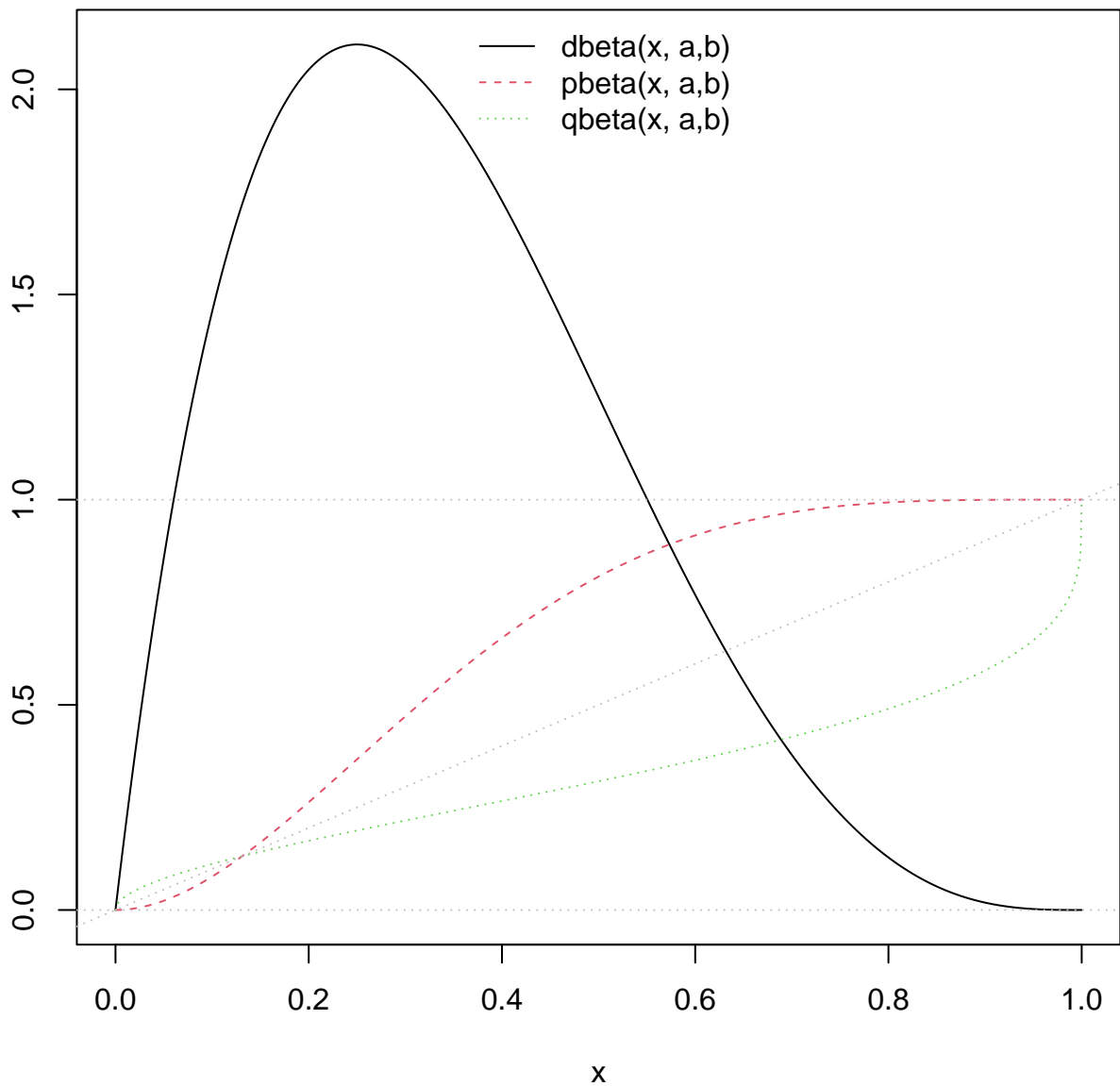


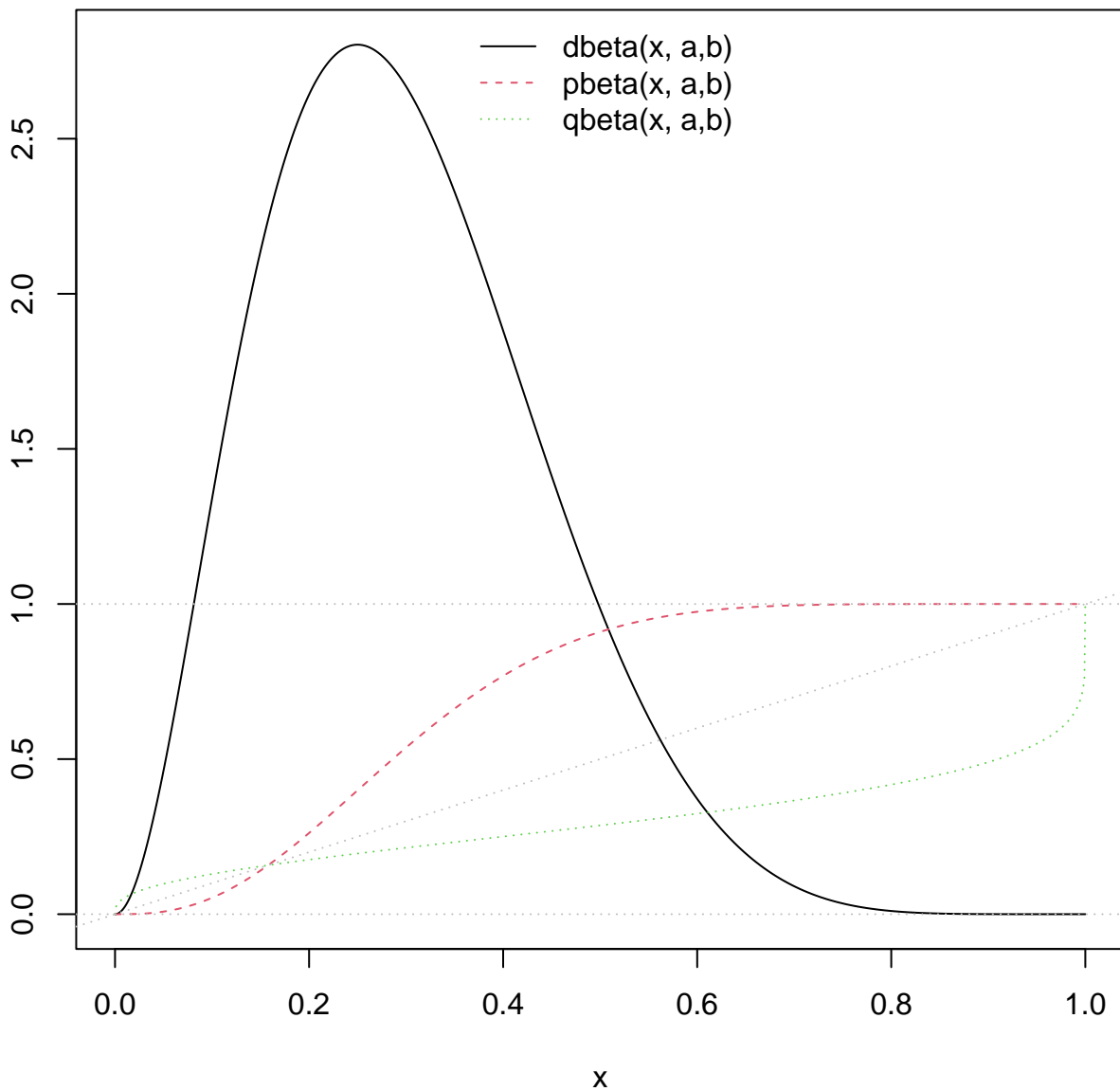
# [dpq]beta(x, a=3, b=1)



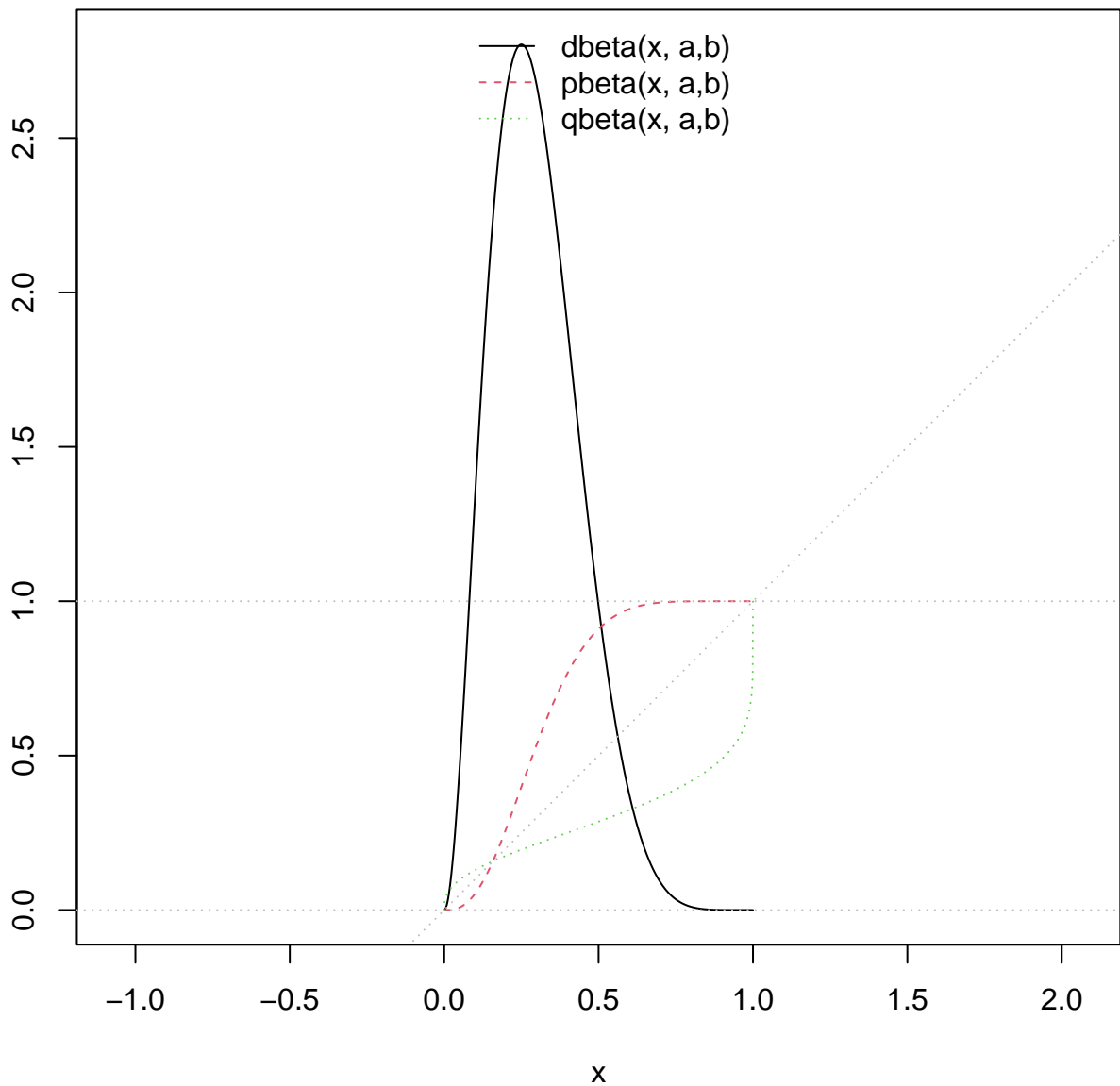
# [dpq]beta(x, a=2, b=4)



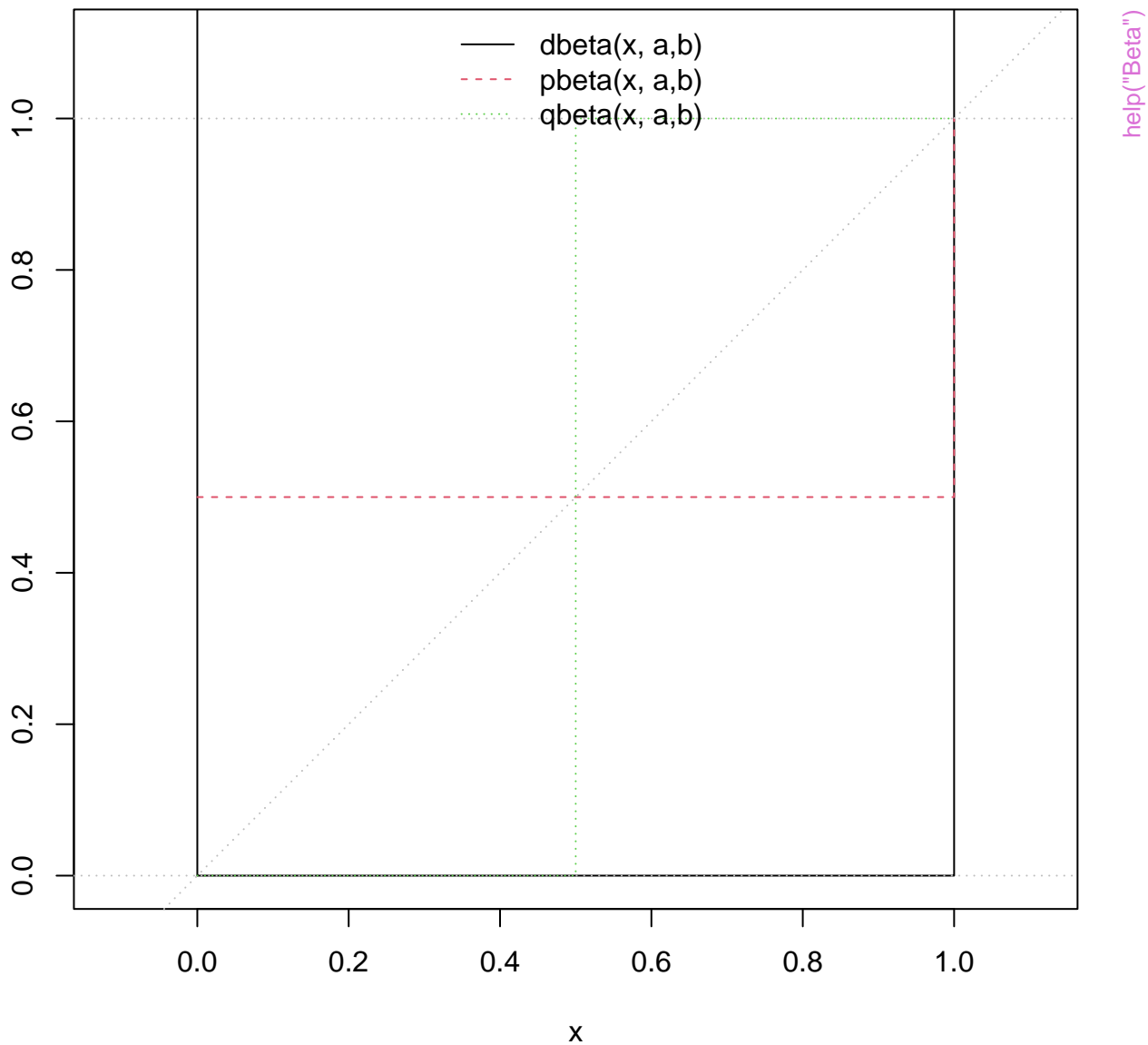
# [dpq]beta(x, a=3, b=7)



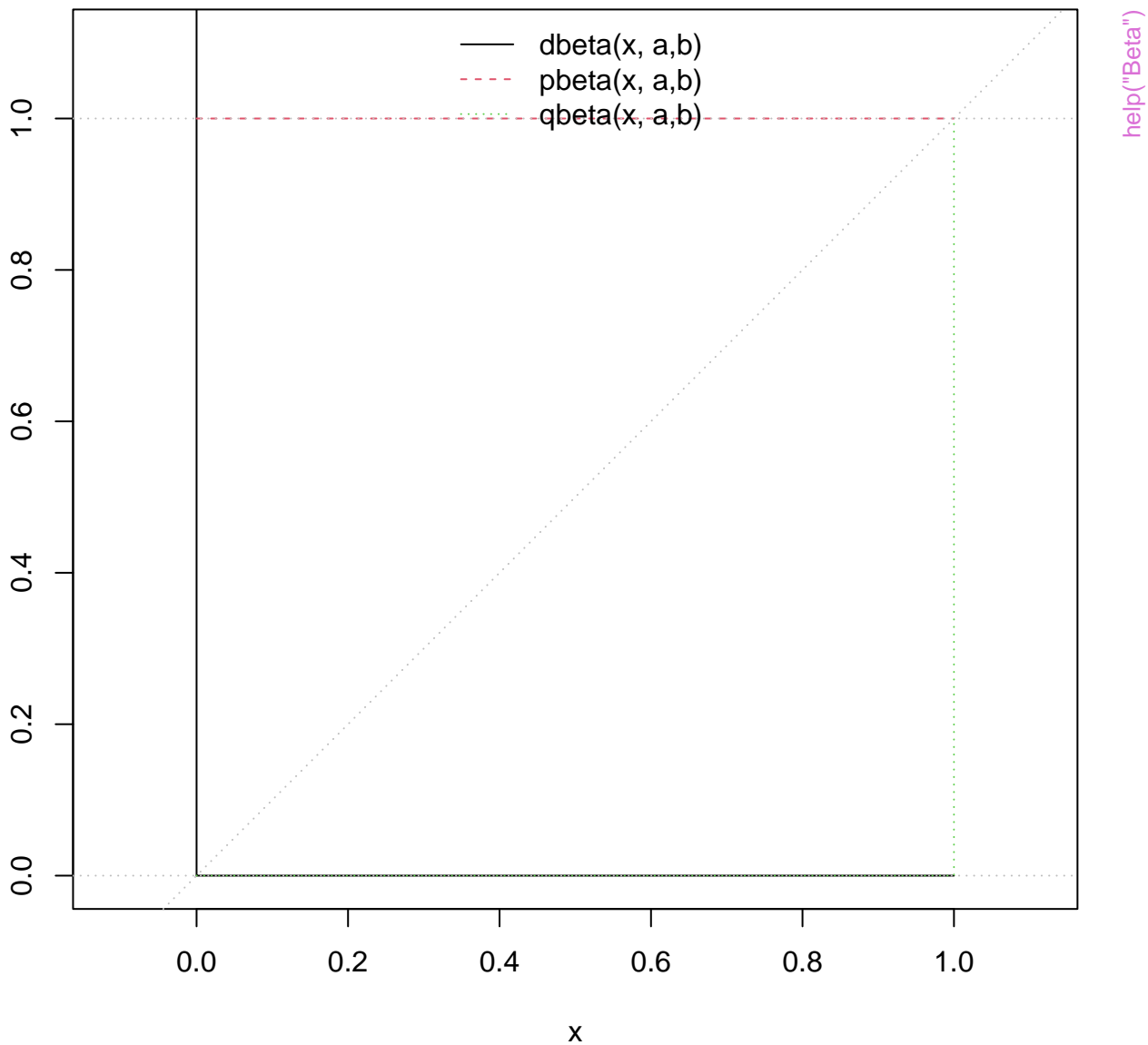
# [dpq]beta(x, a=3, b=7)



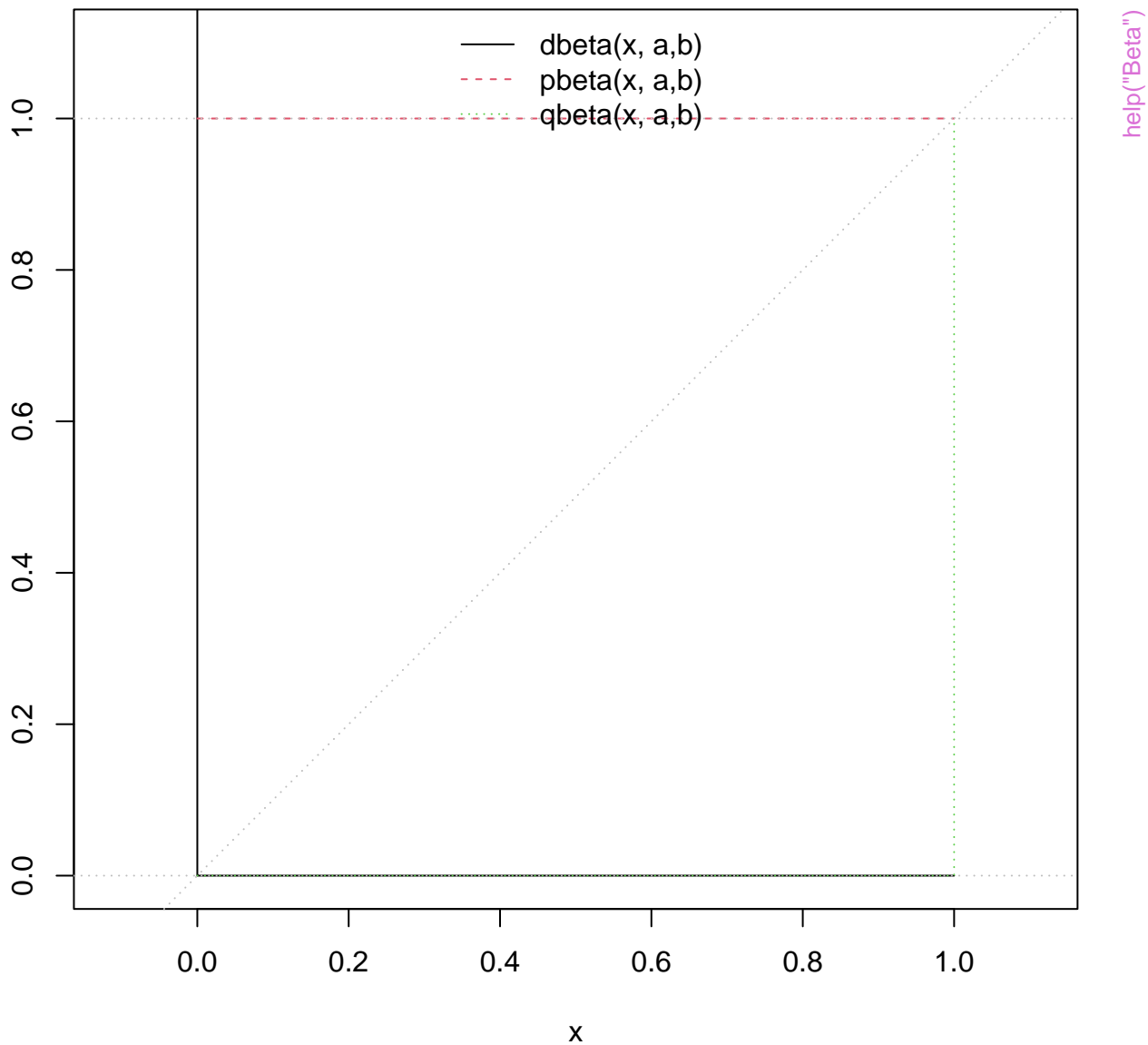
# [dpq]beta(x, a=0, b=0)



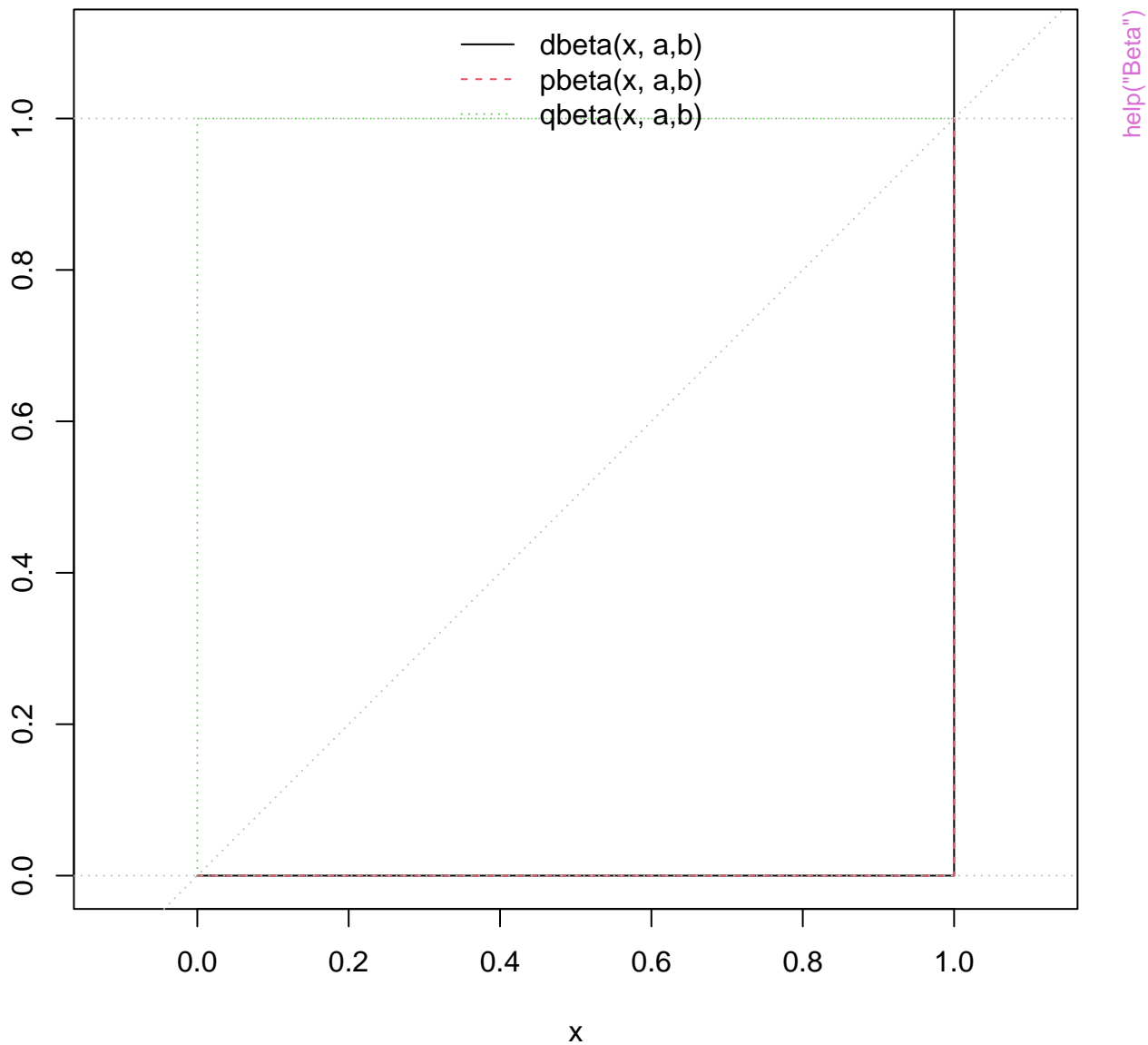
# [dpq]beta(x, a=0, b=2)



# [dpq]beta(x, a=1, b=Inf)

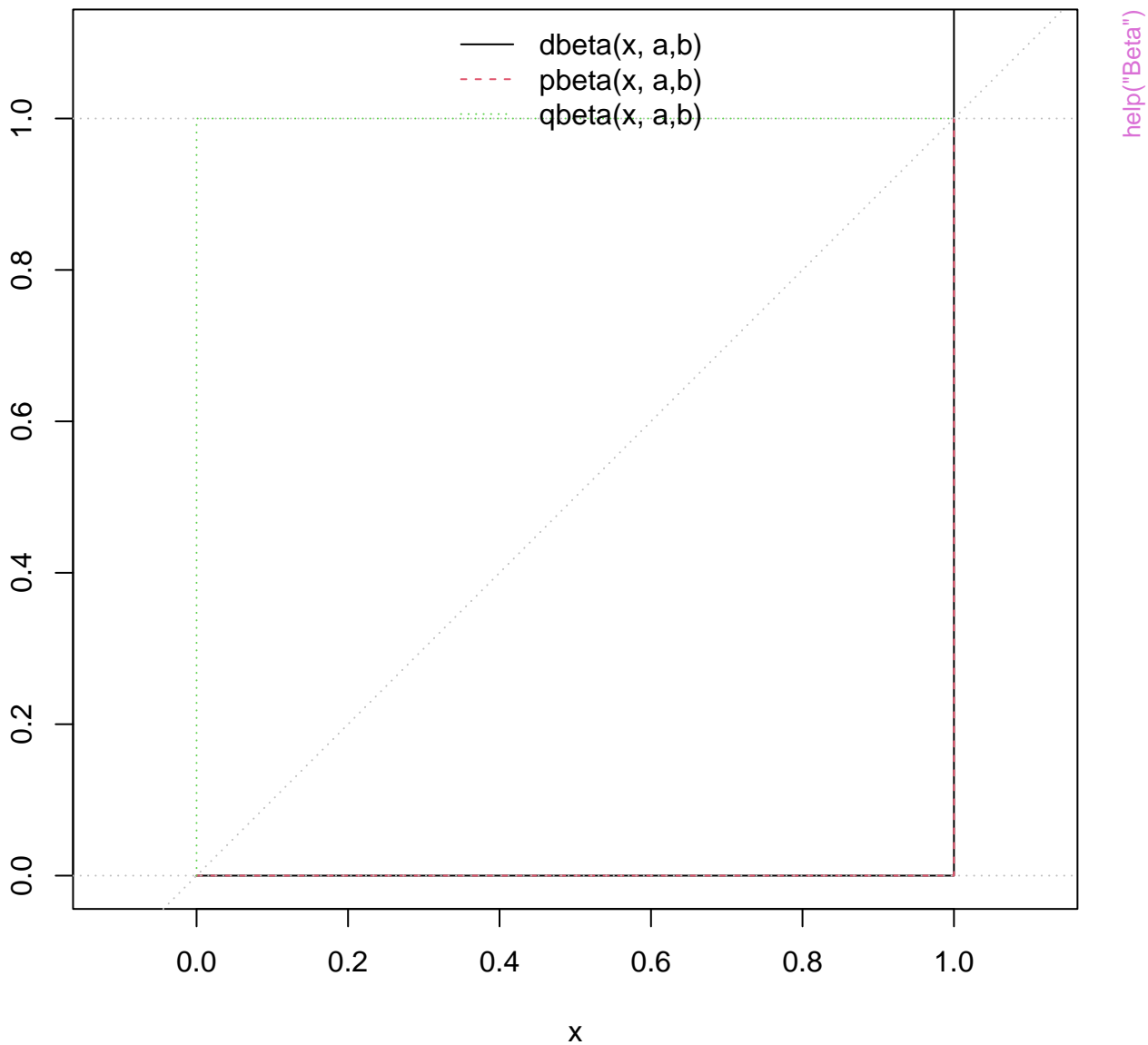


# [dpq]beta(x, a=Inf, b=2)

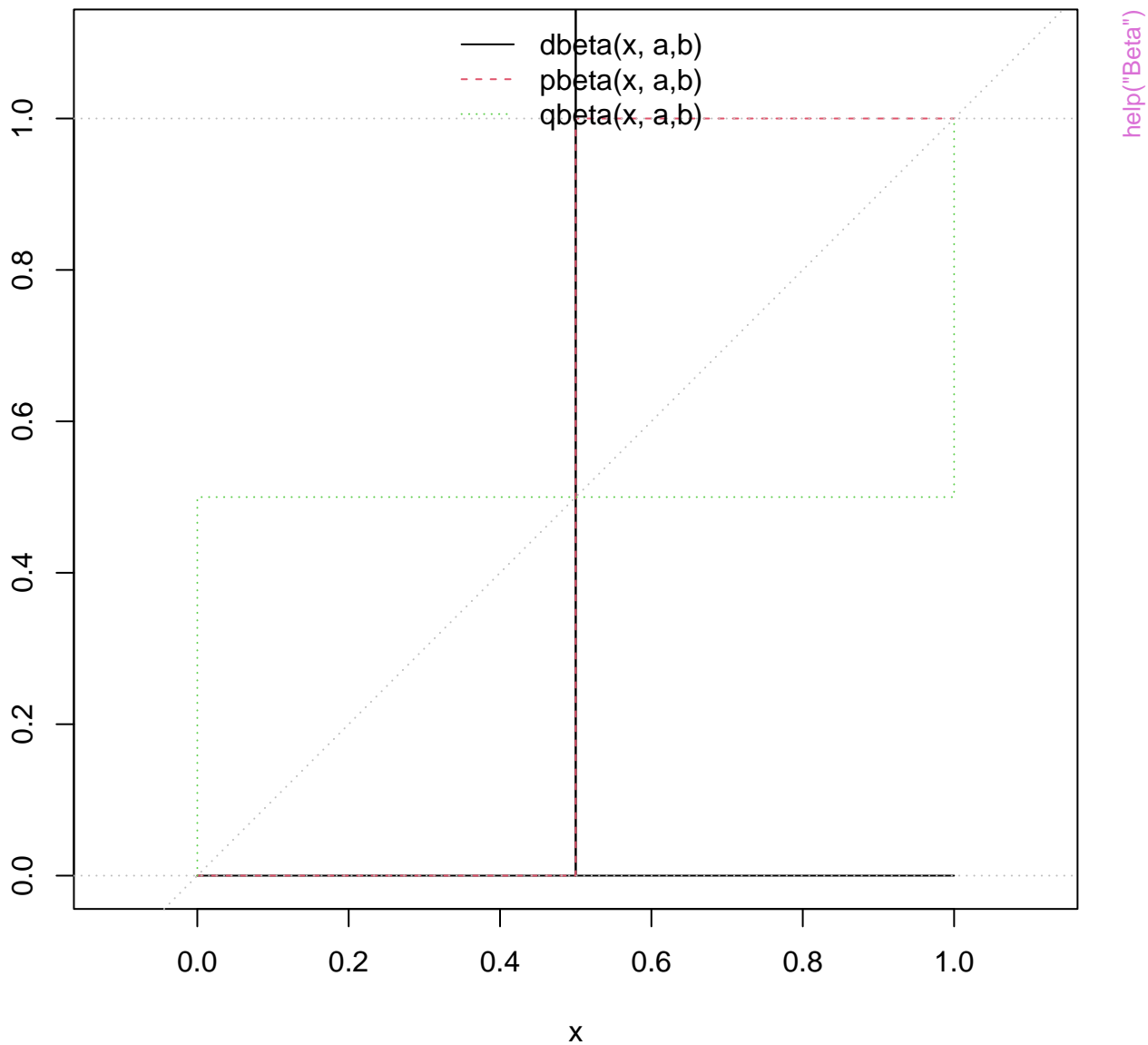




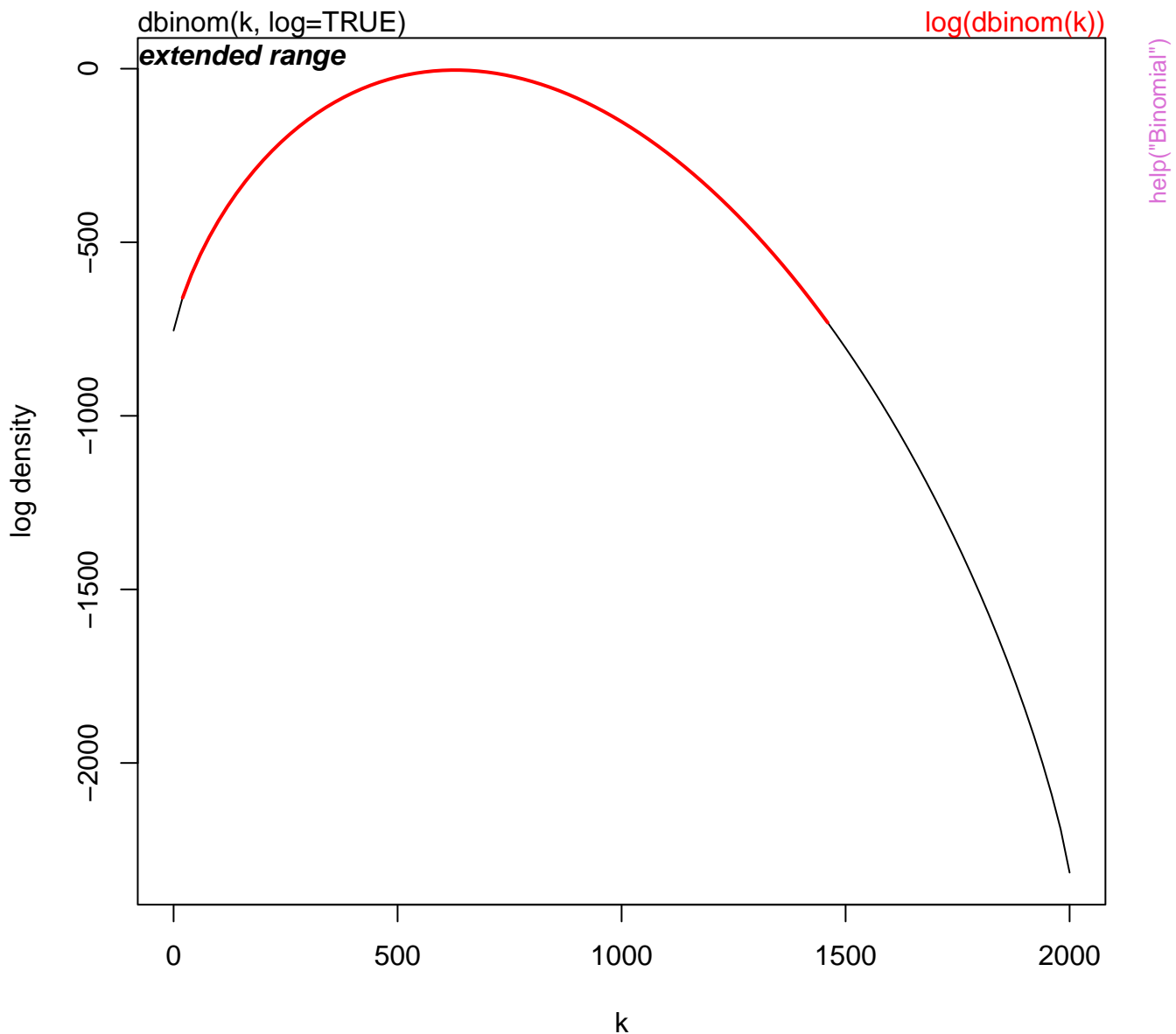
# [dpq]beta(x, a=3, b=0)

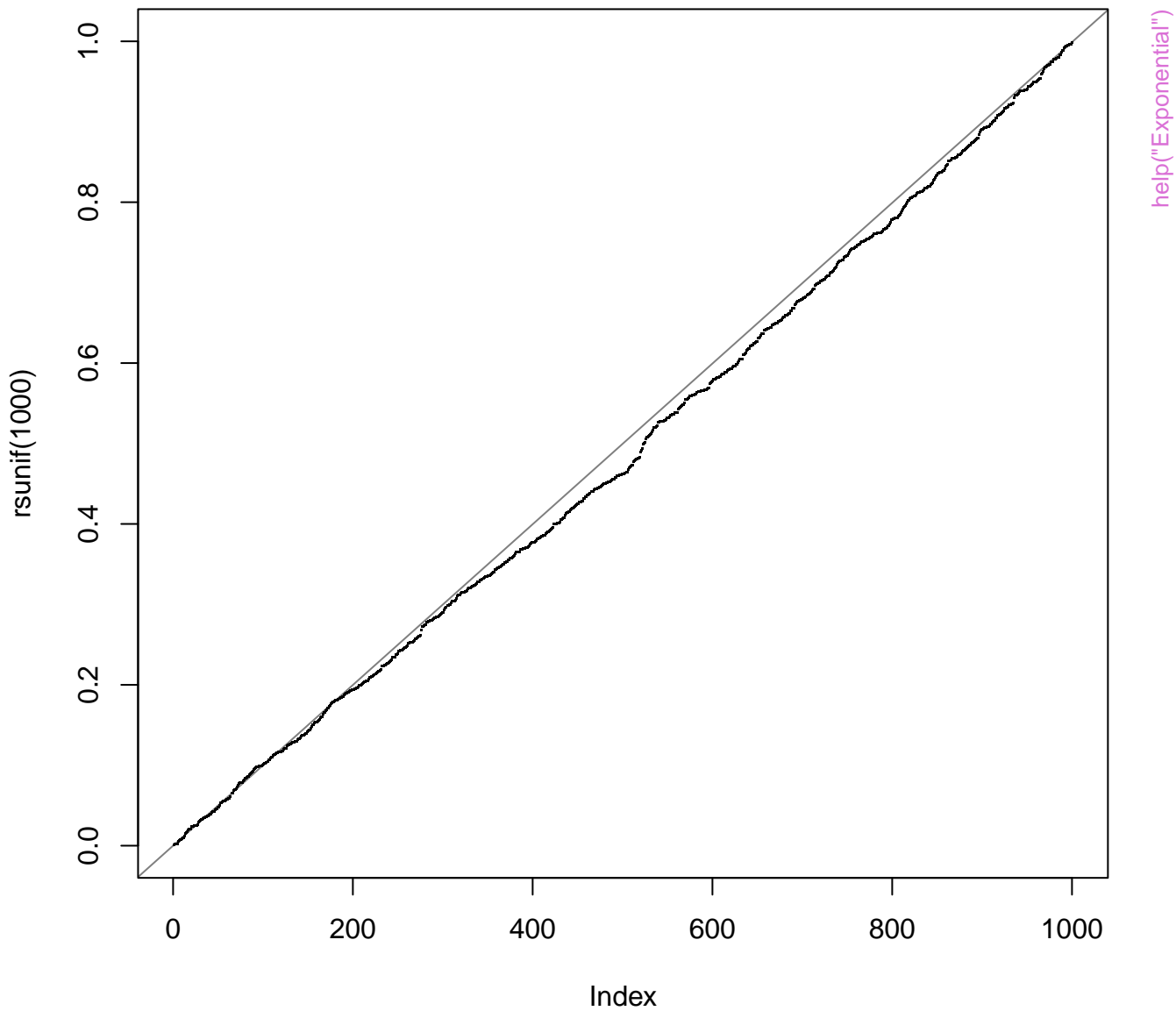


# [dpq]beta(x, a=Inf, b=Inf)

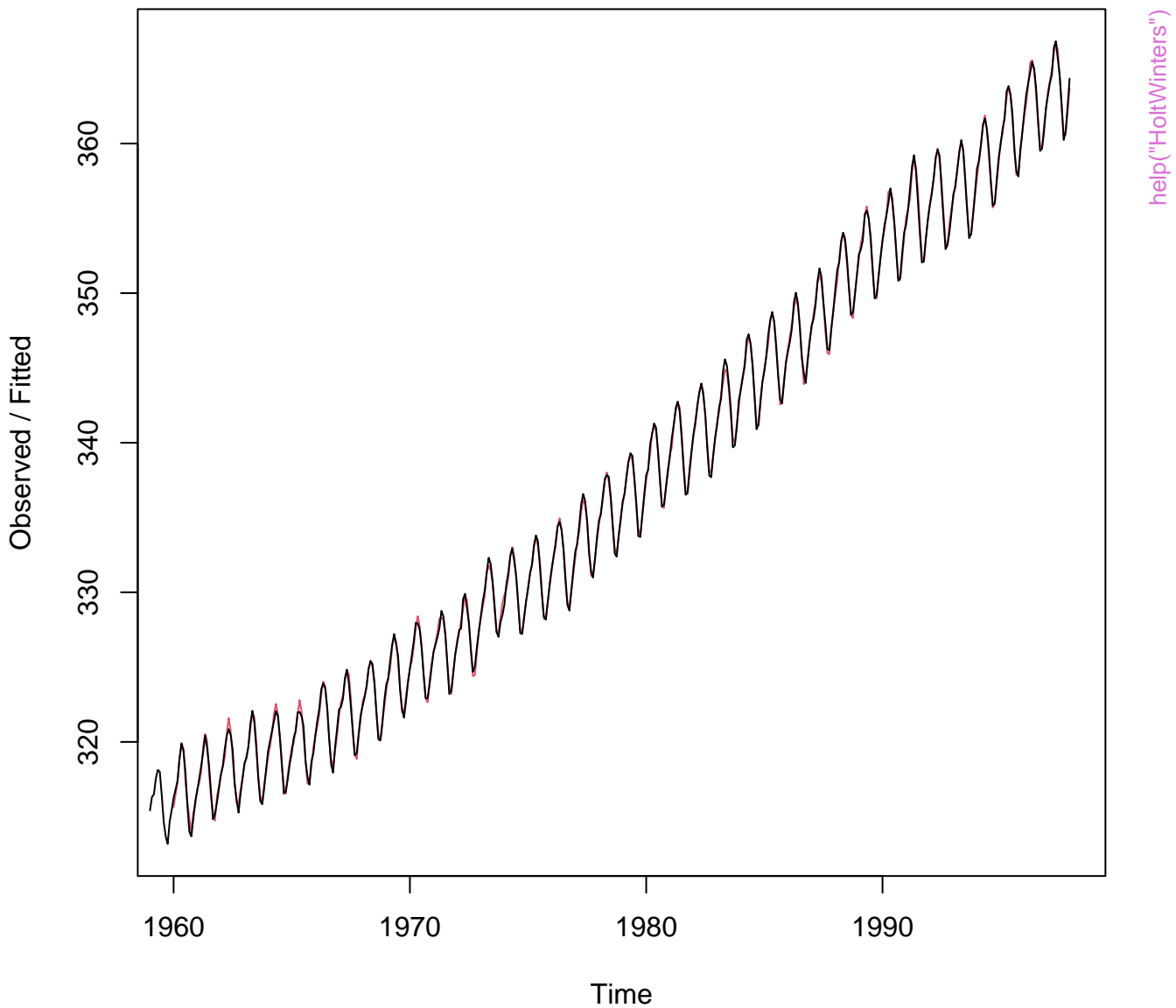


# **dbinom(\*, log=TRUE) is better than log(dbinom(\*))**

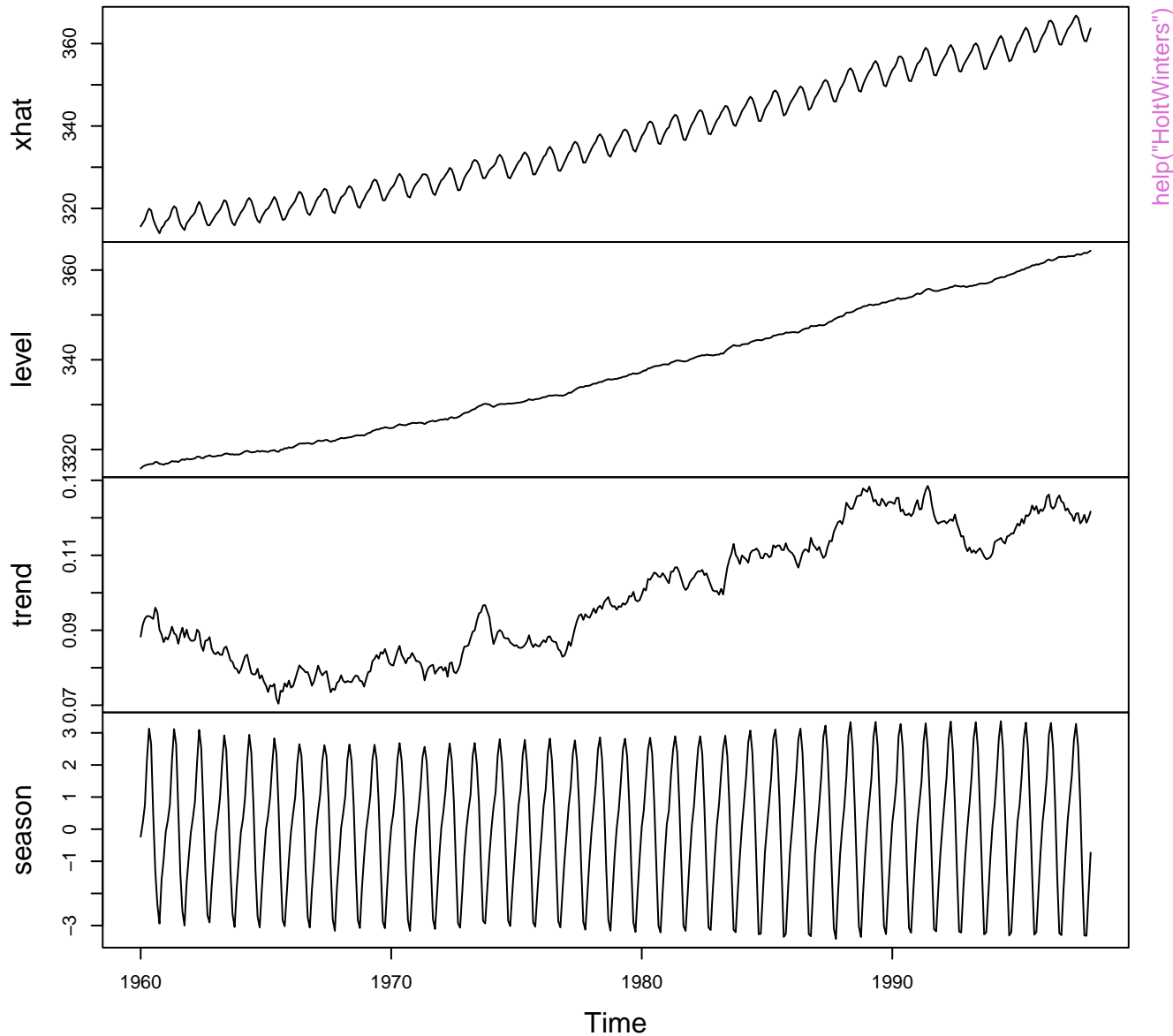




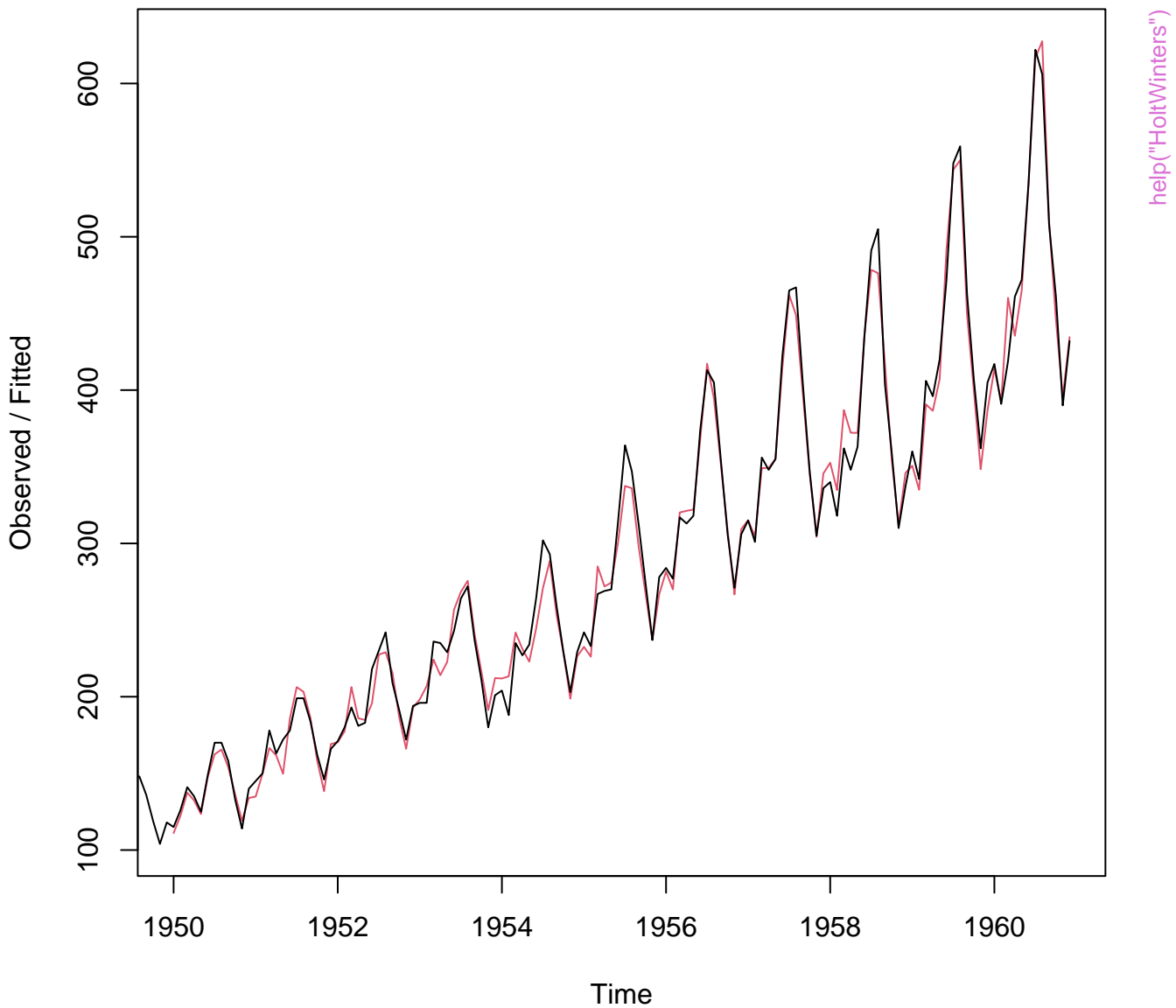
## Holt-Winters filtering



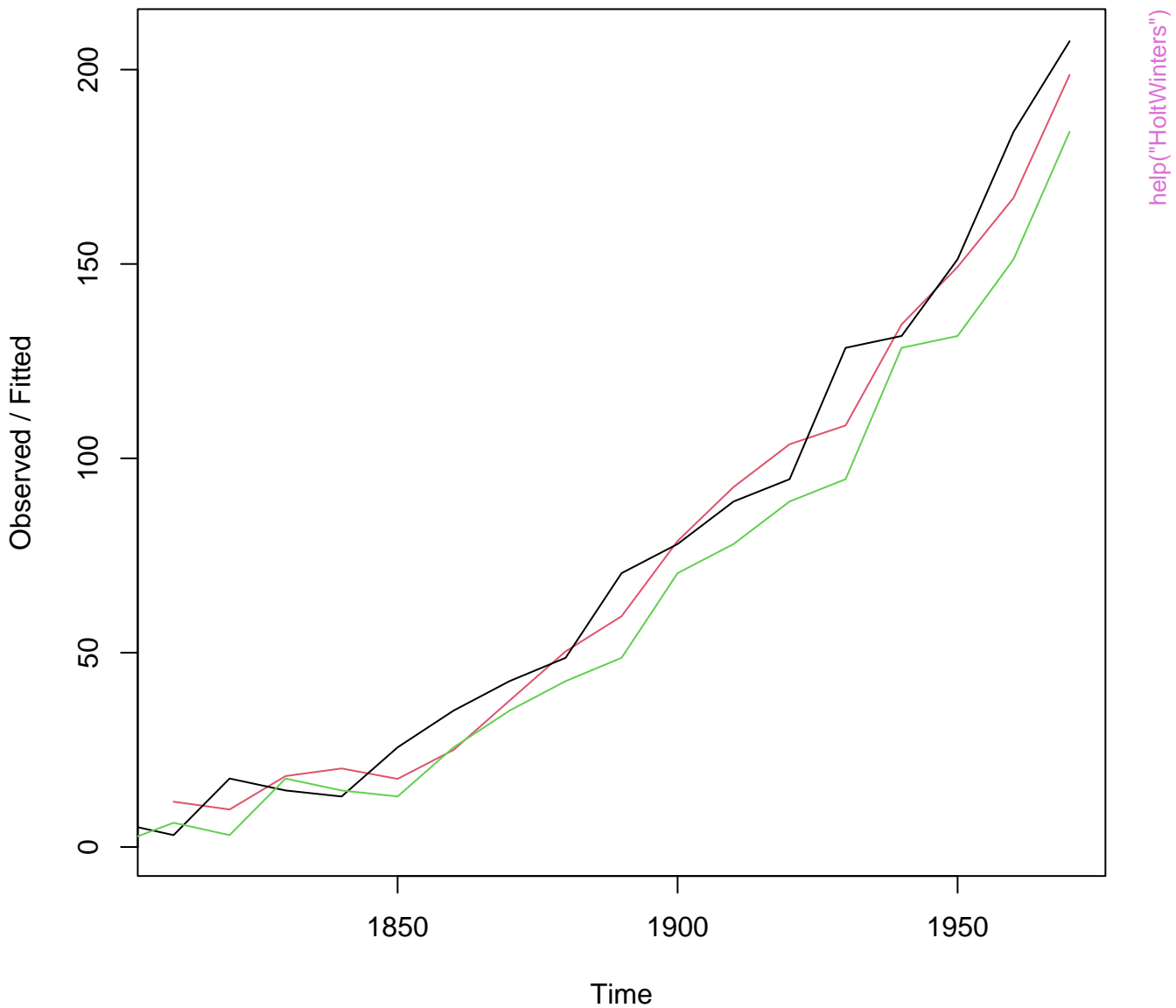
**fitted(m)**



## Holt-Winters filtering



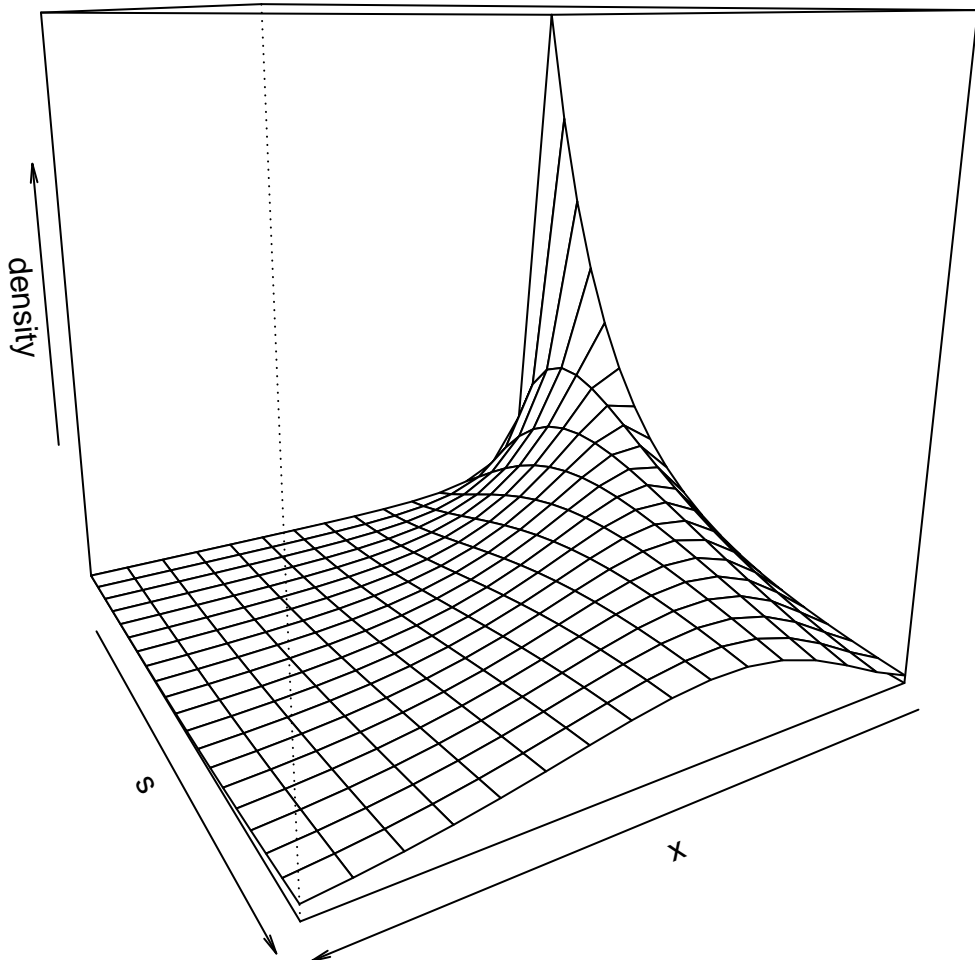
# Holt-Winters filtering



help("HoltWinters")

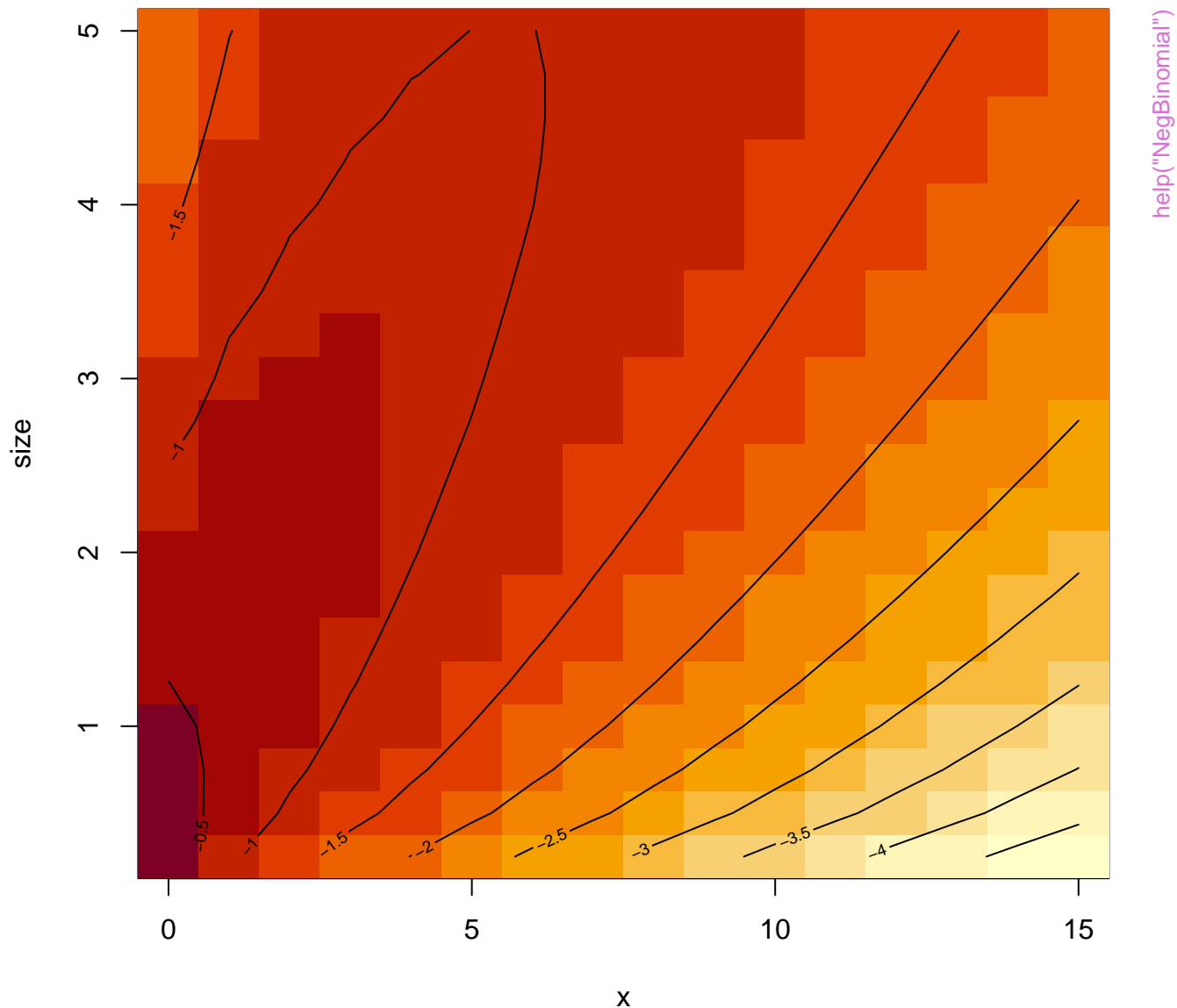


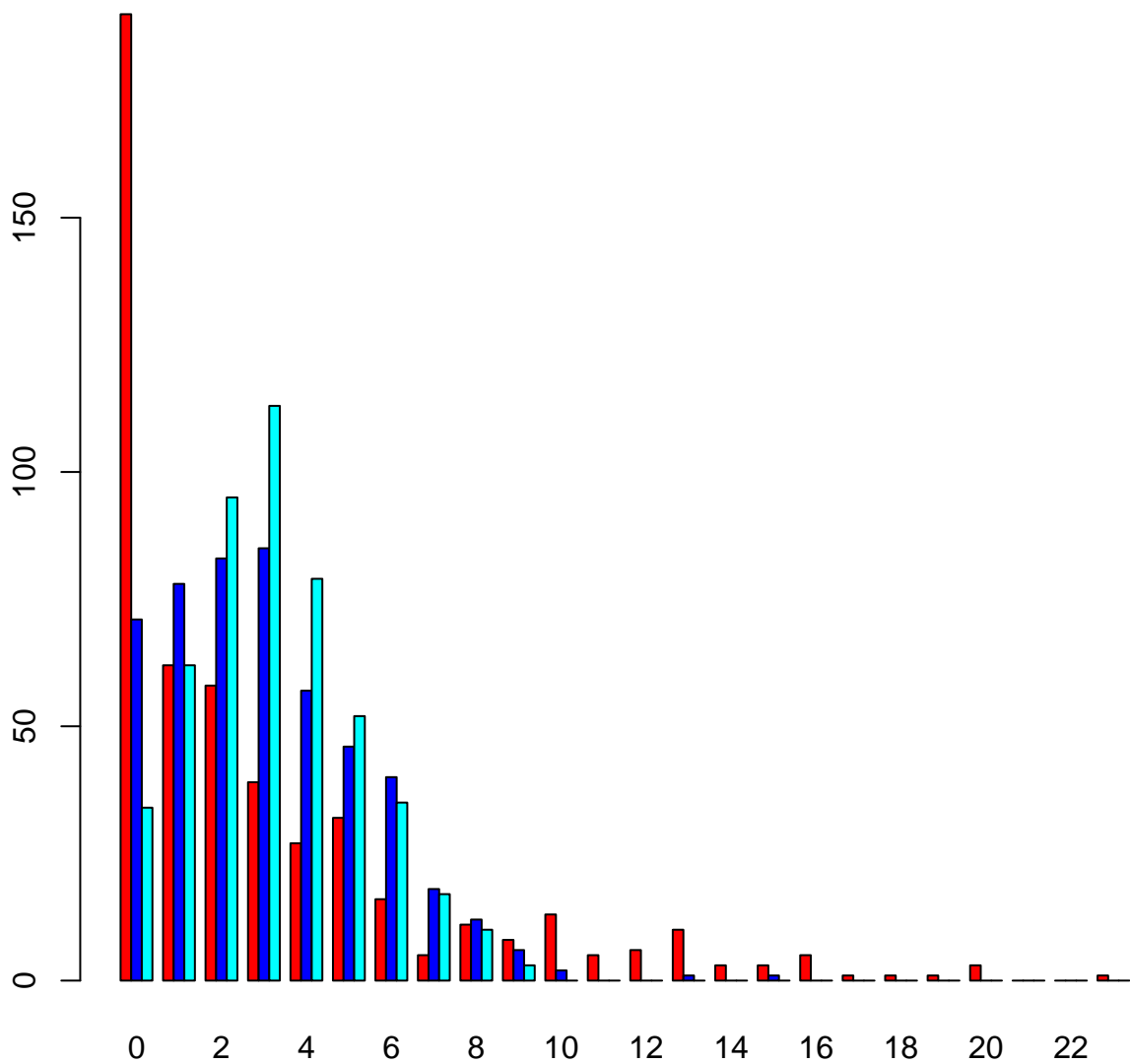
**negative binomial density( $x,s$ ,  $pr = 0.4$ ) vs.  $x$  &  $s$**



`help("NegBinomial")`

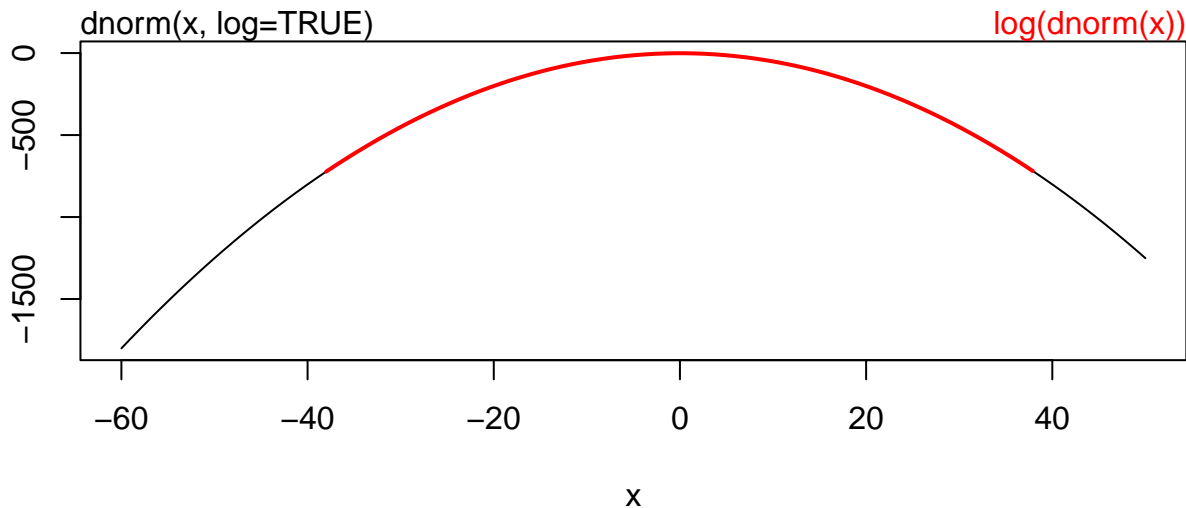
log [ negative binomial density(x,s, pr = 0.4) vs. x & s ]





function(x) dnorm(x, log = TRUE)

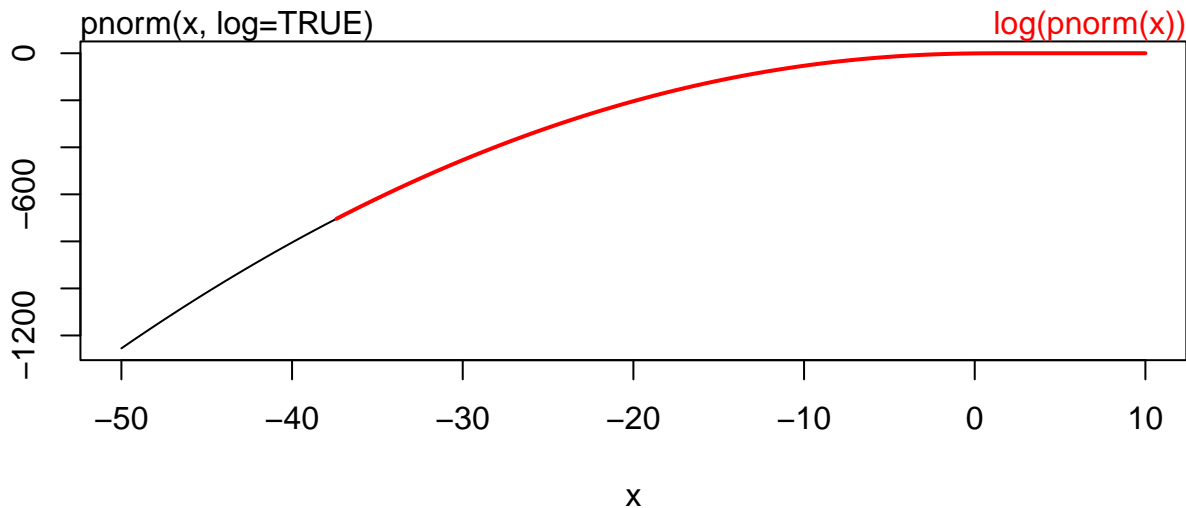
## log { Normal density }



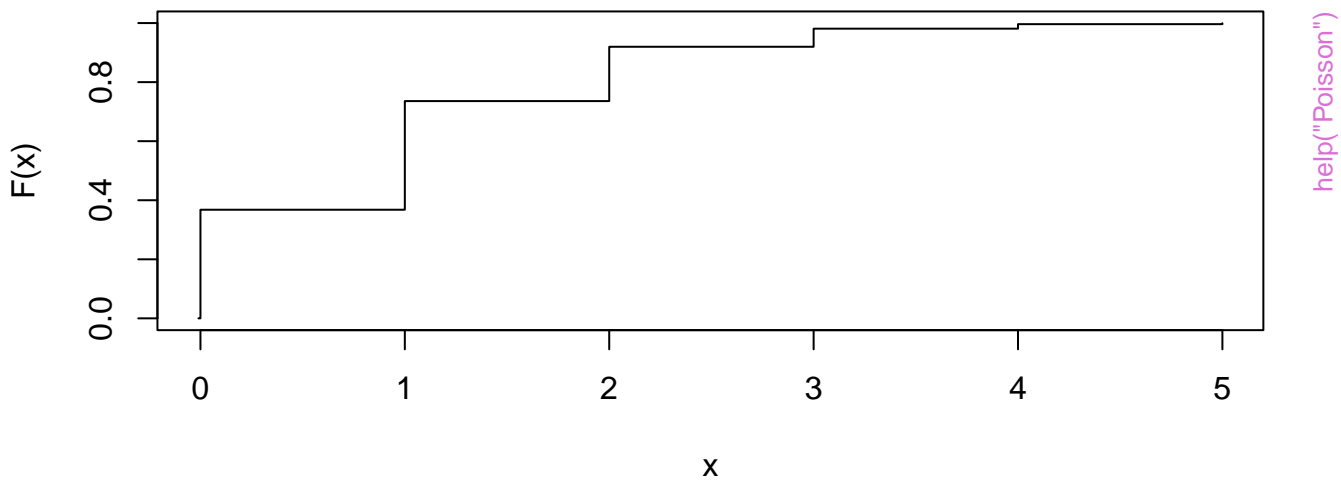
help("Normal")

function(x) pnorm(x, log.p = TRUE)

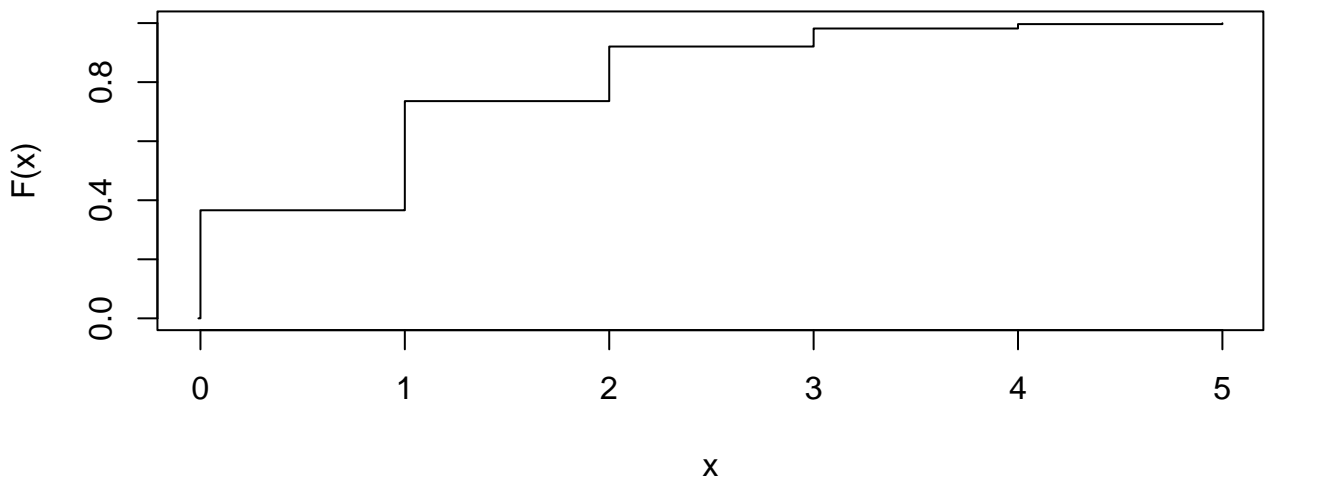
## log { Normal Cumulative }



**Poisson(1) CDF**

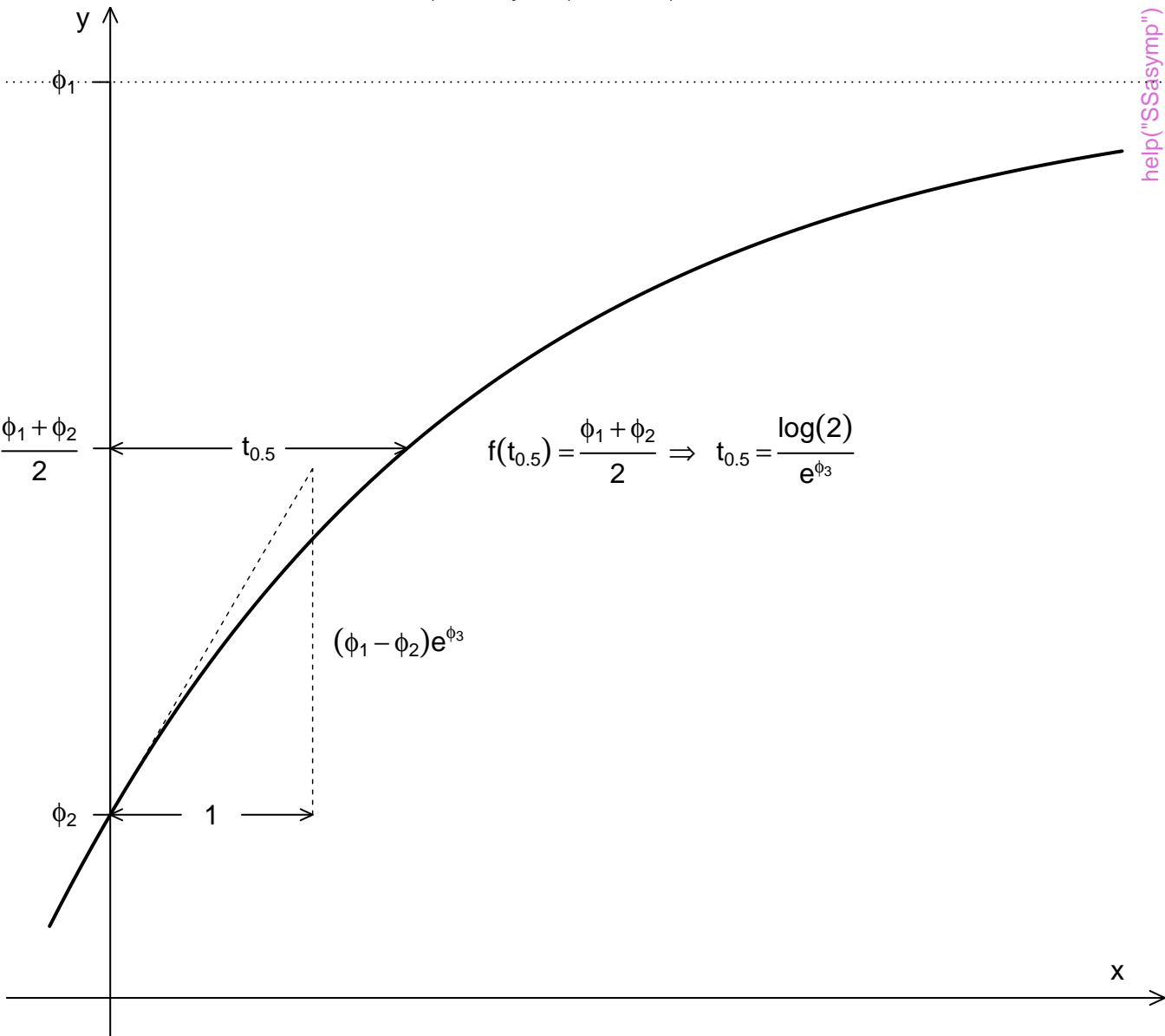


**Binomial(100, 0.01) CDF**



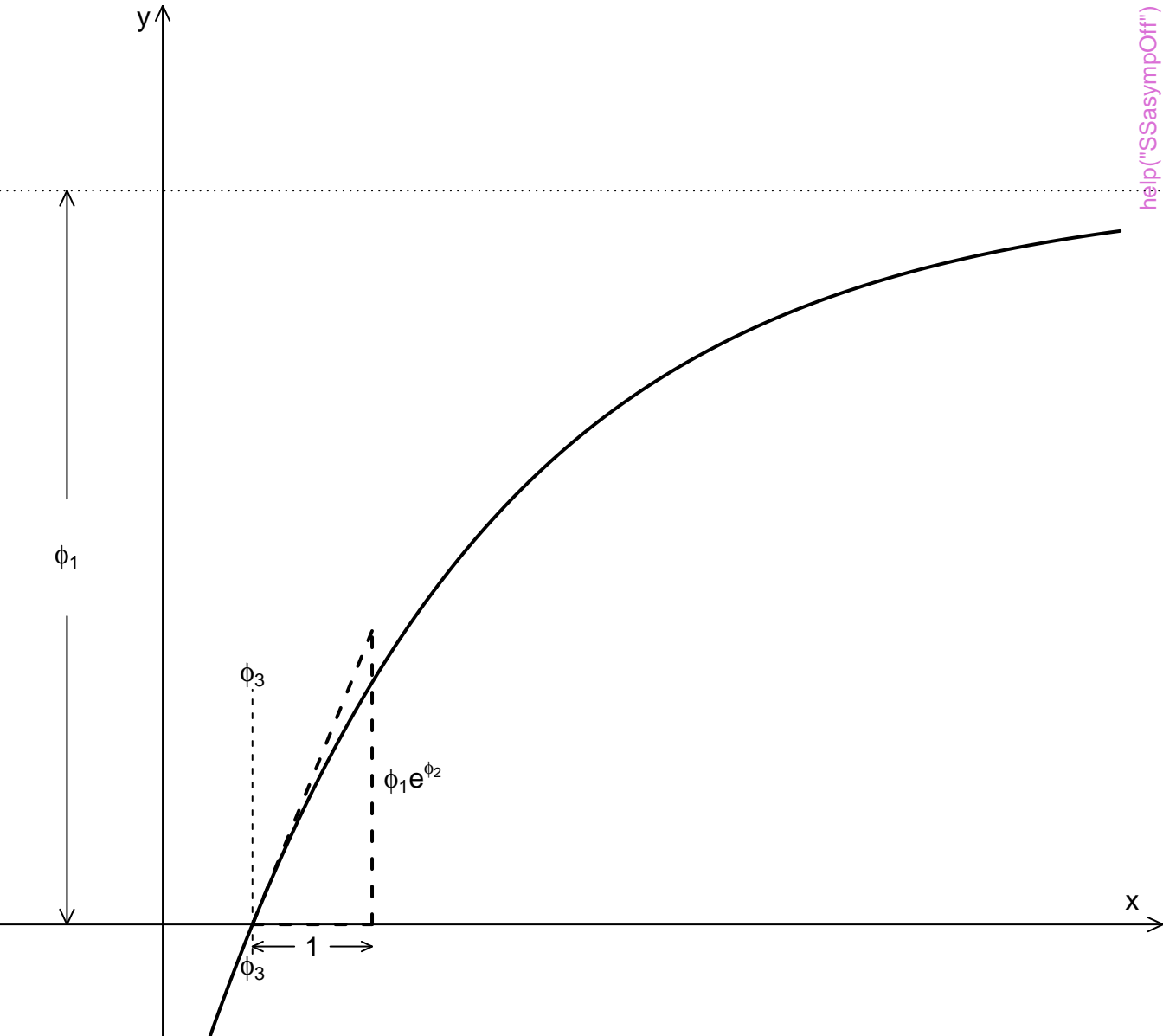
Parameters in the SSasympt model  $f_{\phi}(x) = \phi_1 + (\phi_2 - \phi_1) e^{-e^{\phi_3} x}$

$\phi_1 = \text{Asym}$ ,  $\phi_2 = R0$ ,  $\phi_3 = \text{lrc}$



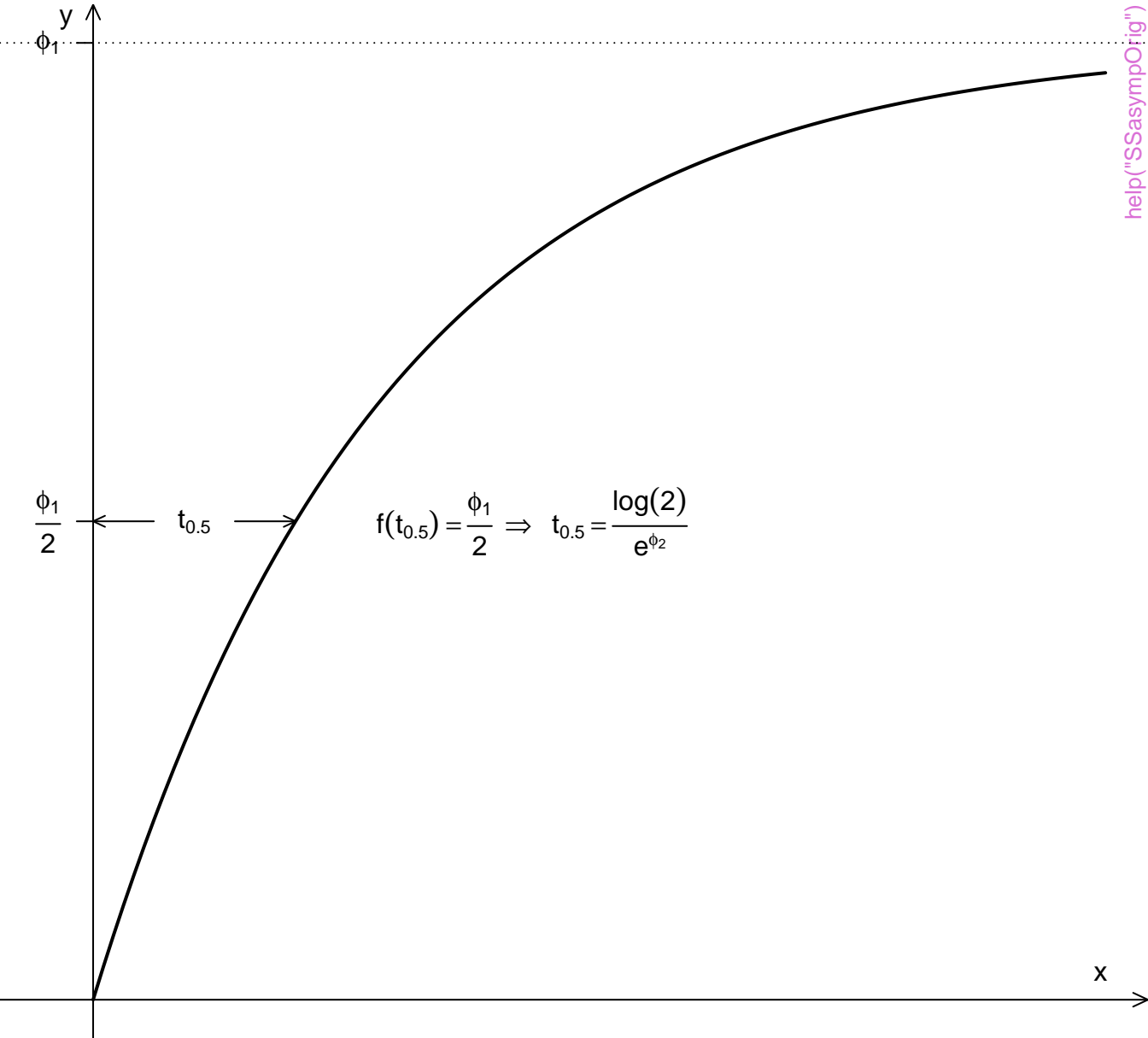
Parameters in the SSasymptOff model

$\phi_1 = \text{Asym}, \phi_2 = \text{lrc}, \phi_3 = \text{c0}$



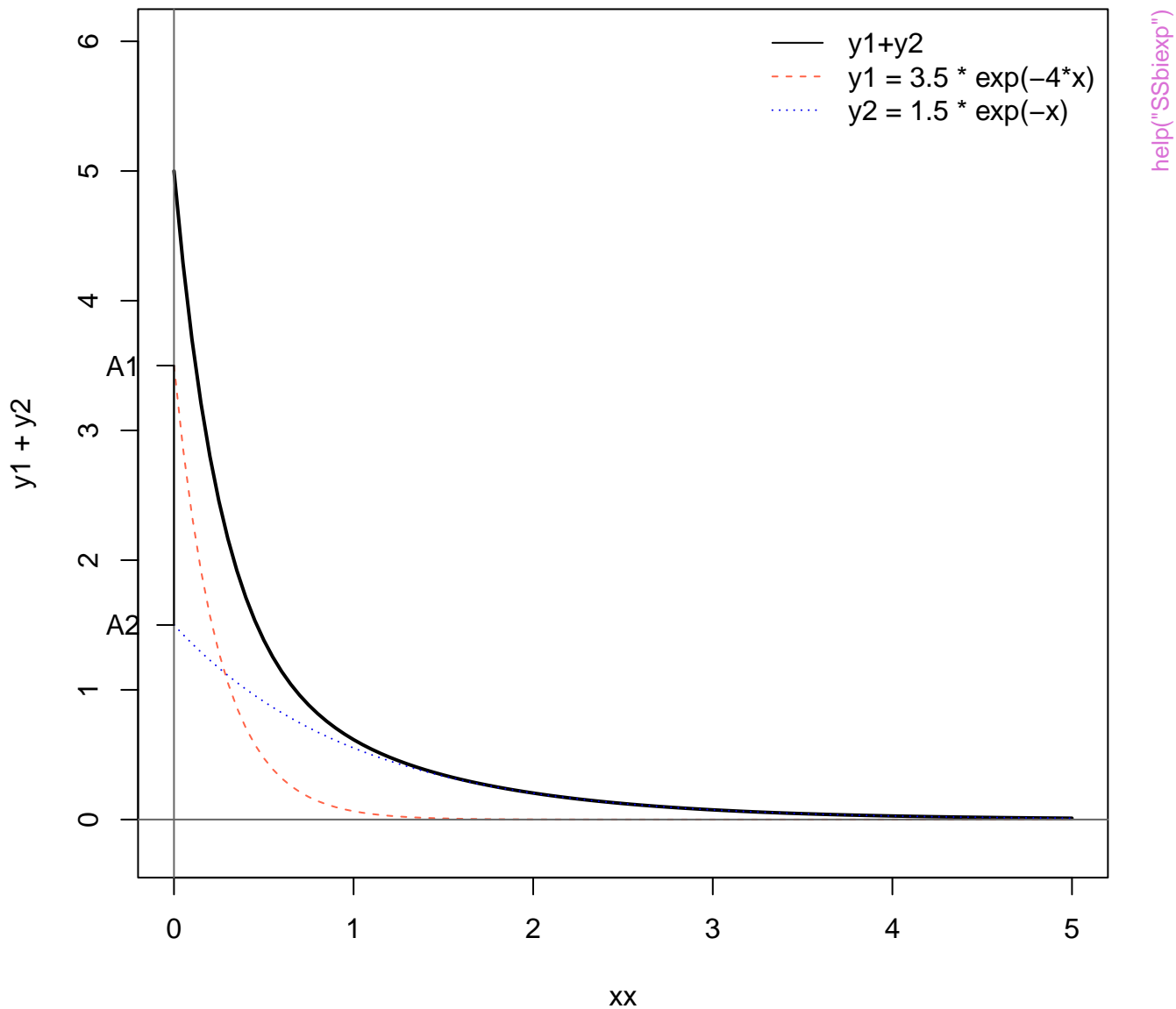
Parameters in the SSasymptOrig model  $f_{\phi}(x)$

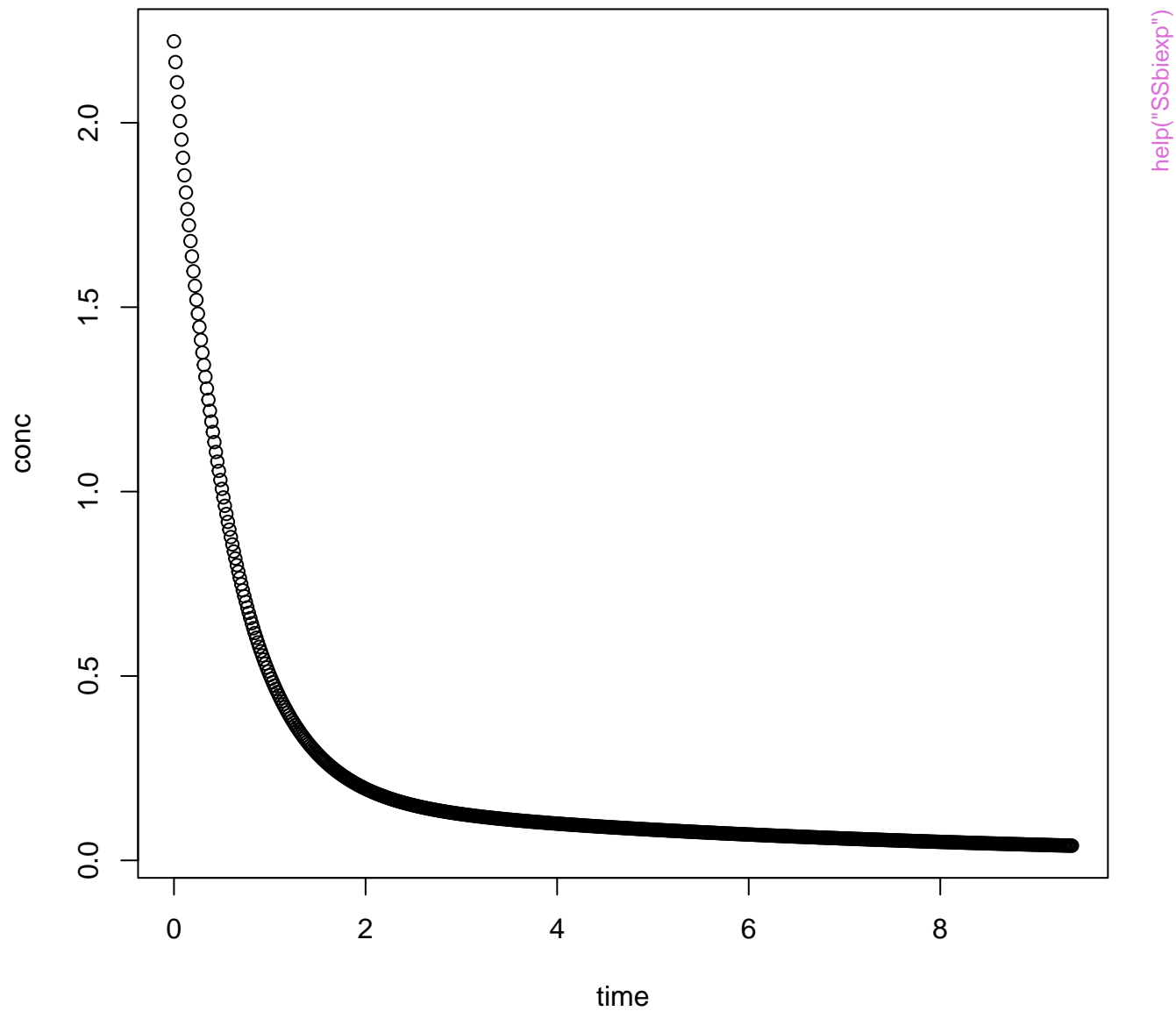
$\phi_1 = \text{Asym}, \phi_2 = \text{lrc}$





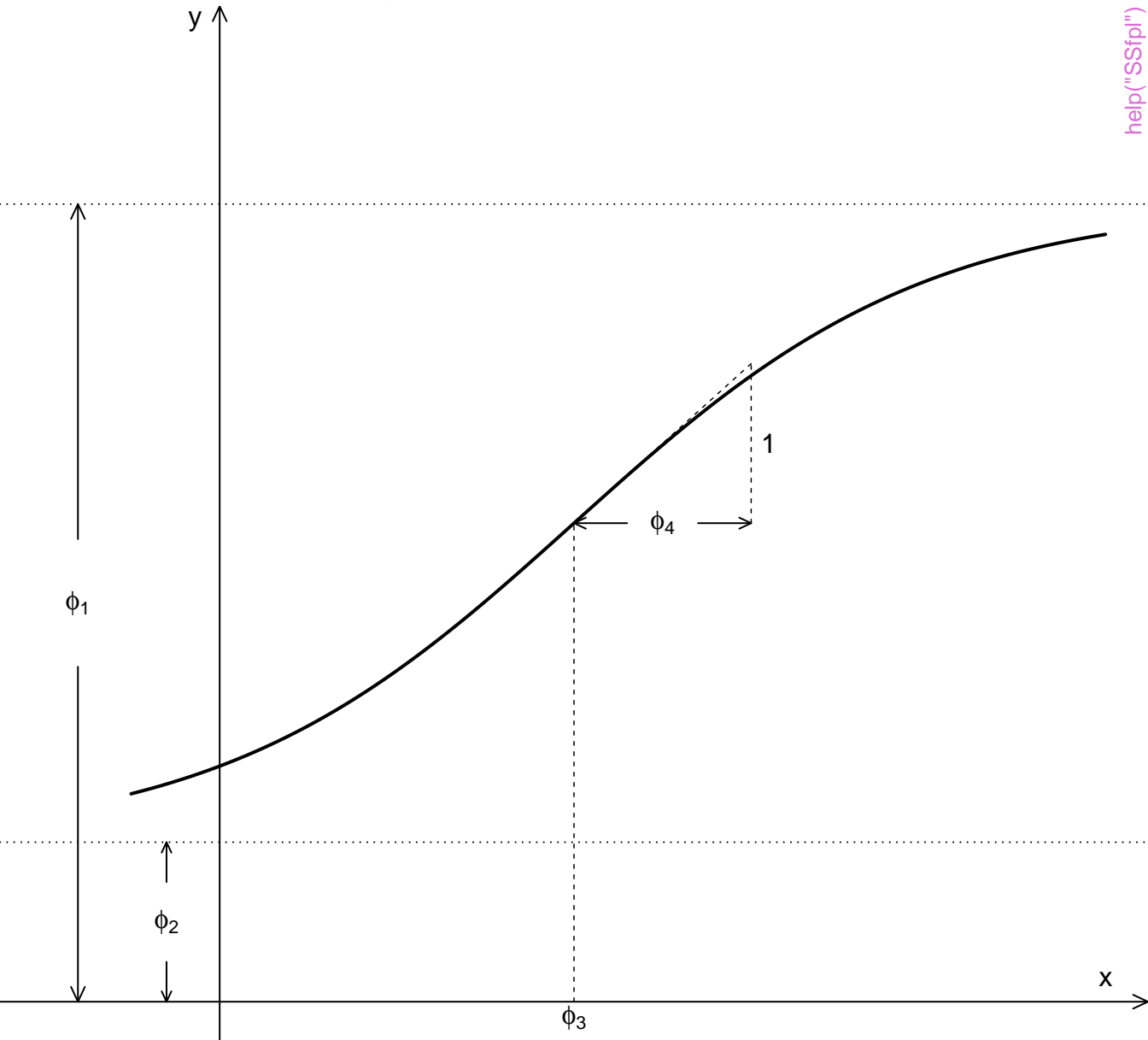
# Components of the SSbiexp model



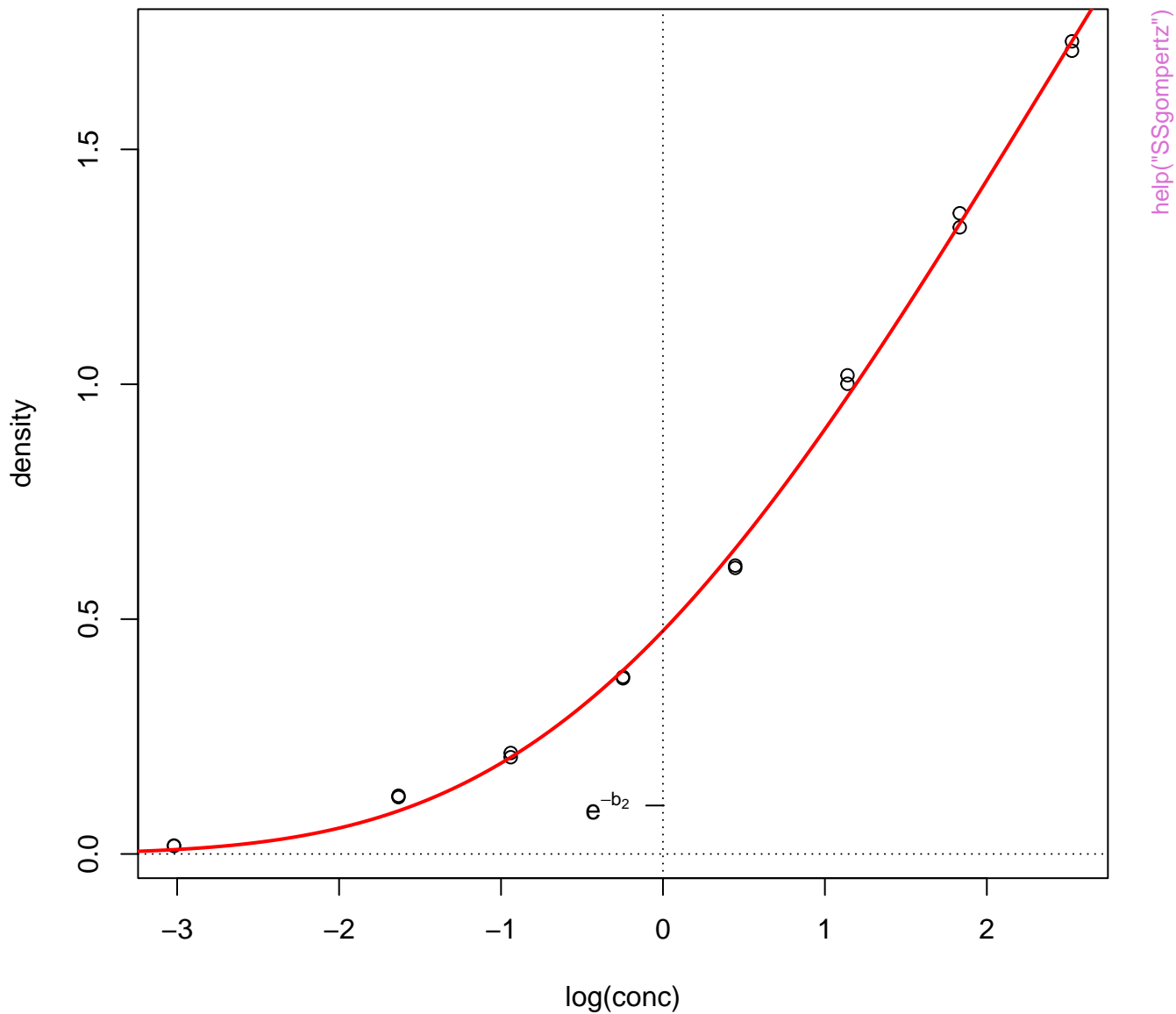


# Parameters in the SSfpl model

$\phi_1 = A$ ,  $\phi_2 = B$ ,  $\phi_3 = x_{mid}$ ,  $\phi_4 = scal$

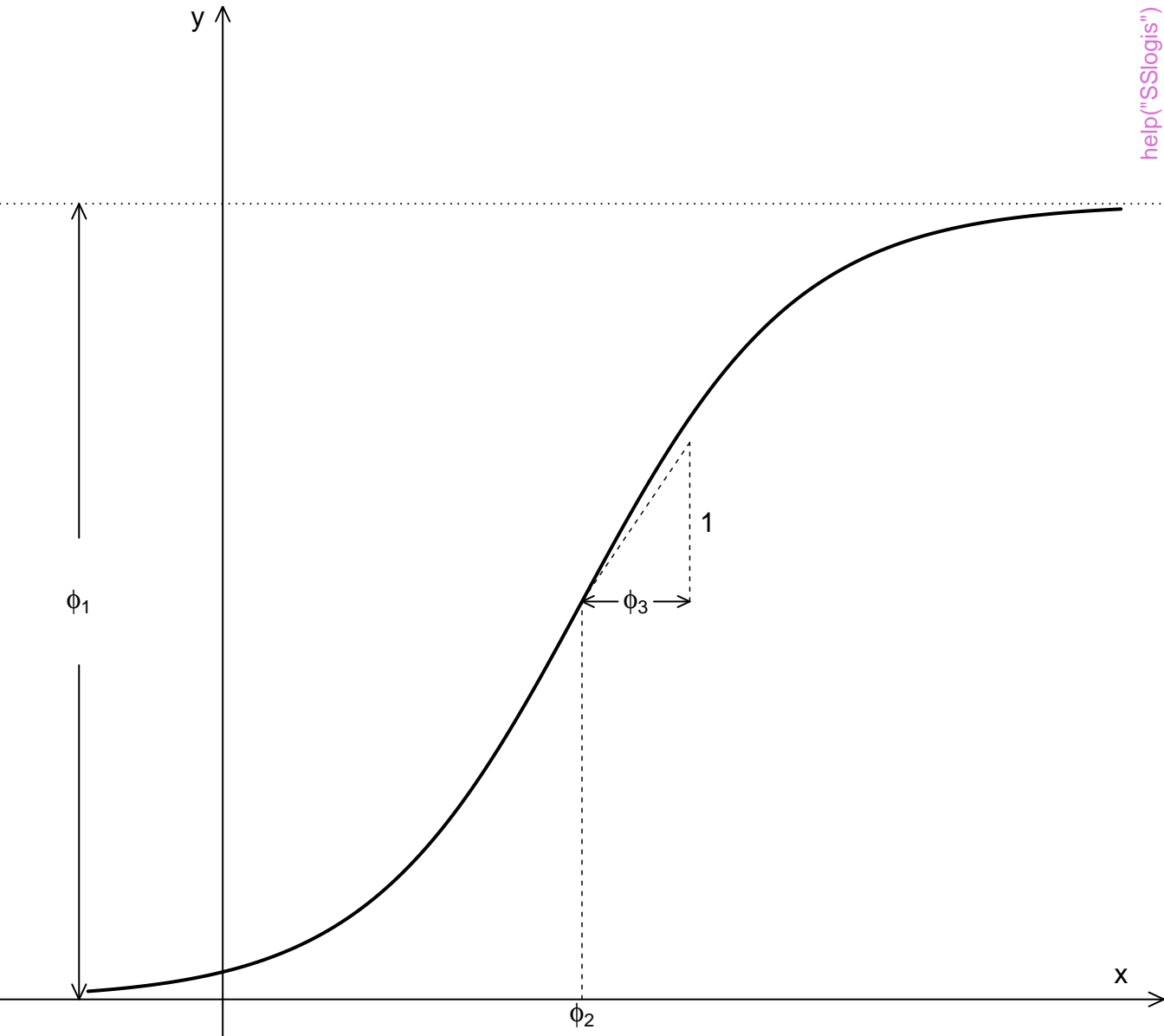


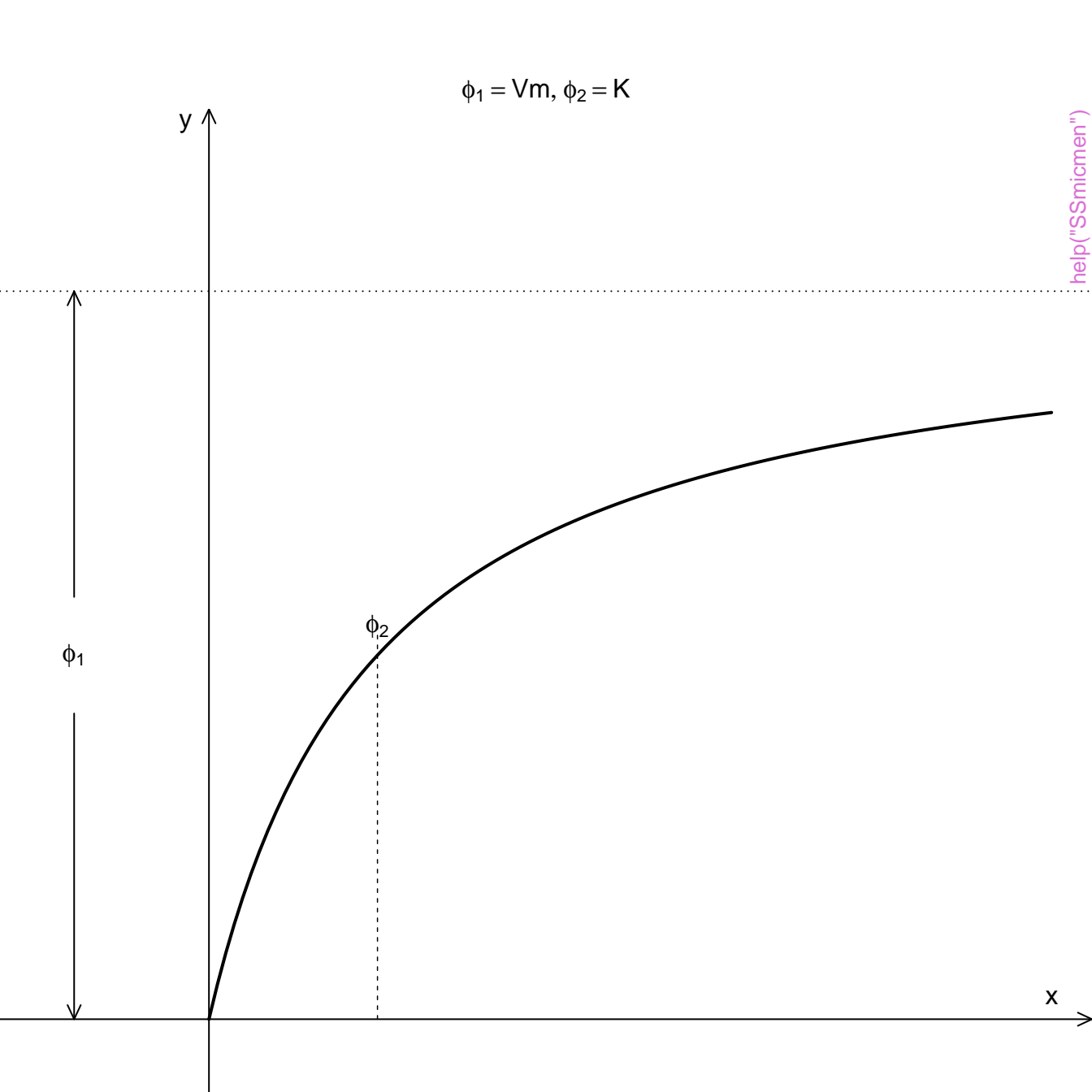
# SSgompertz() fit to DNase.1



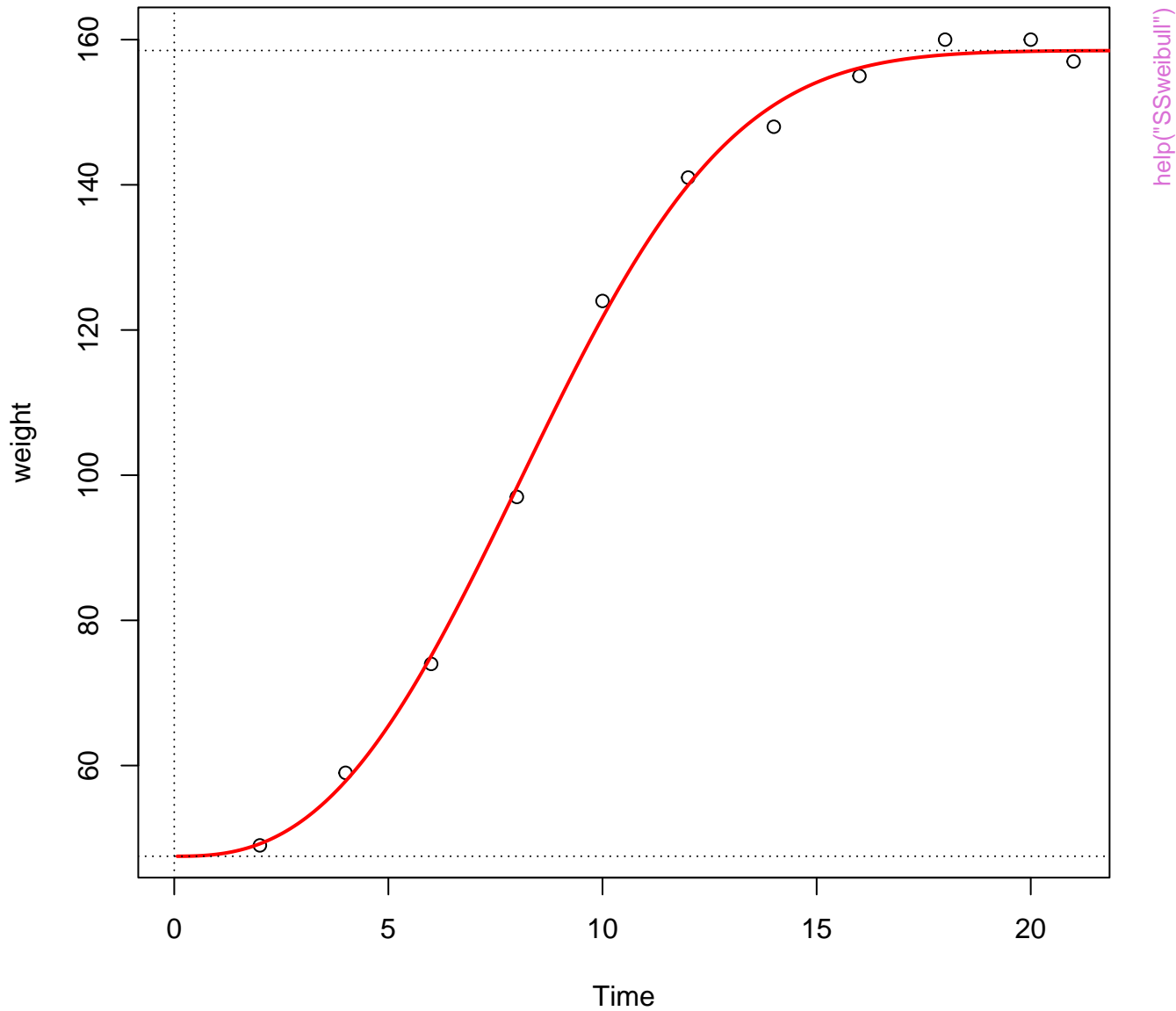
Parameters in the SSlogis model

$\phi_1 = \text{Asym}, \phi_2 = \text{xmid}, \phi_3 = \text{scal}$

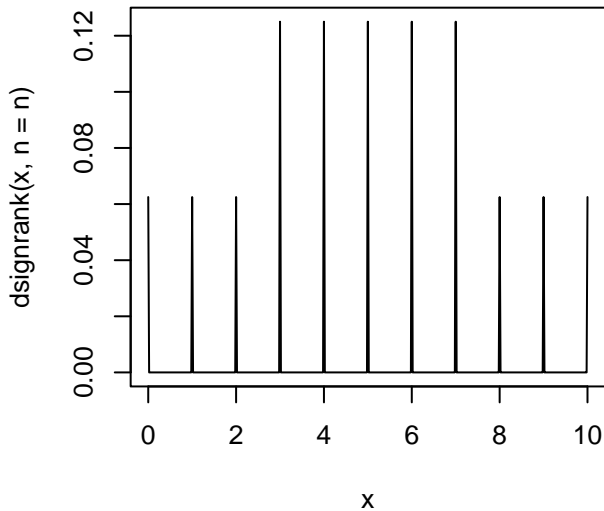




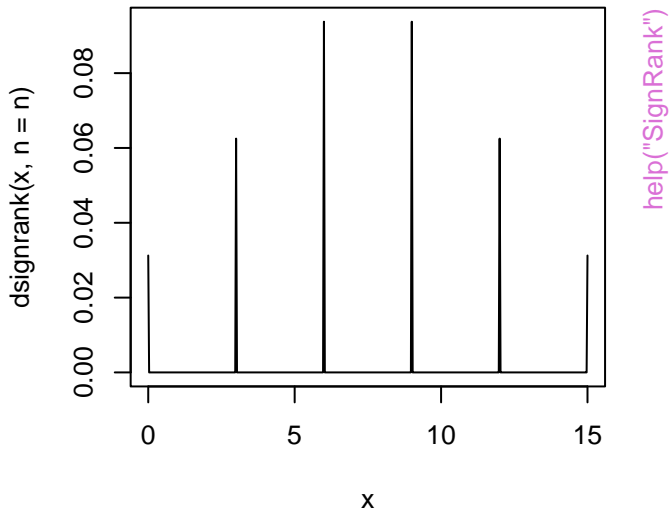
# SSweibull() fit to Chick.6



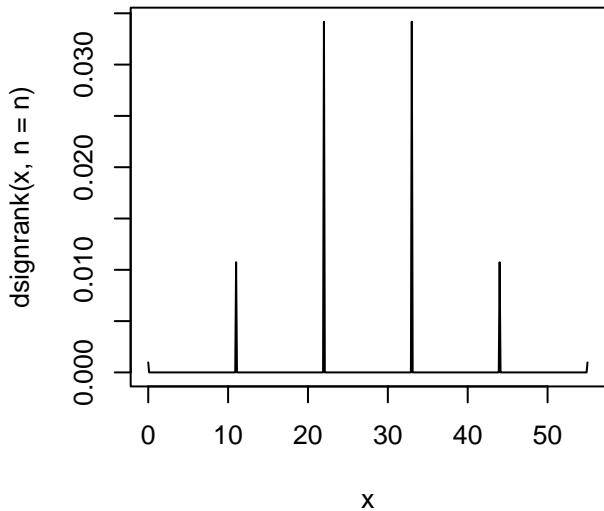
**dsignrank(x, n = 4)**



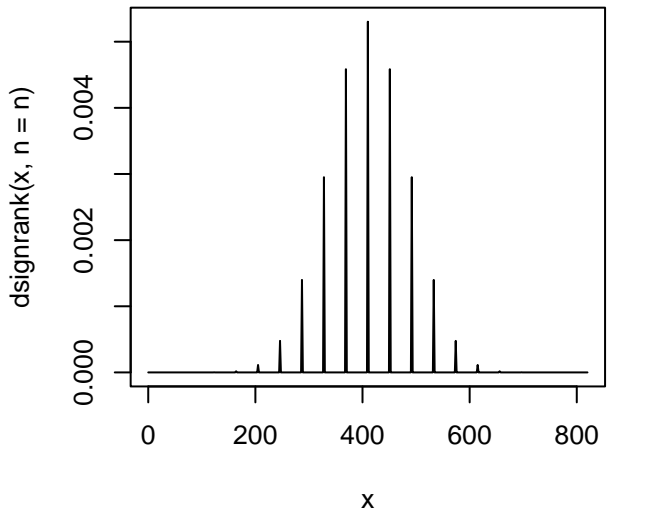
**dsignrank(x, n = 5)**



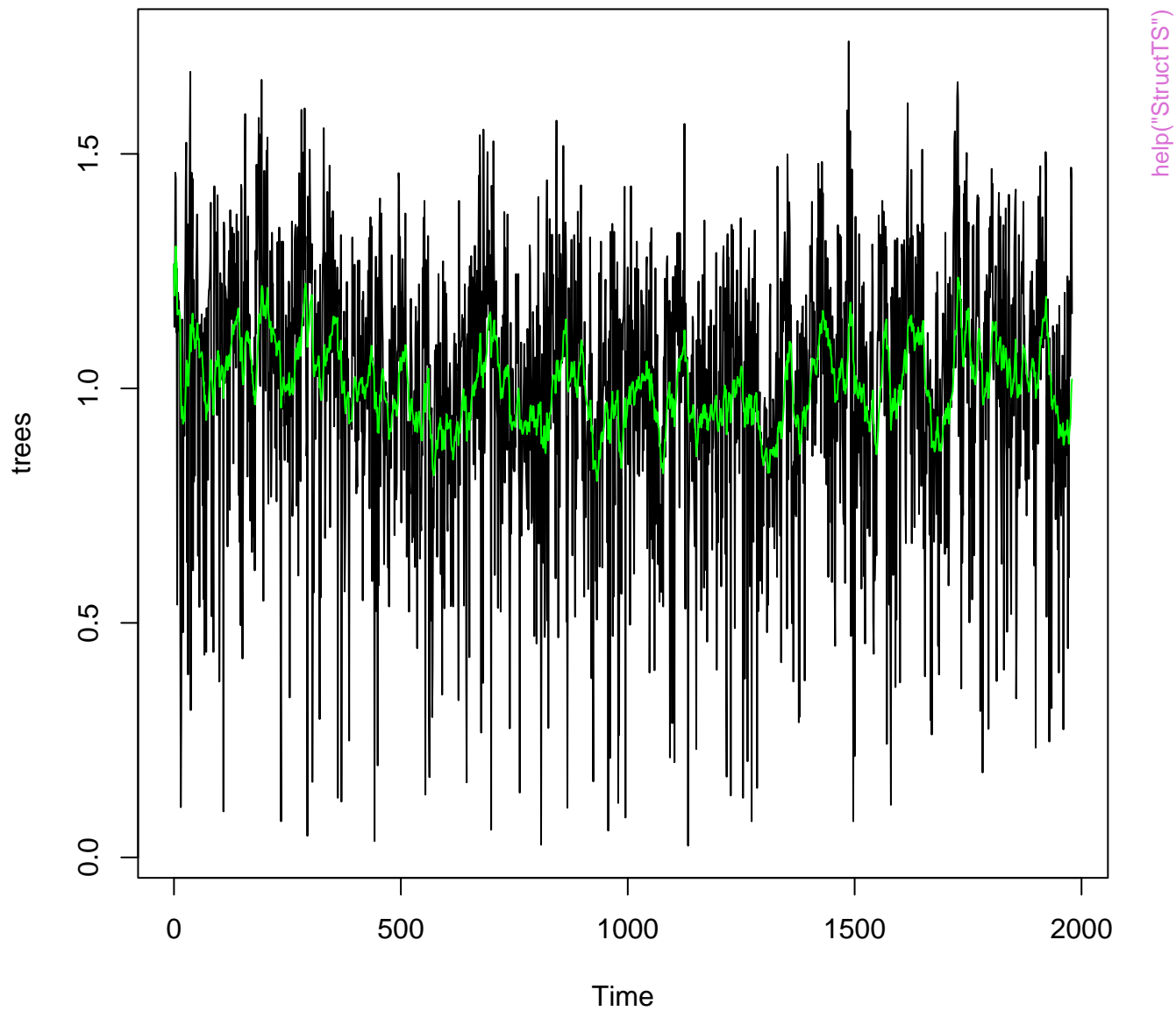
**dsignrank(x, n = 10)**



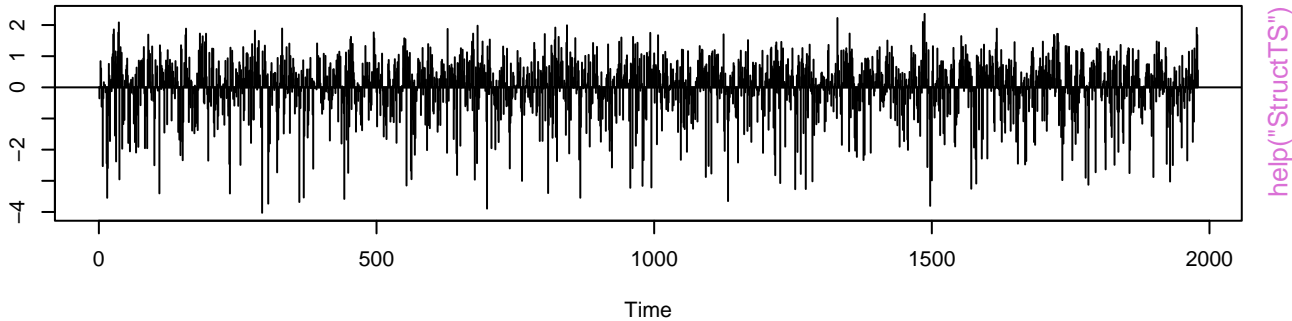
**dsignrank(x, n = 40)**



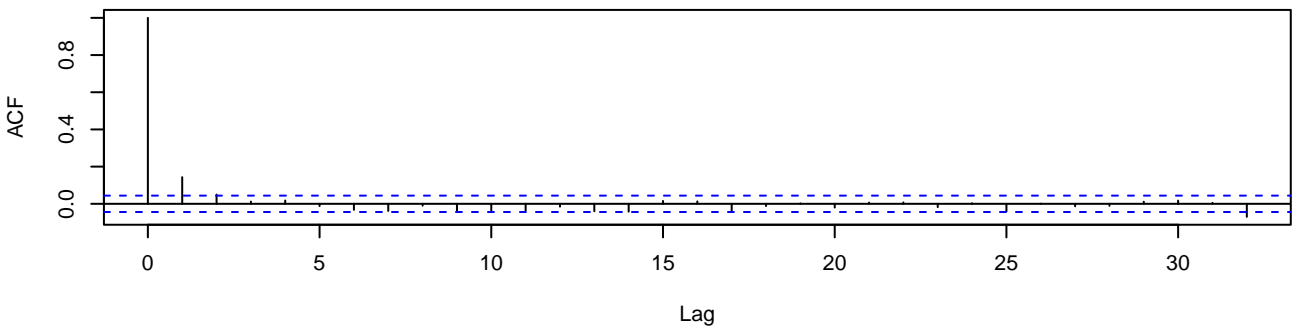




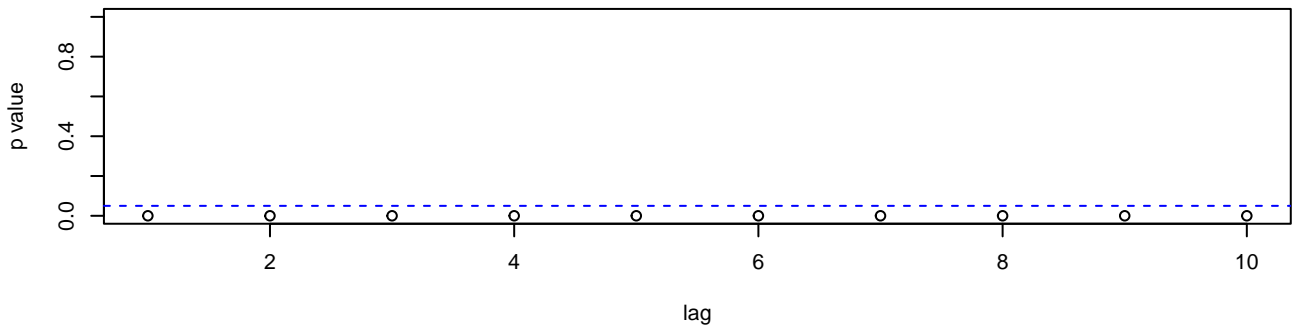
**Standardized Residuals**



**ACF of Residuals**



**p values for Ljung–Box statistic**



log10(UKgas)

2.0 2.6

1960

1965

1970

1975

1980

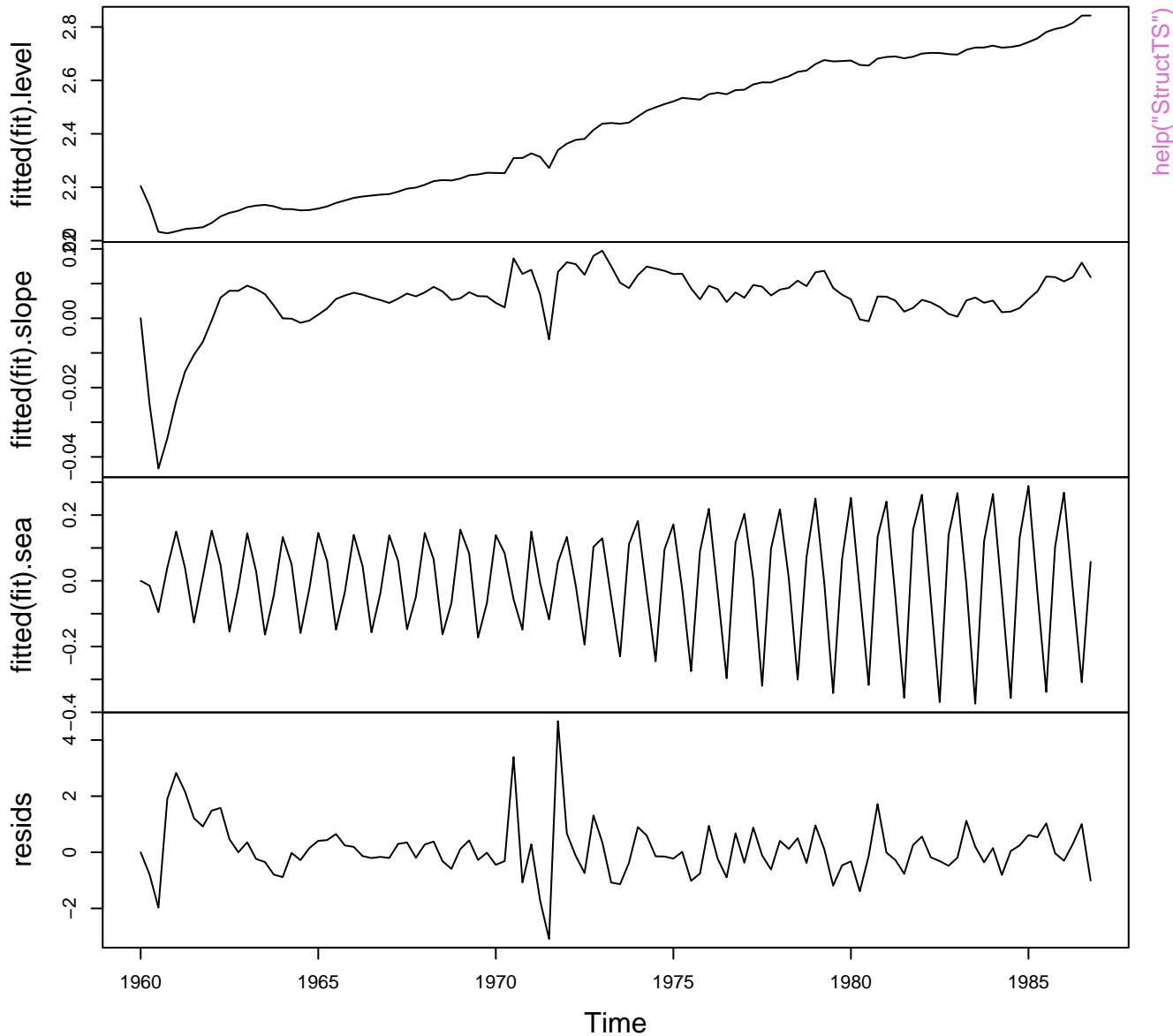
1985

Time

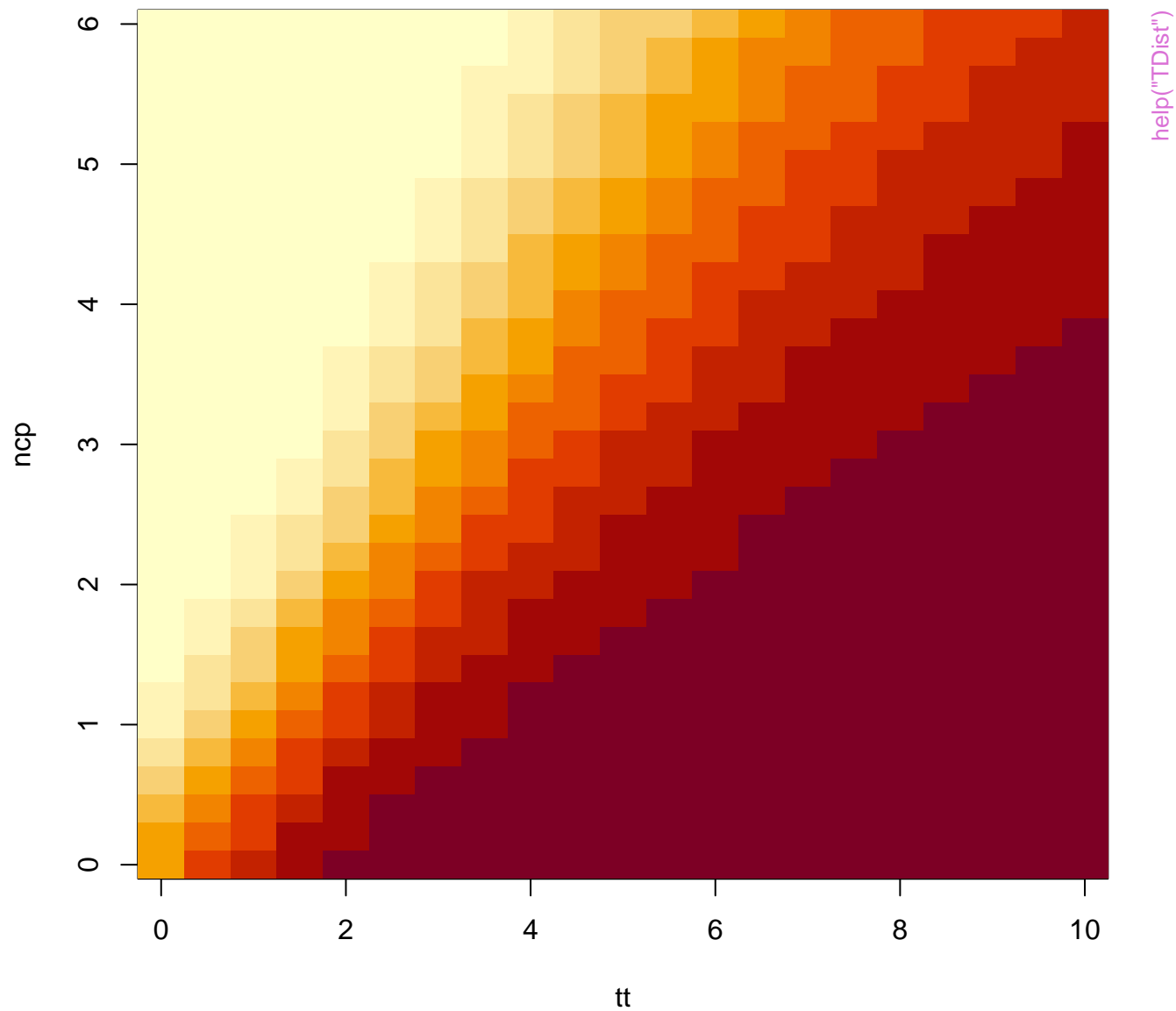
help("StructTS")



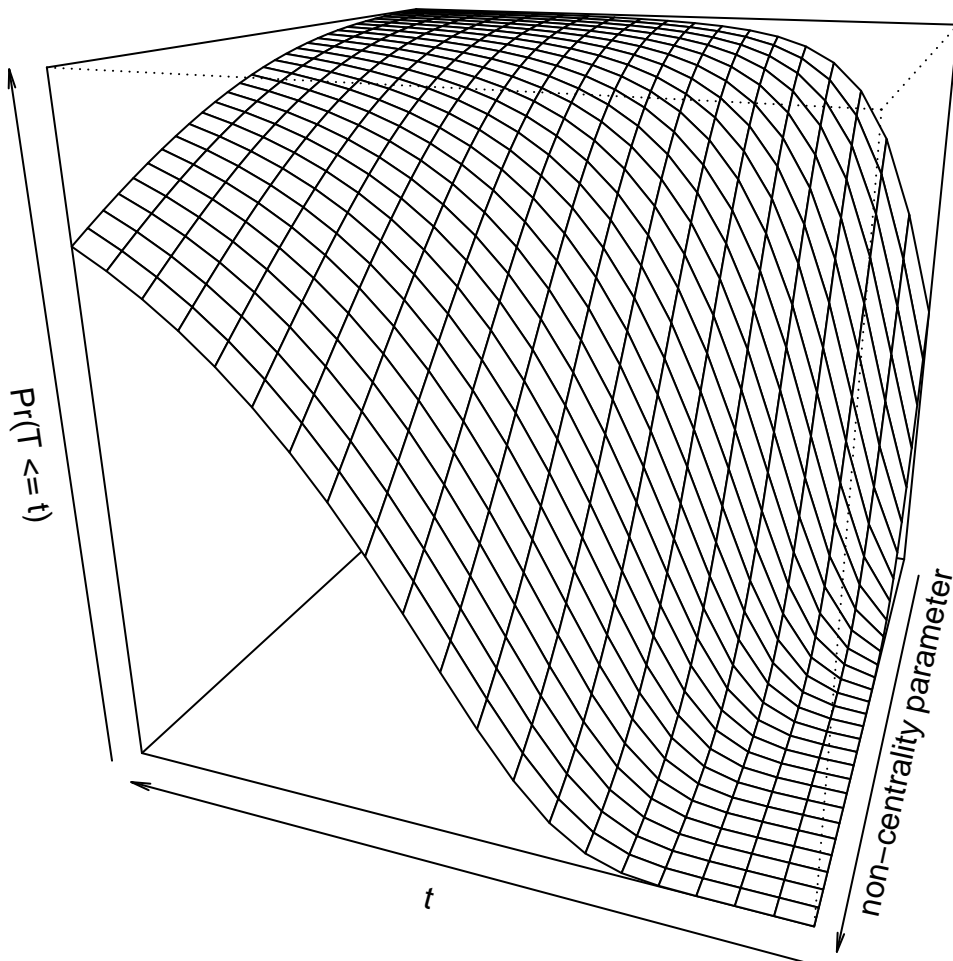
# UK gas consumption



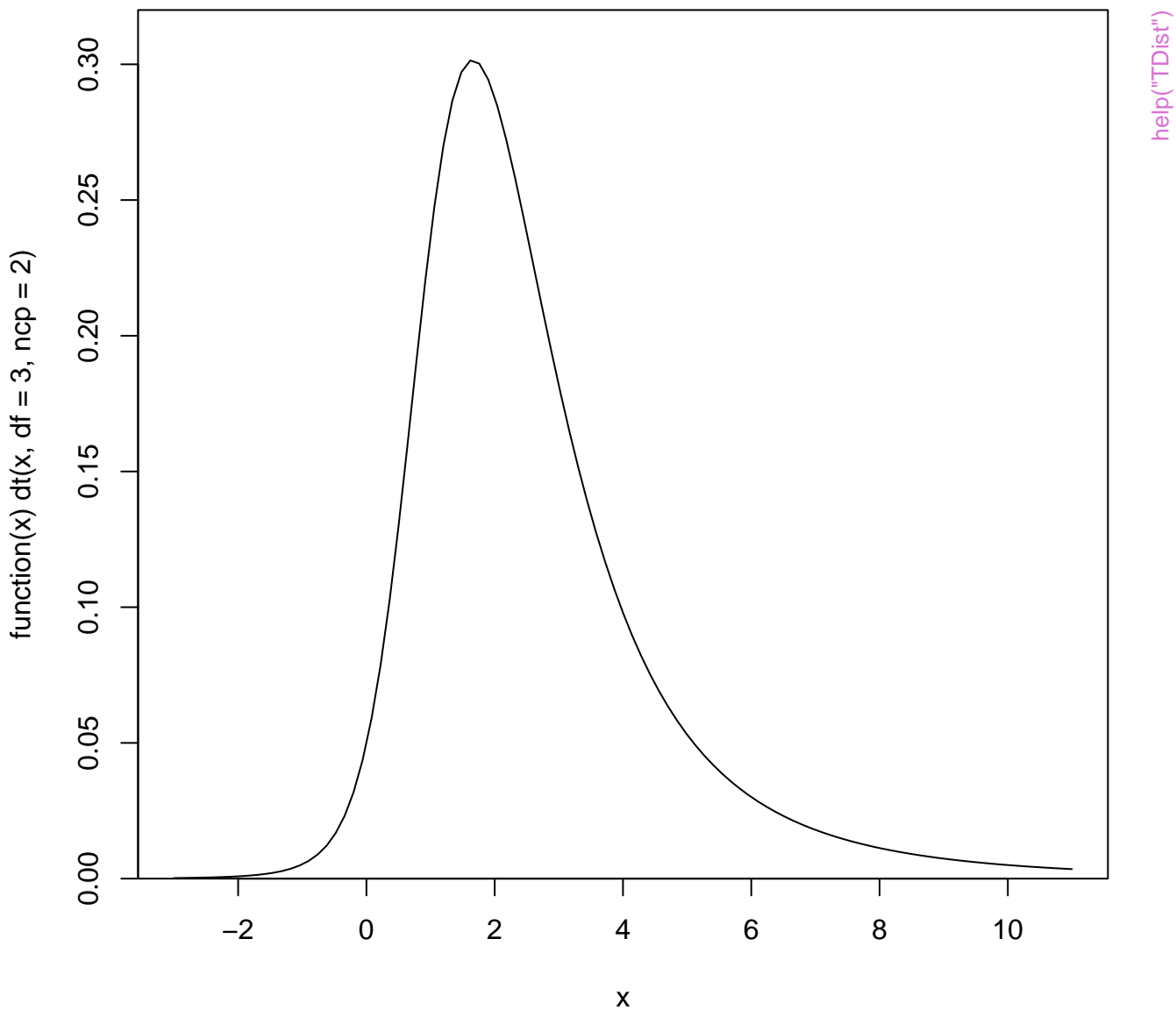
# Non-central t – Probabilities



## Non-central t – Probabilities

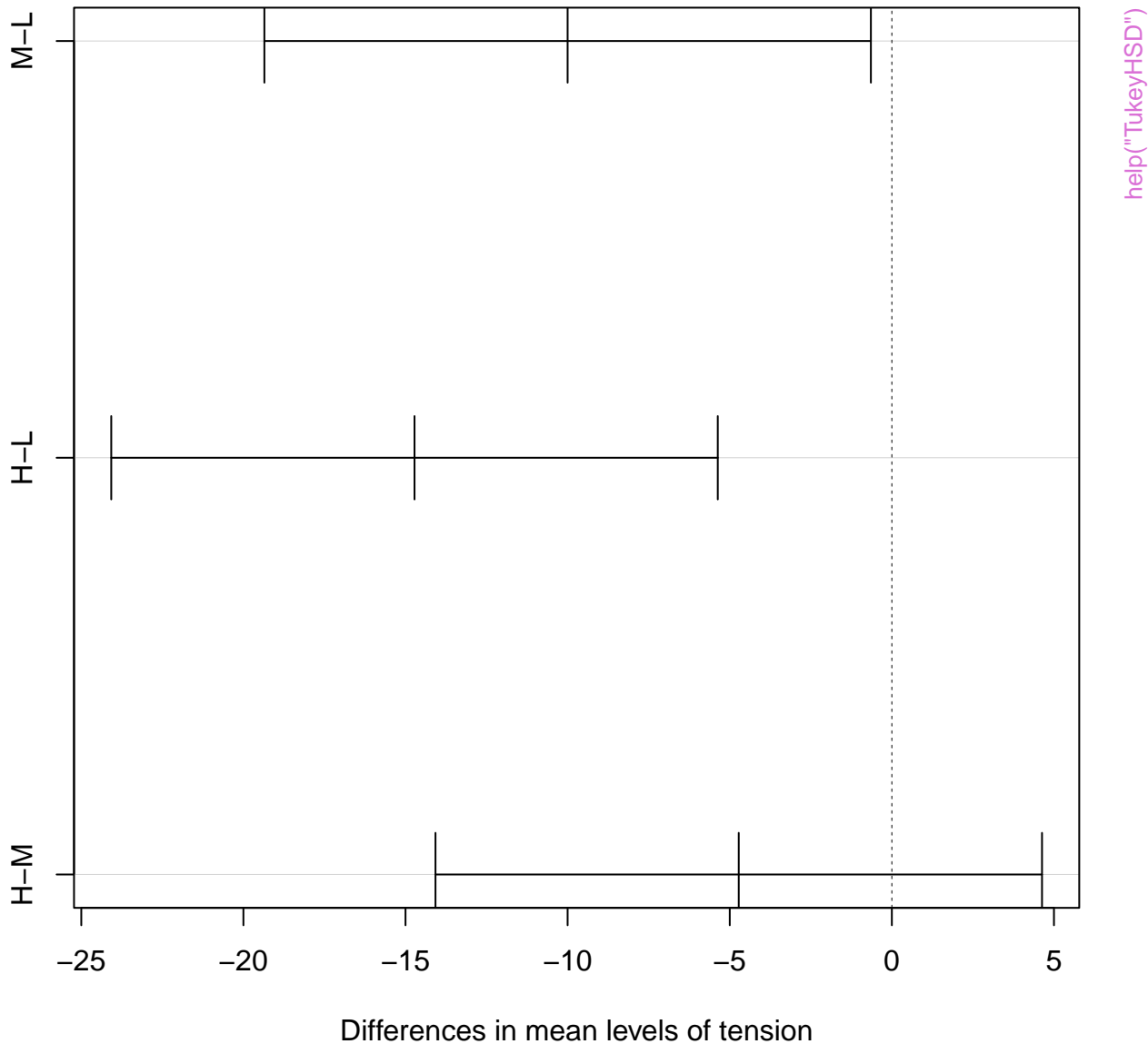


# Non-central t – Density



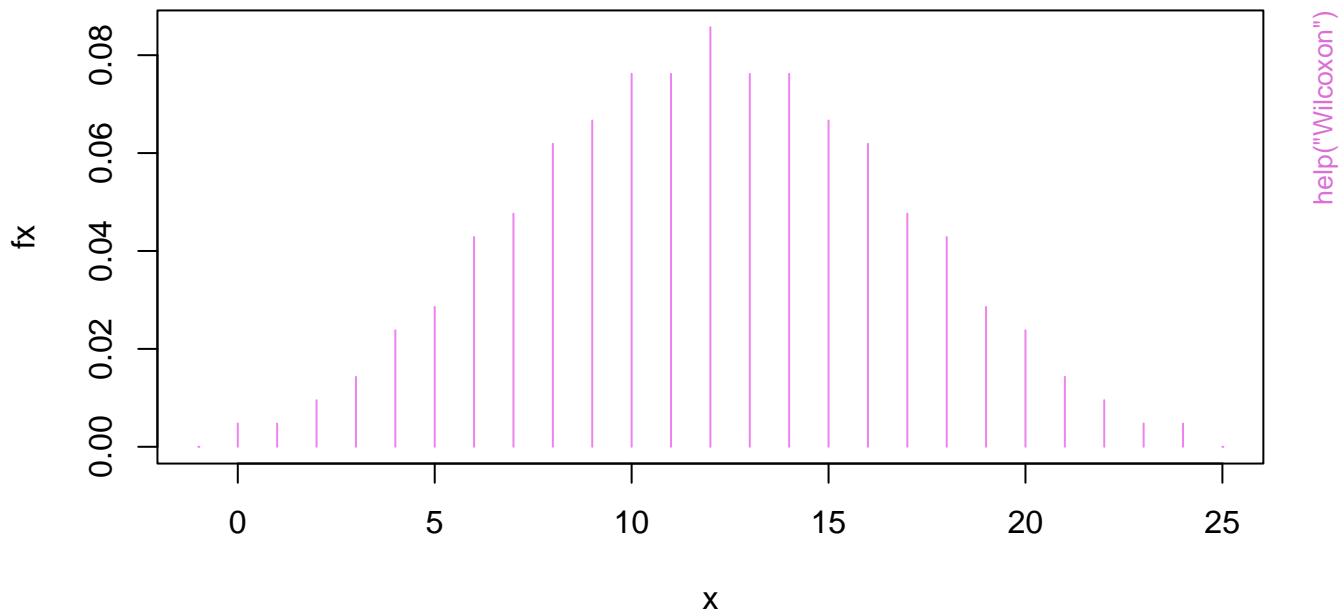
[help\("TDist"\)](#)

# 95% family-wise confidence level

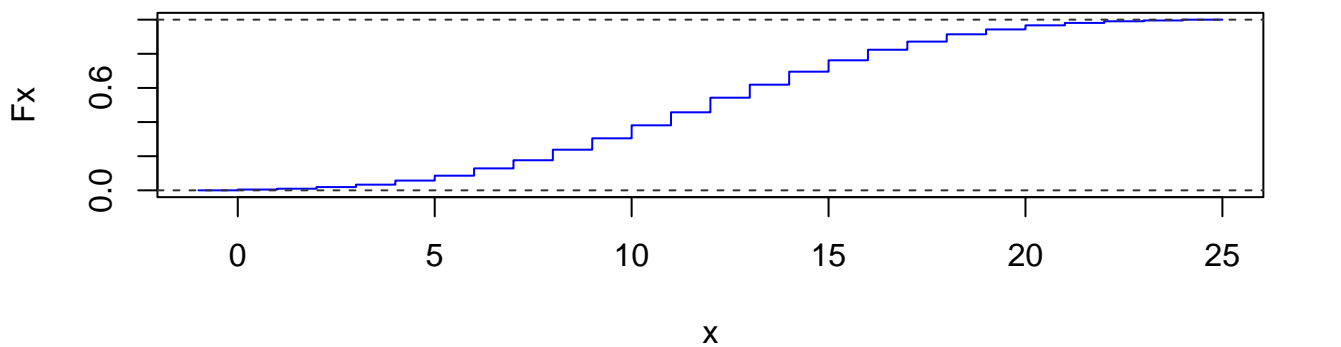




**Probabilities (density) of Wilcoxon-Statist.(n=6, m=4)**

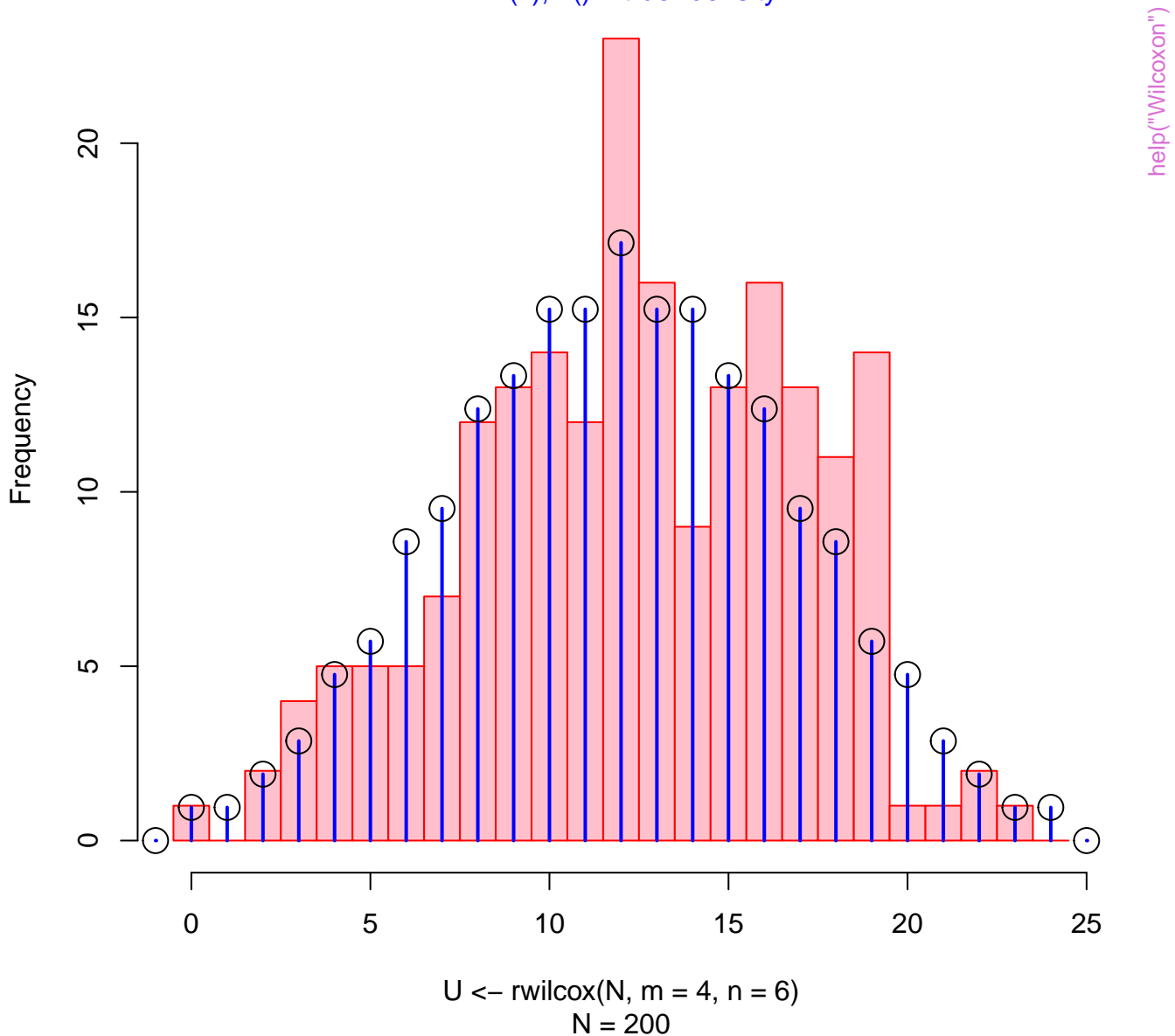


**Distribution of Wilcoxon-Statist.(n=6, m=4)**

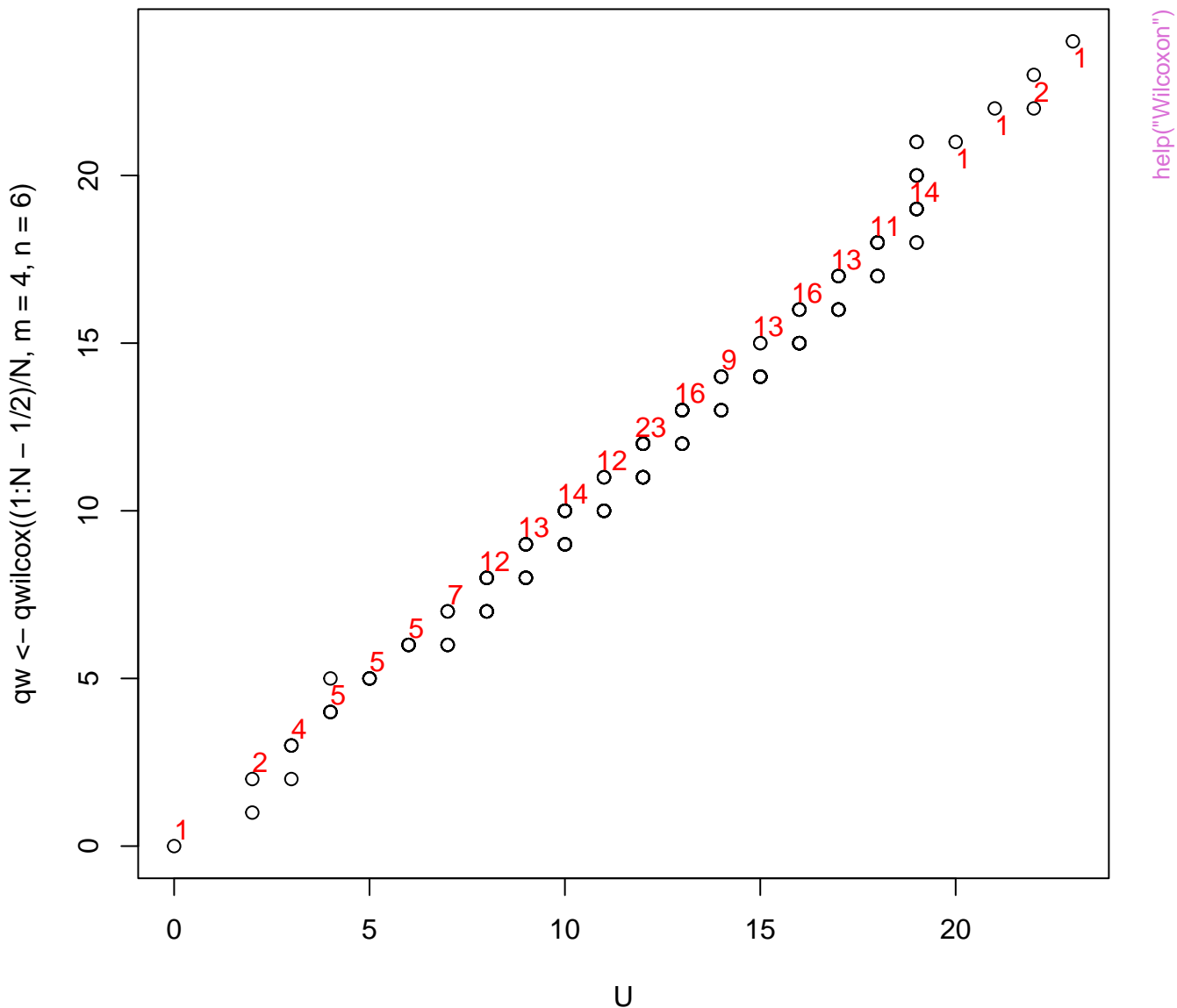


# Histogram of $U \leftarrow \text{rwilcox}(N, m = 4, n = 6)$

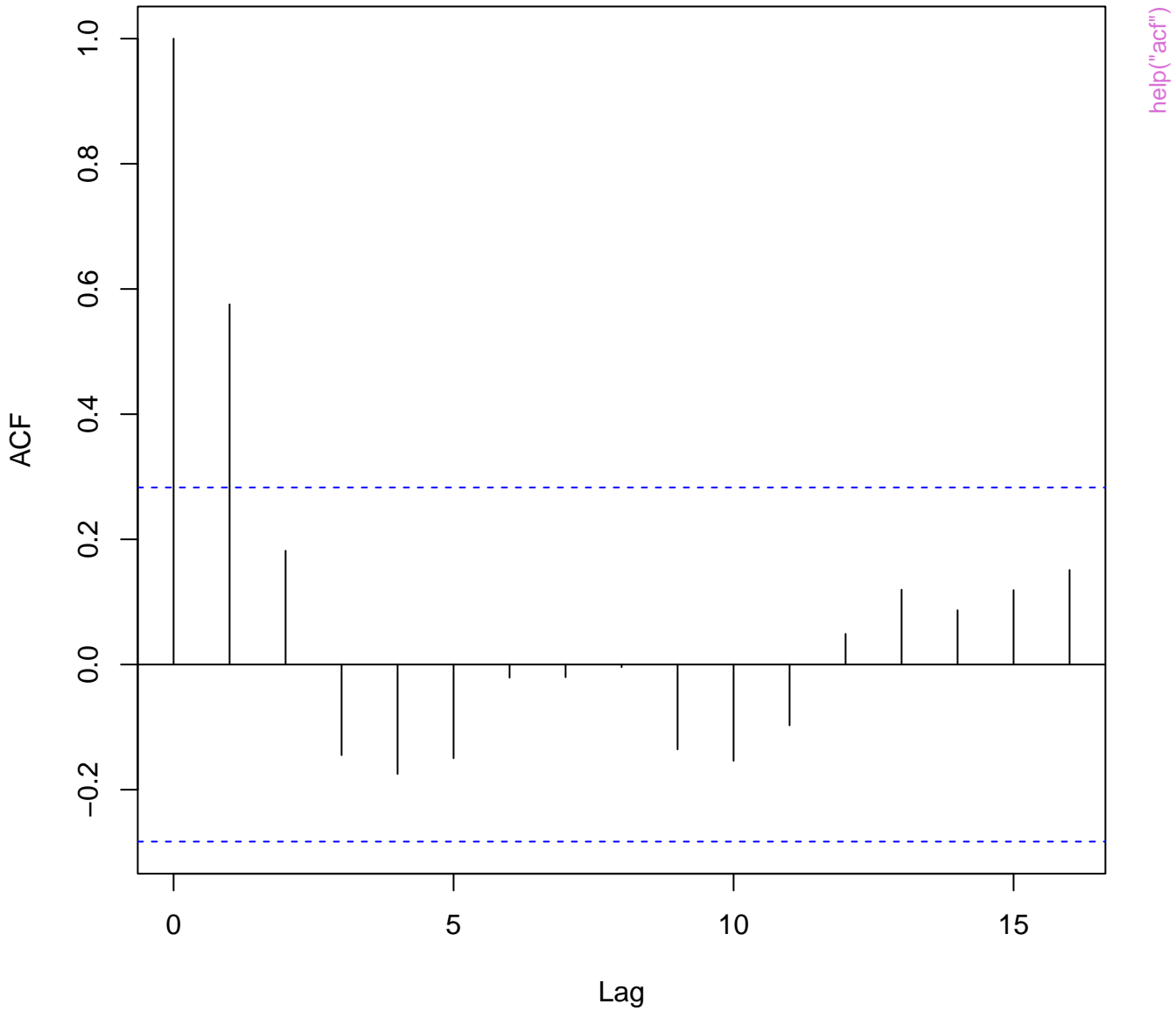
$N * f(x), f() = \text{true "density"}$



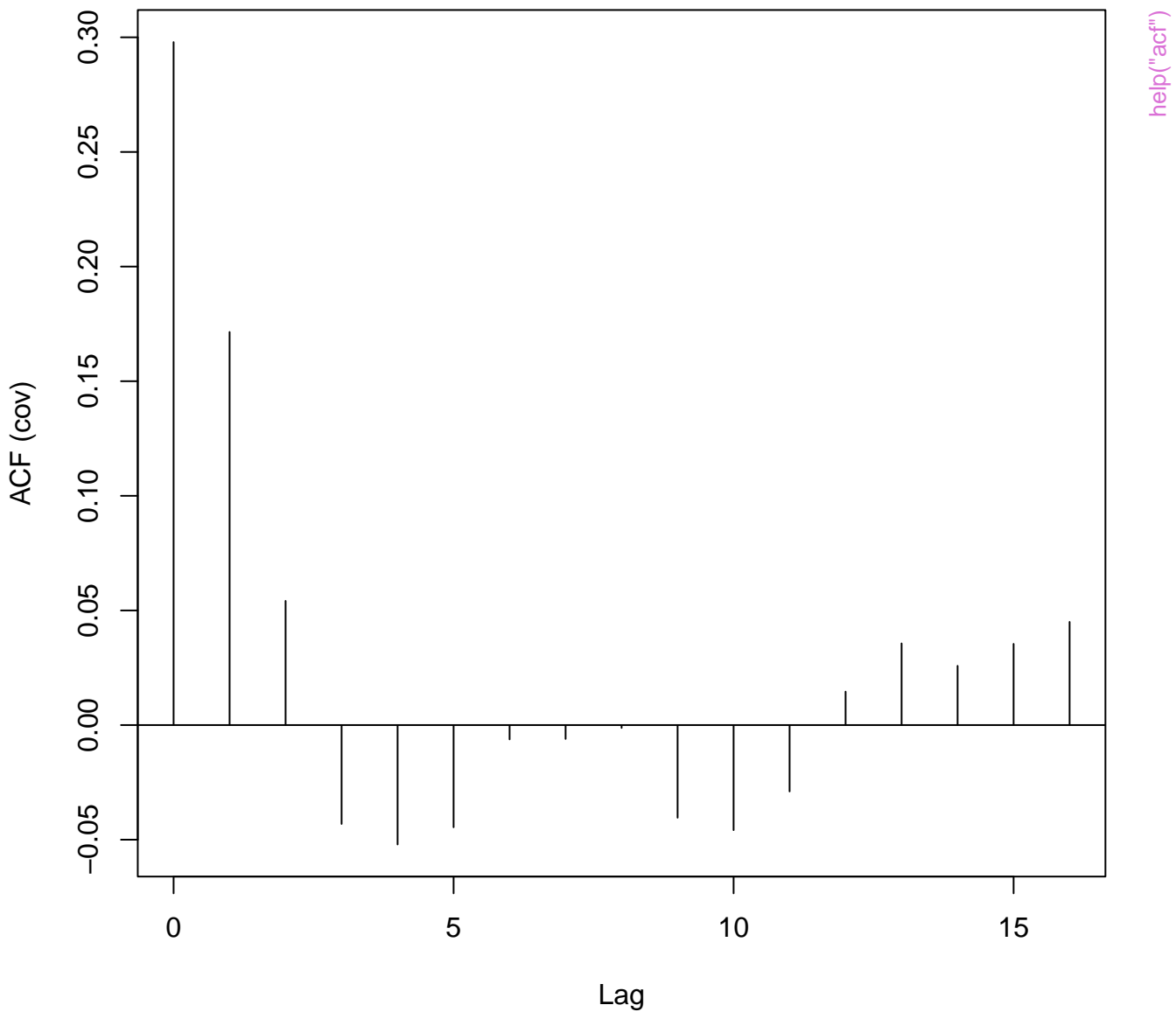
# Q-Q-Plot of empirical and theoretical quantiles Wilcoxon Statistic, (m=4, n=6)



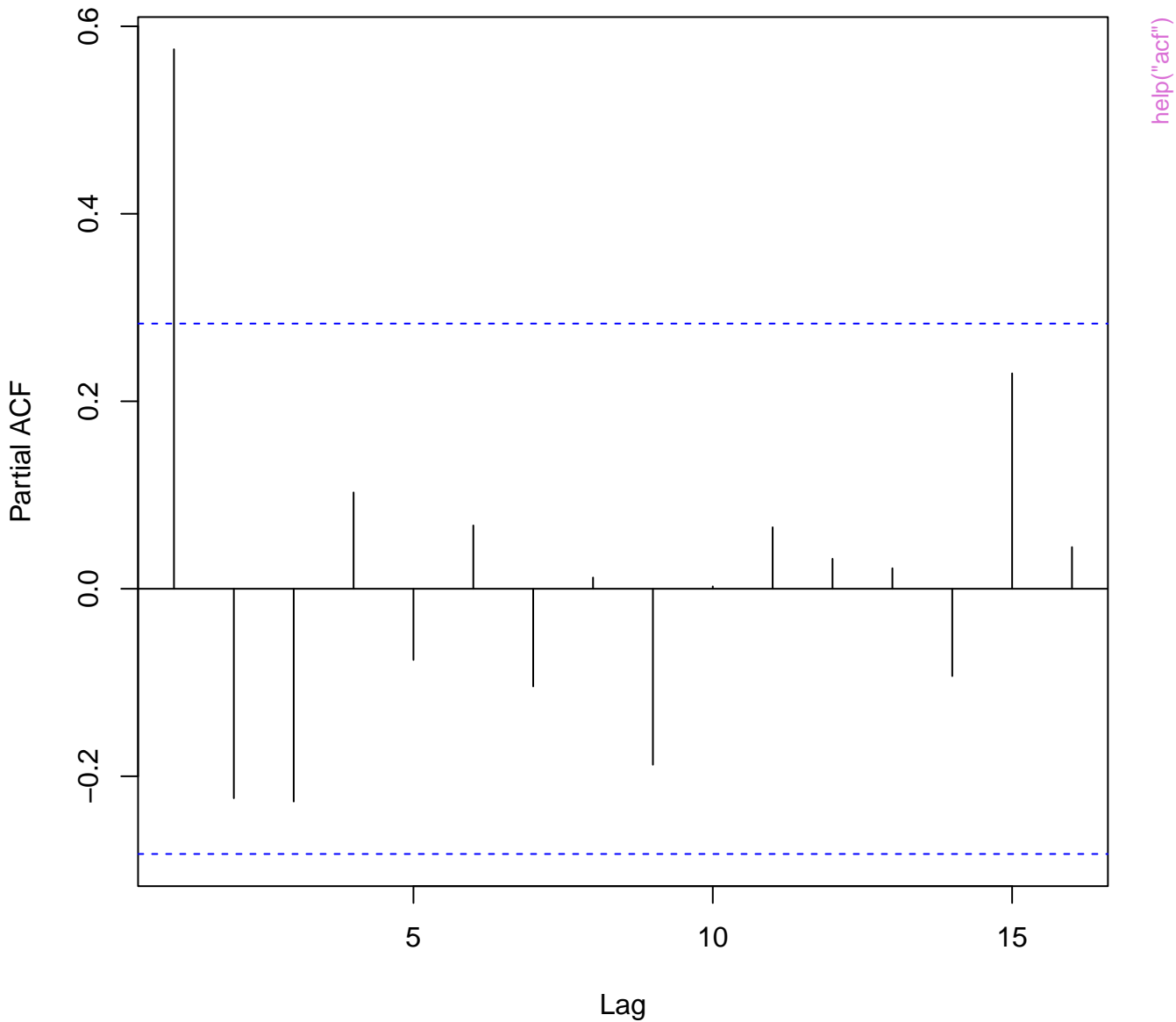
Series lh



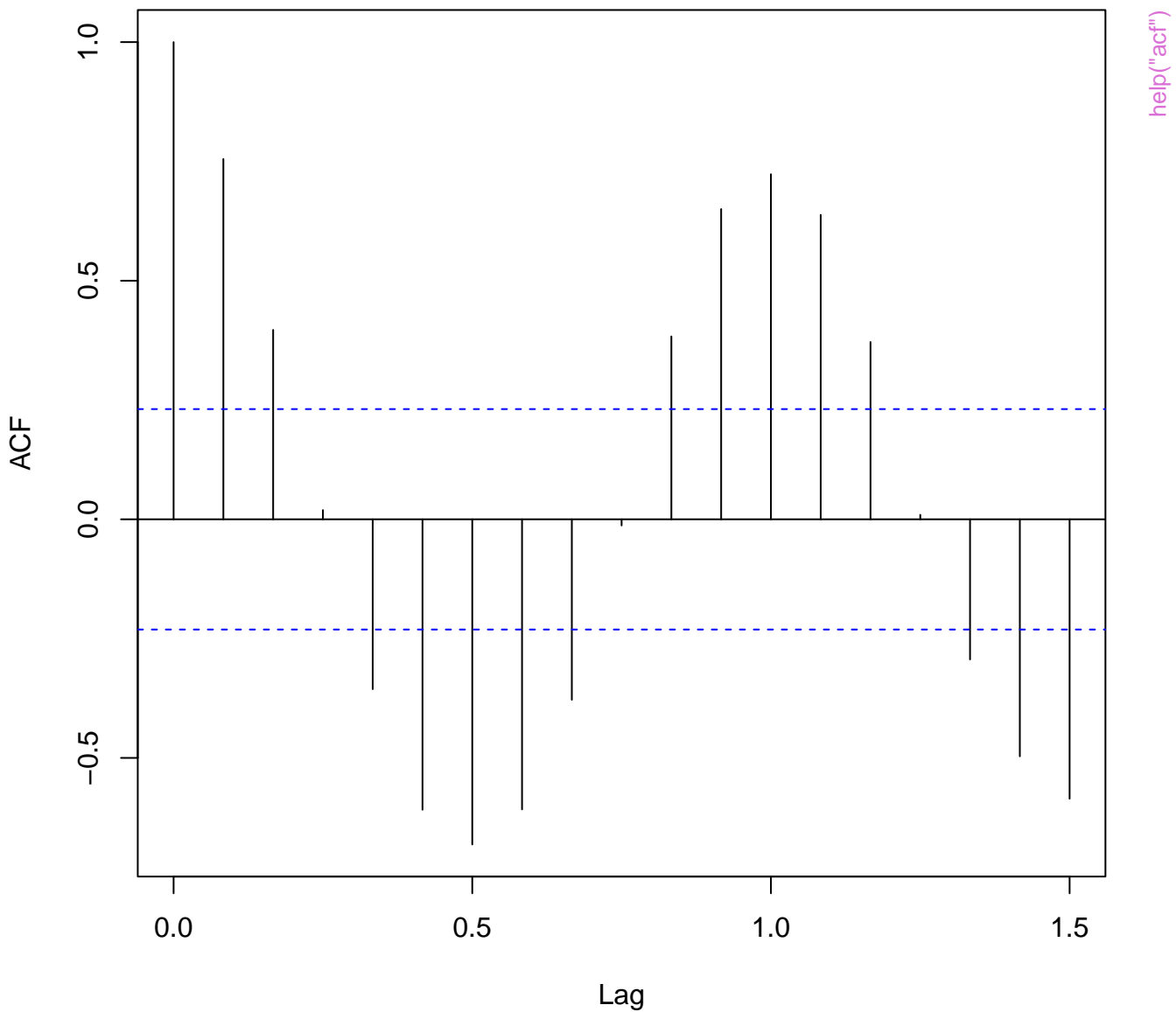
# Series lh



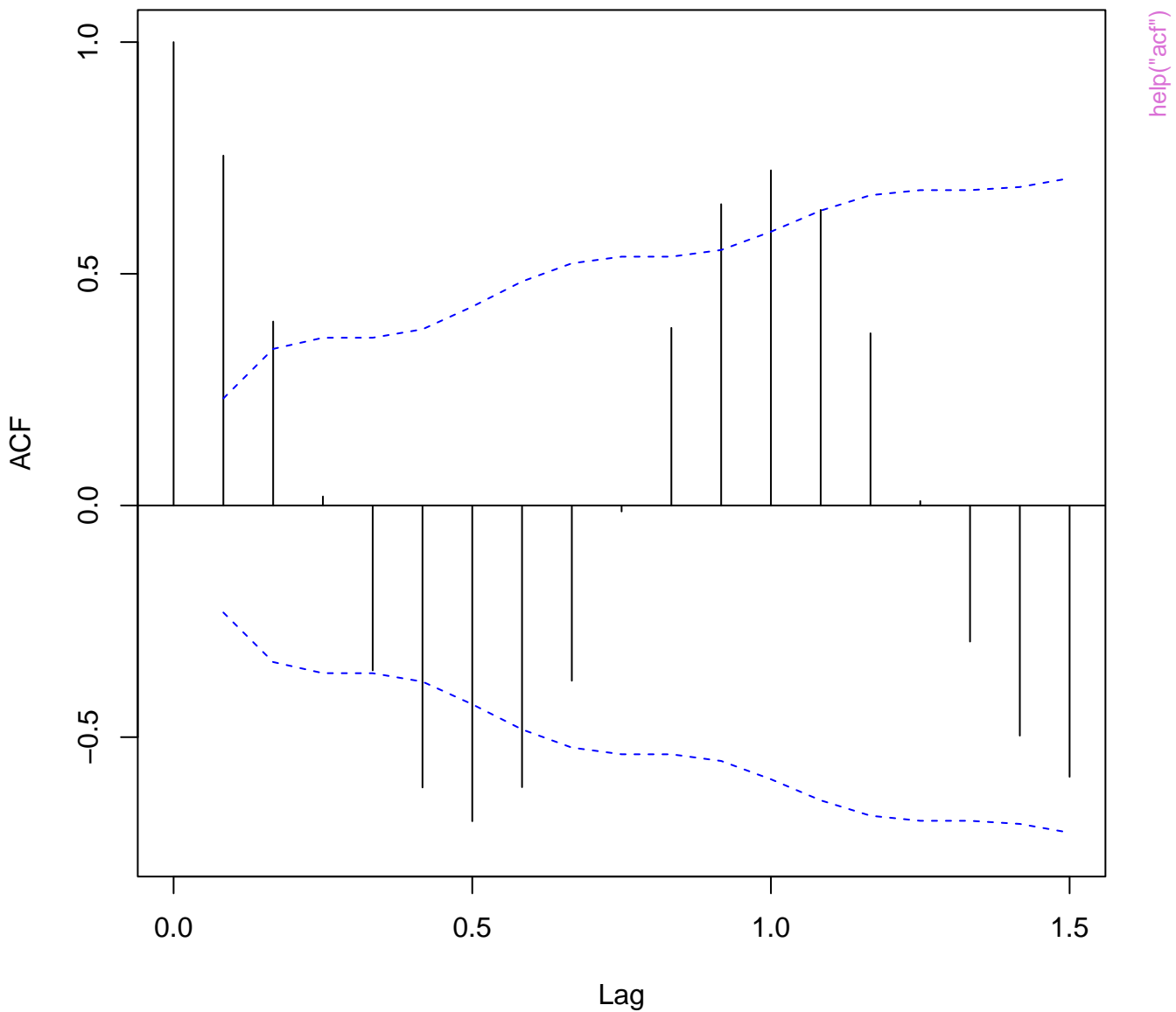
Series 1h



# Series Ideaths

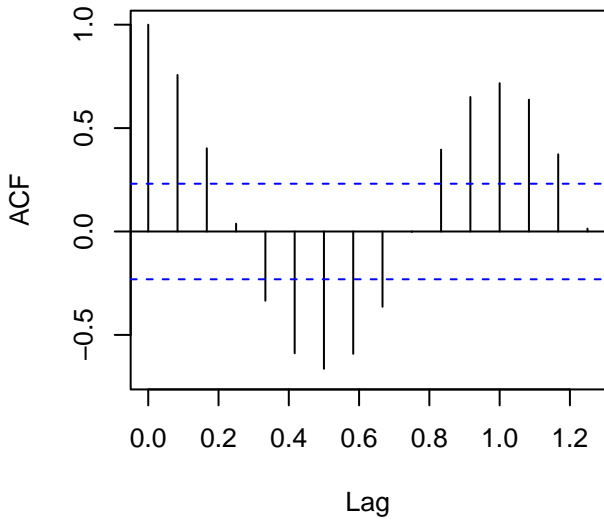


# Series Ideaths

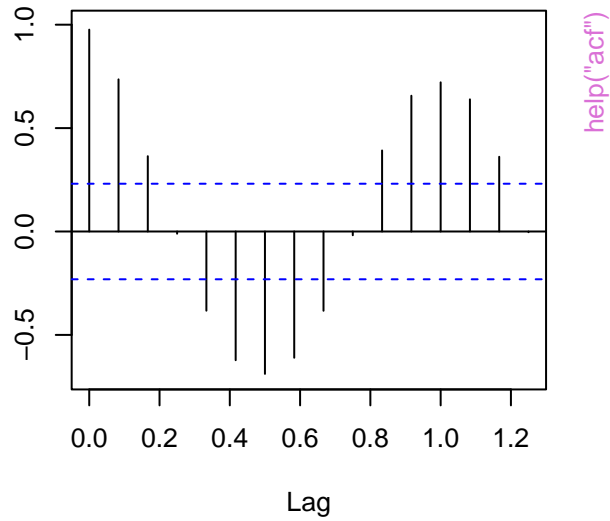




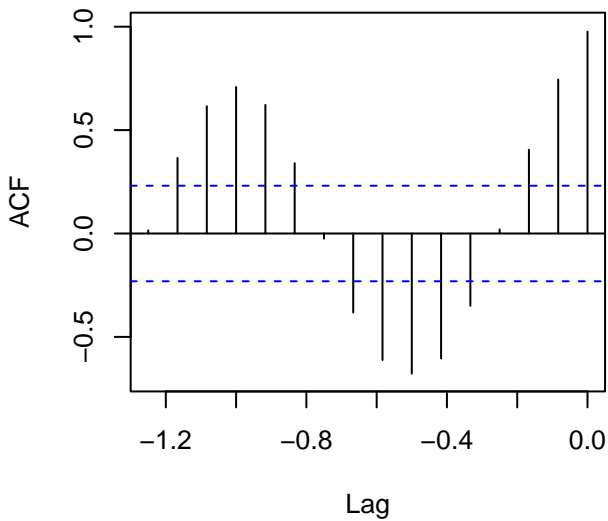
**mdeaths**



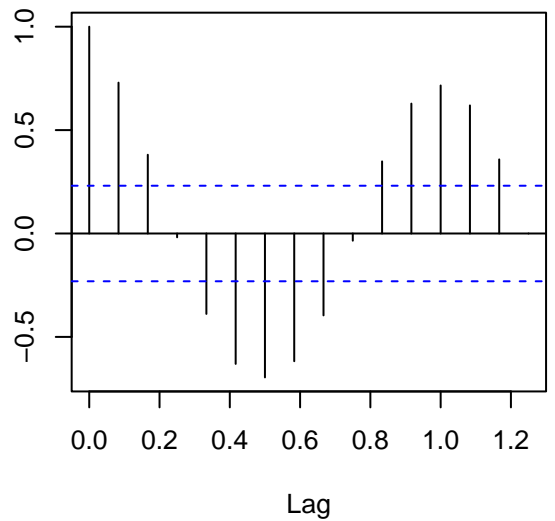
**mdeaths & fdeaths**



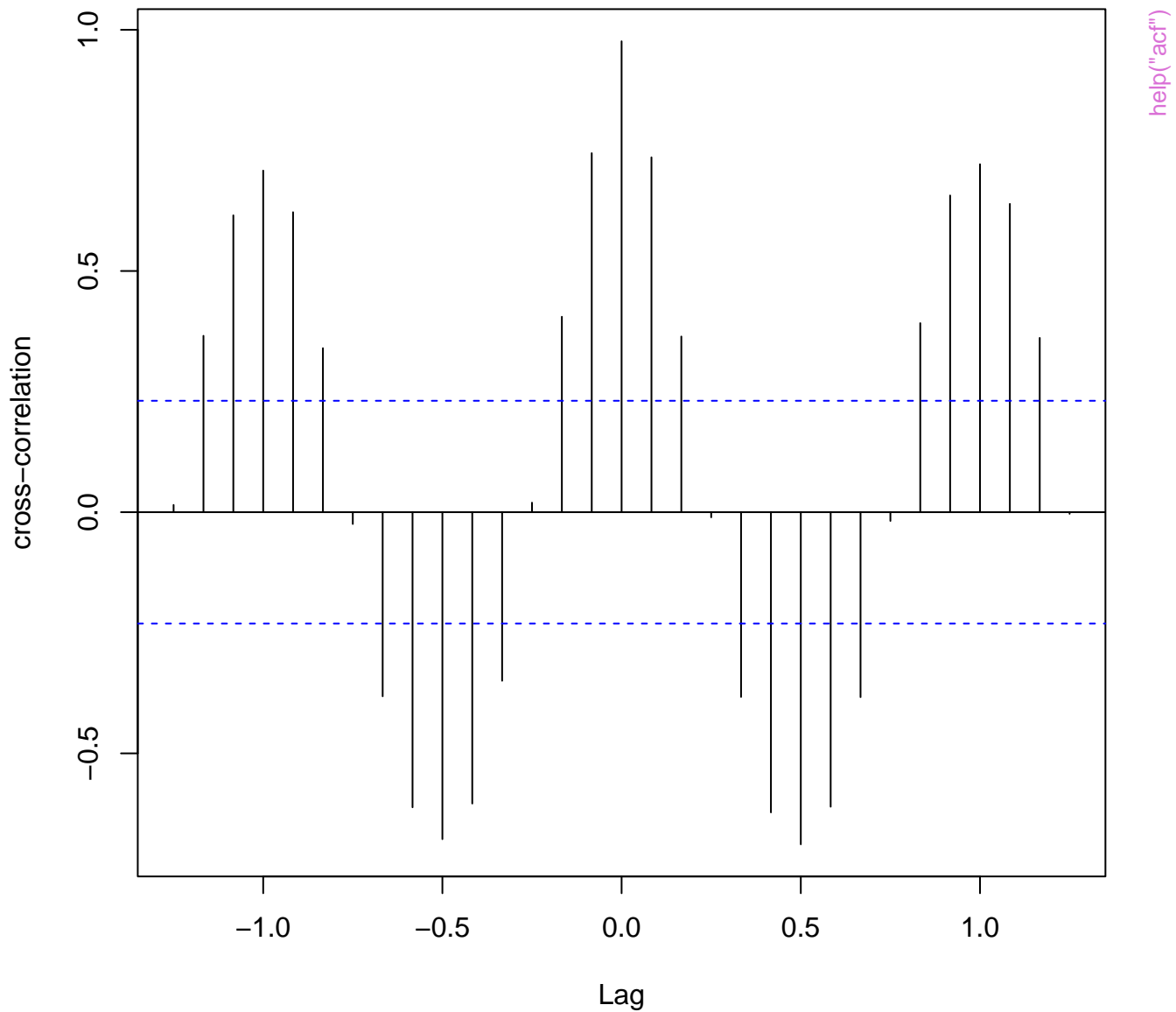
**fdeaths & mdeaths**



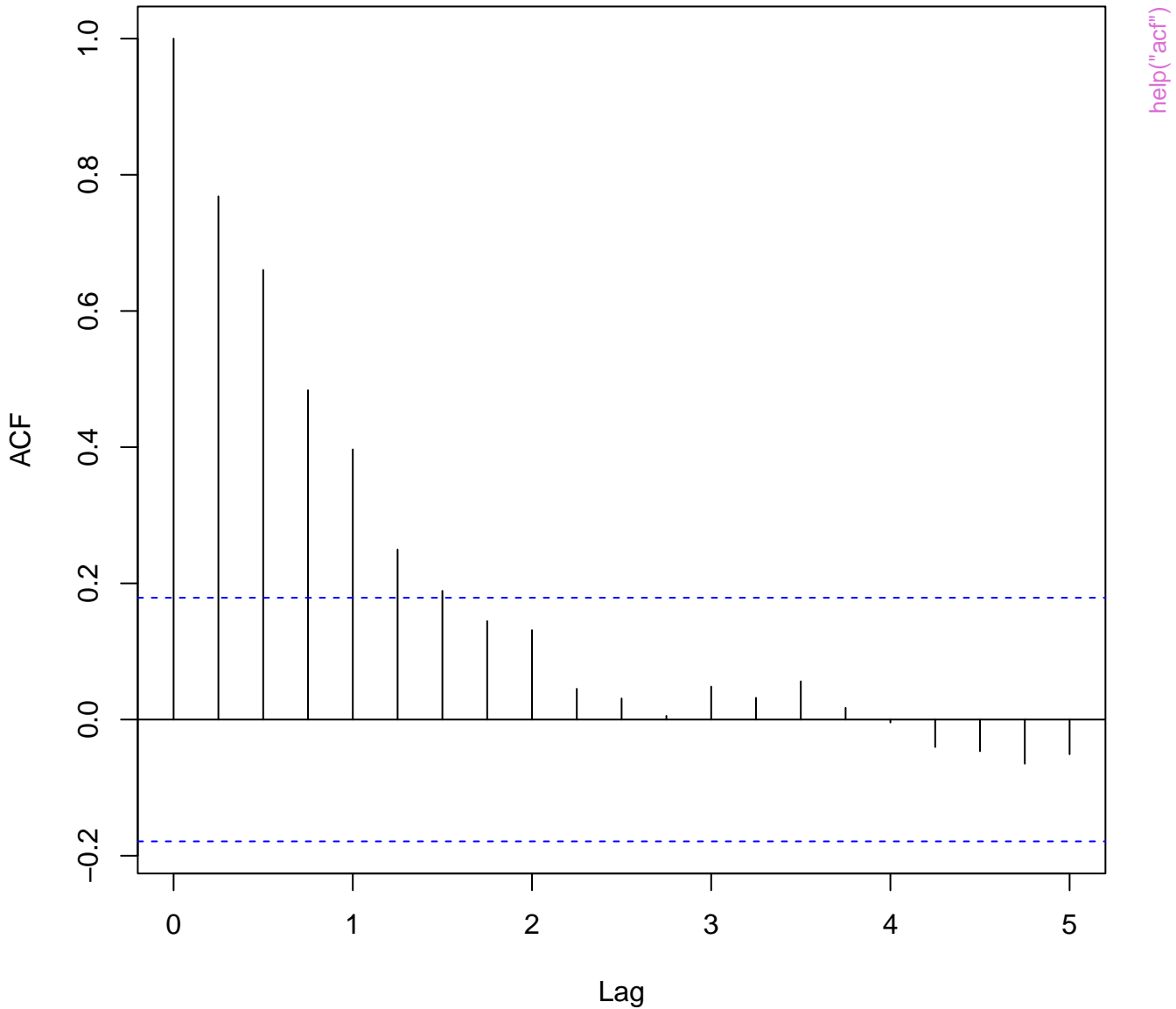
**fdeaths**



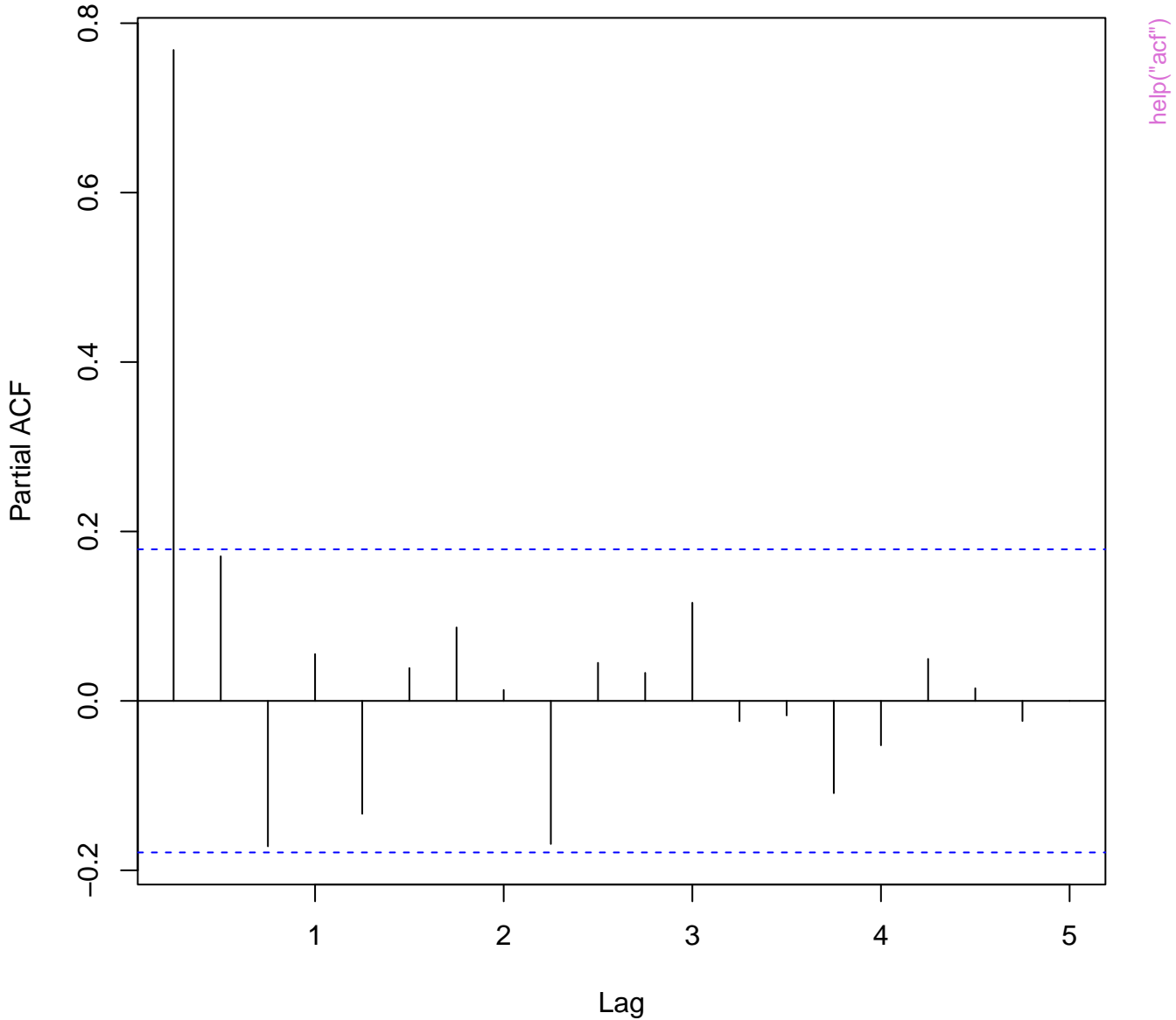
# mdeaths & fdeaths

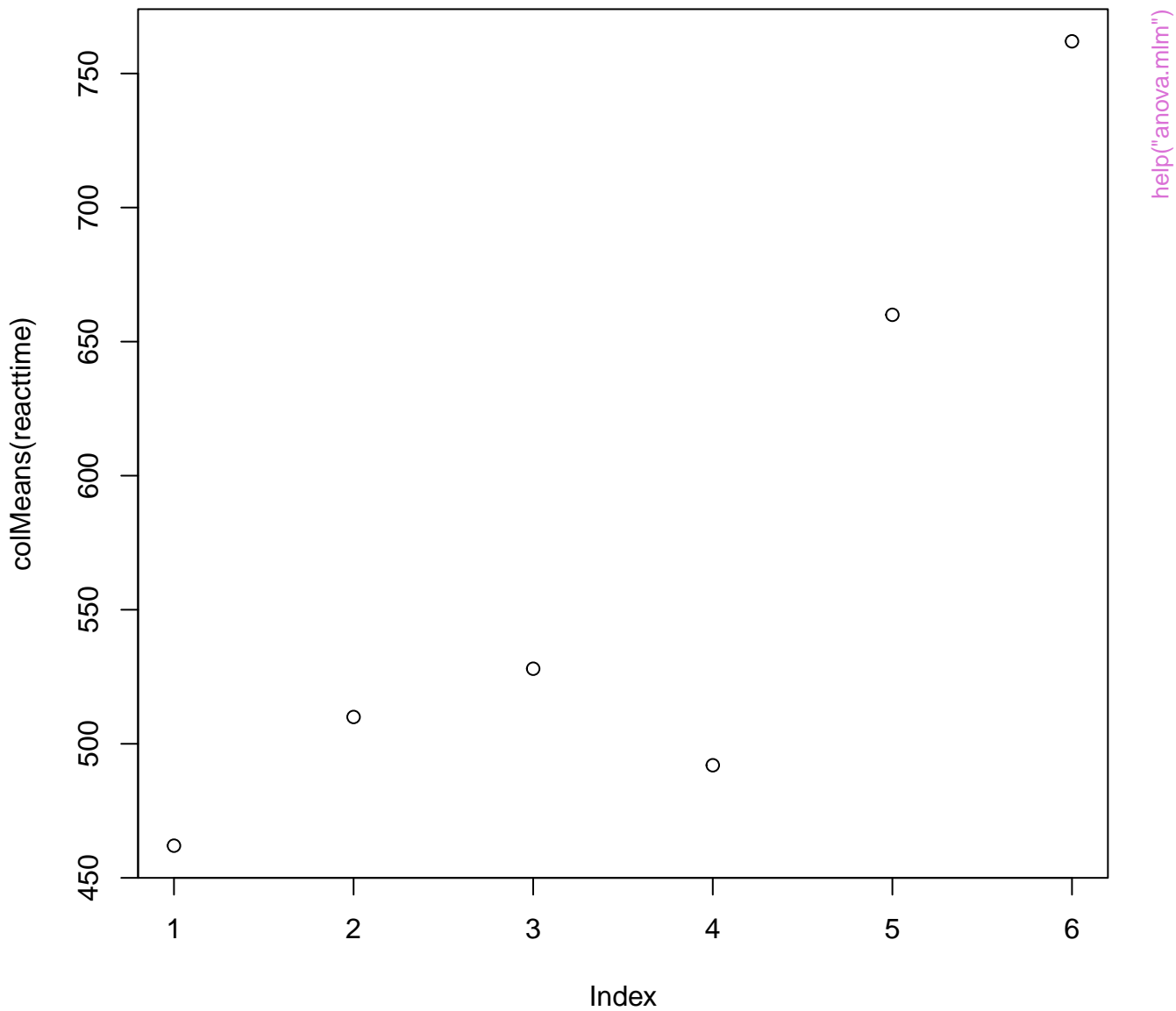


# Series presidents

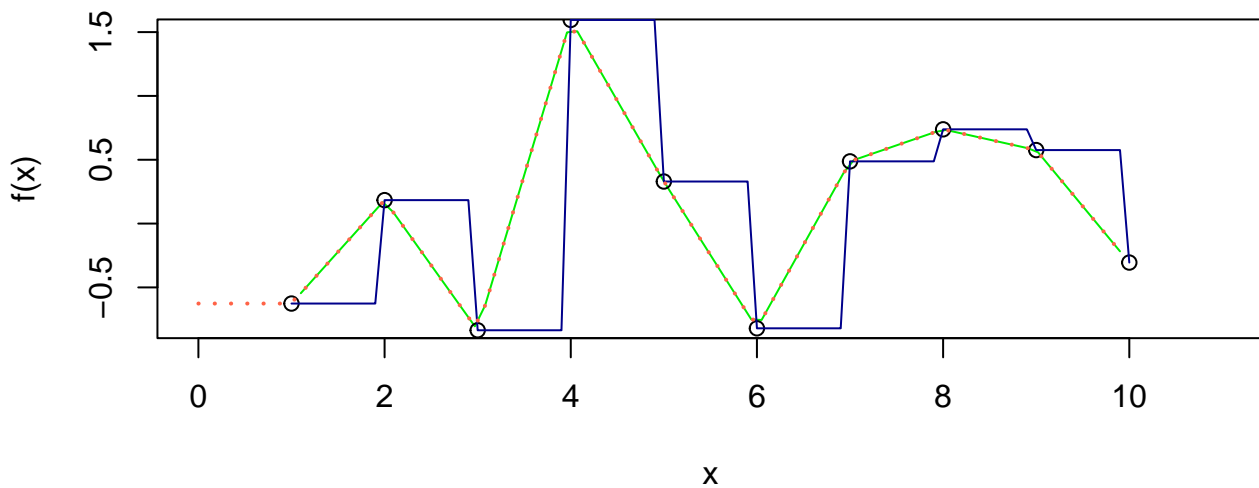
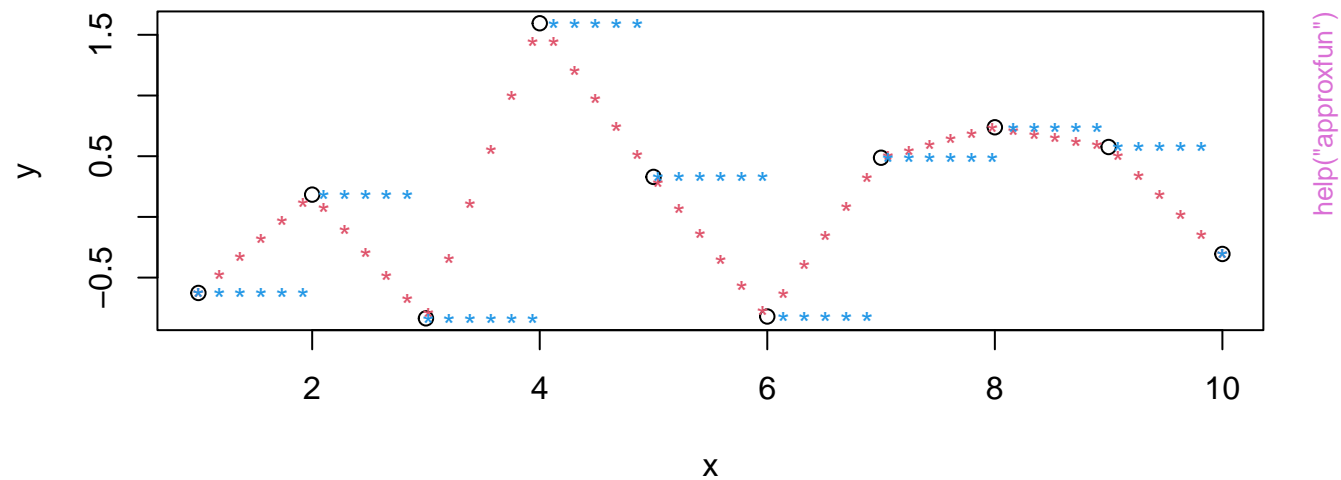


# Series presidents

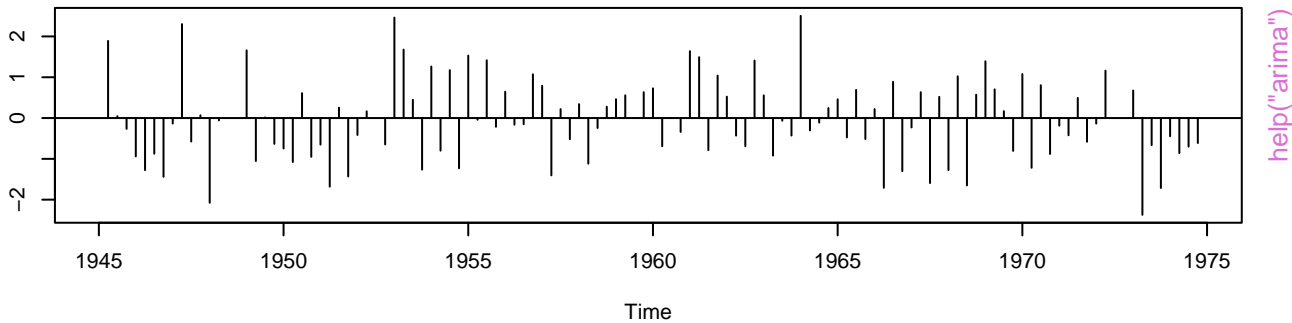




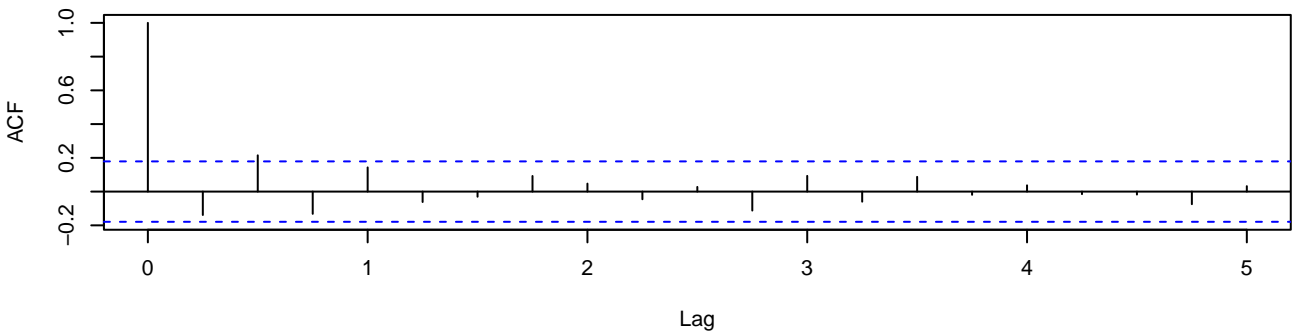
## approx(.) and approxfun(.)



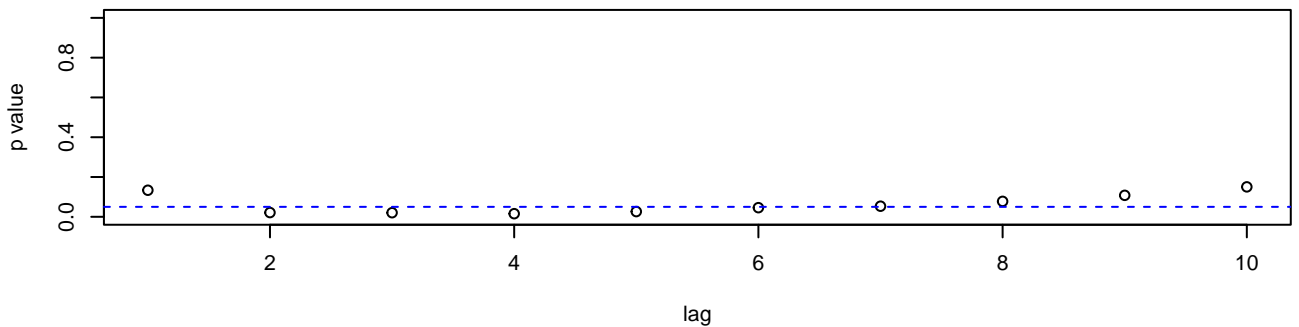
**Standardized Residuals**



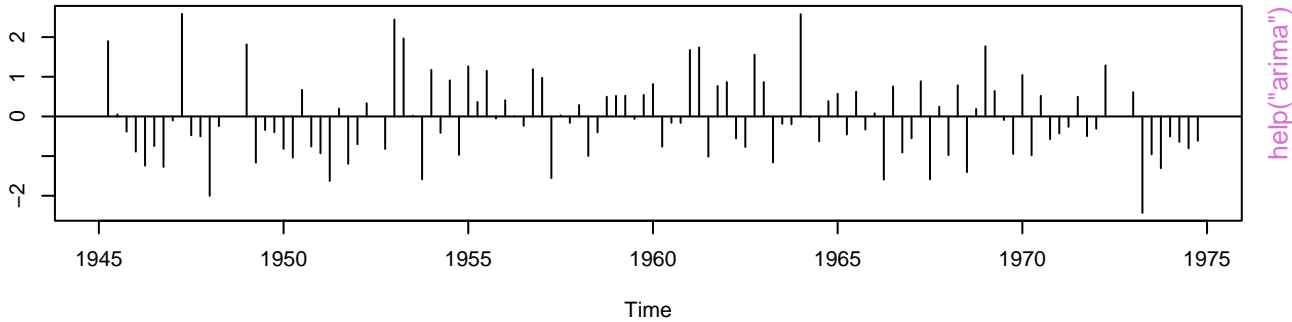
**ACF of Residuals**



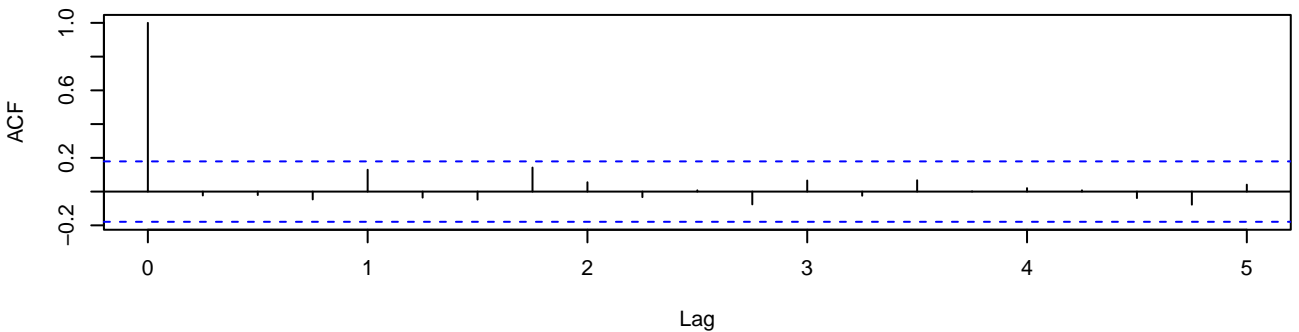
**p values for Ljung–Box statistic**



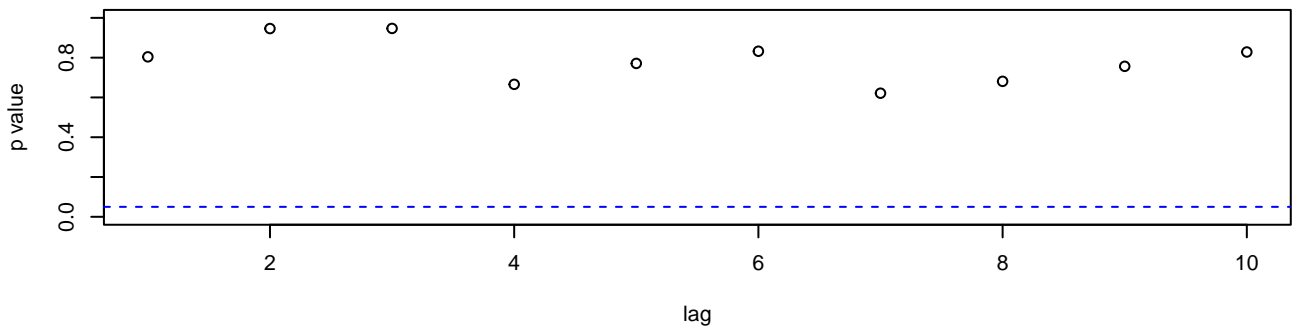
**Standardized Residuals**



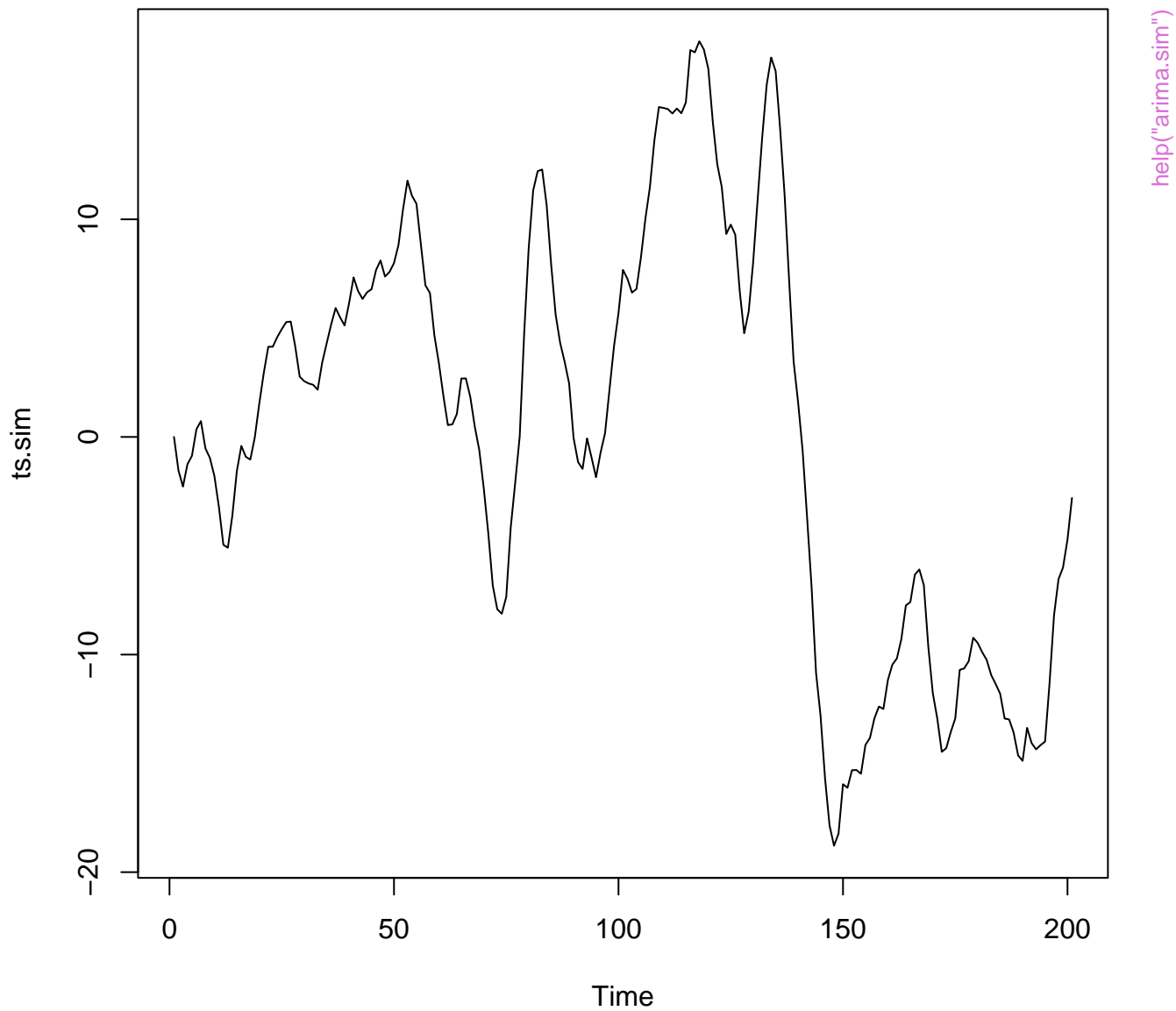
**ACF of Residuals**



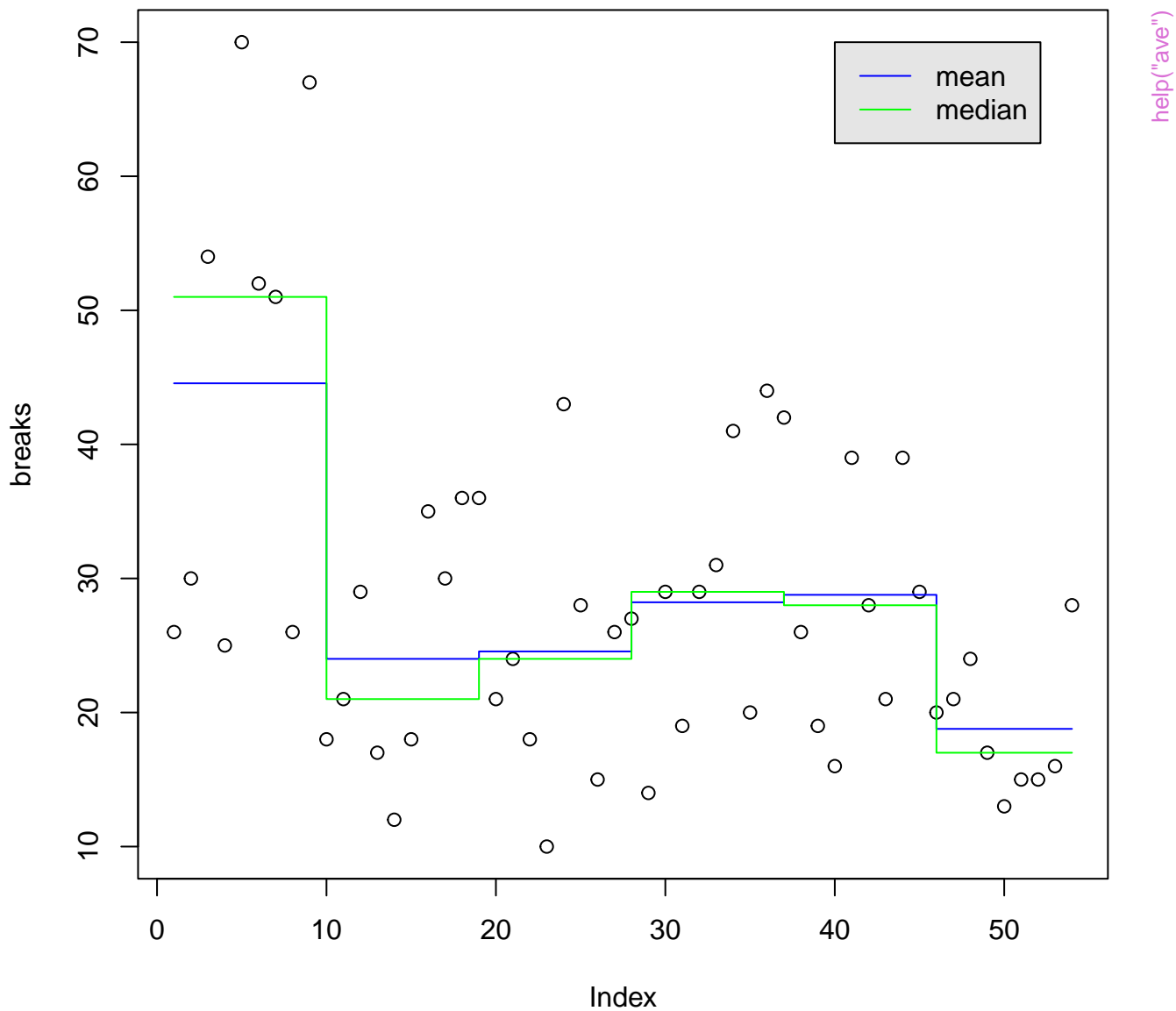
**p values for Ljung–Box statistic**



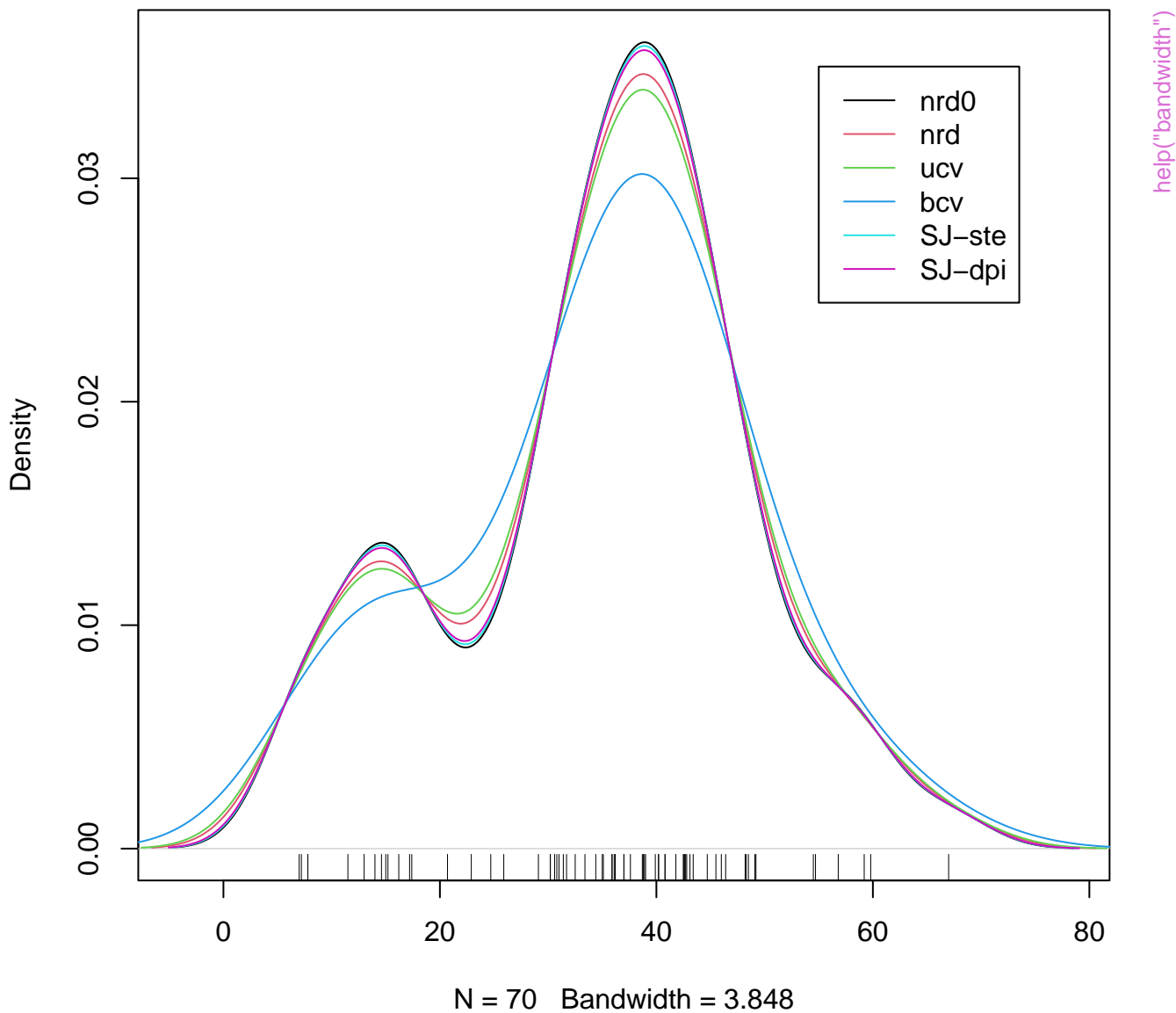


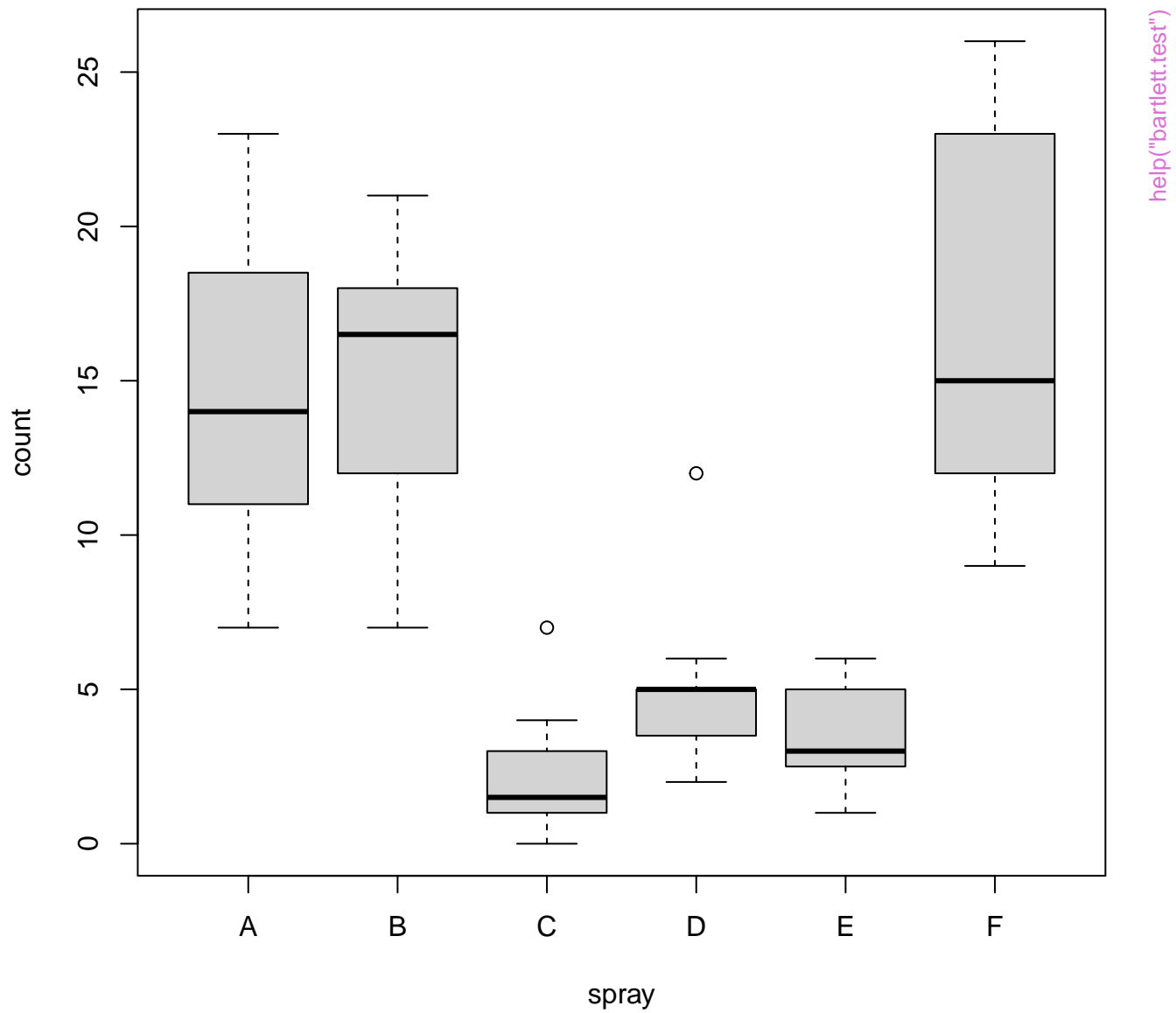


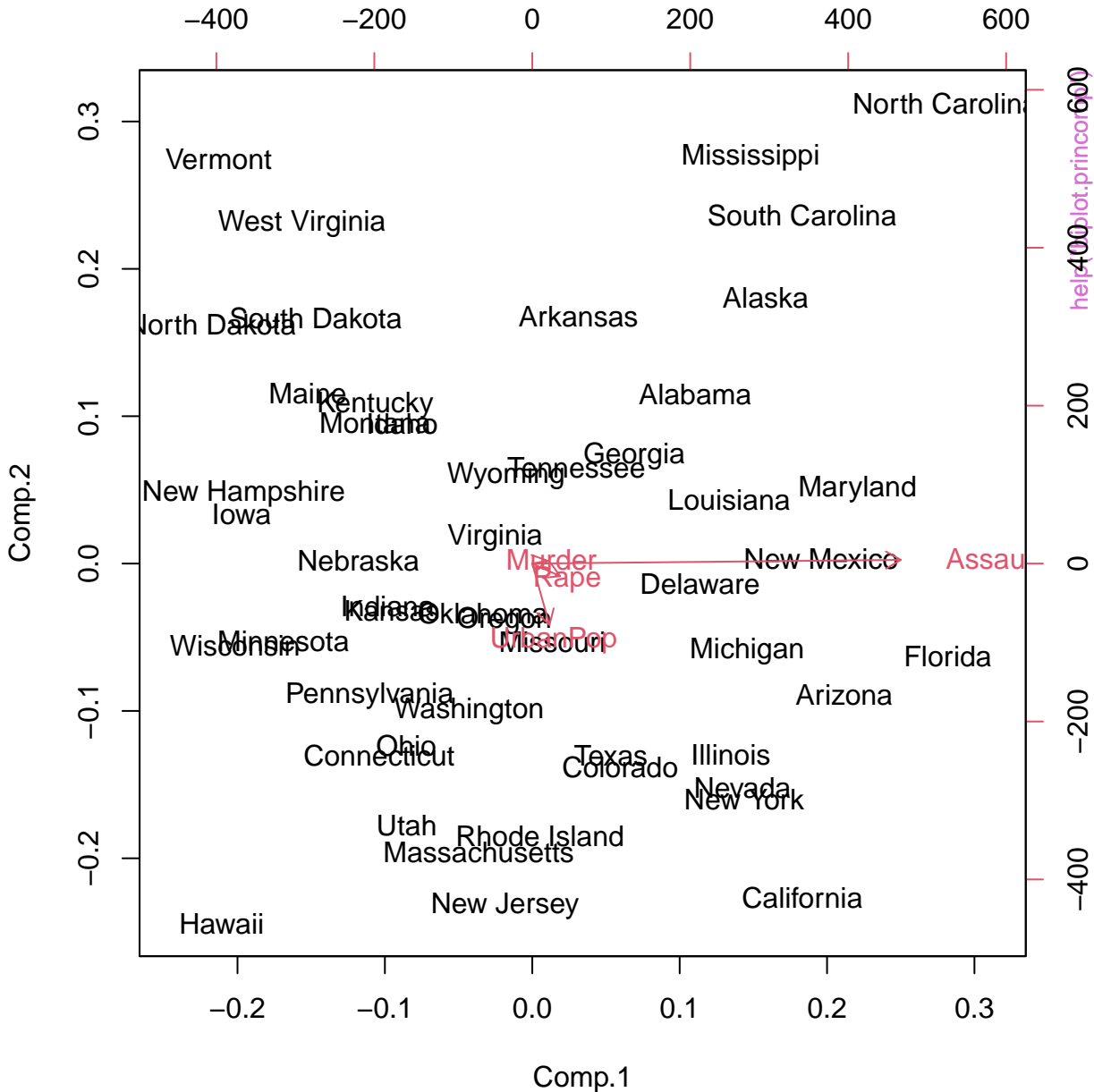
# ave( Warpbreaks ) for wool x tension combinations



density(x = precip, n = 1000)



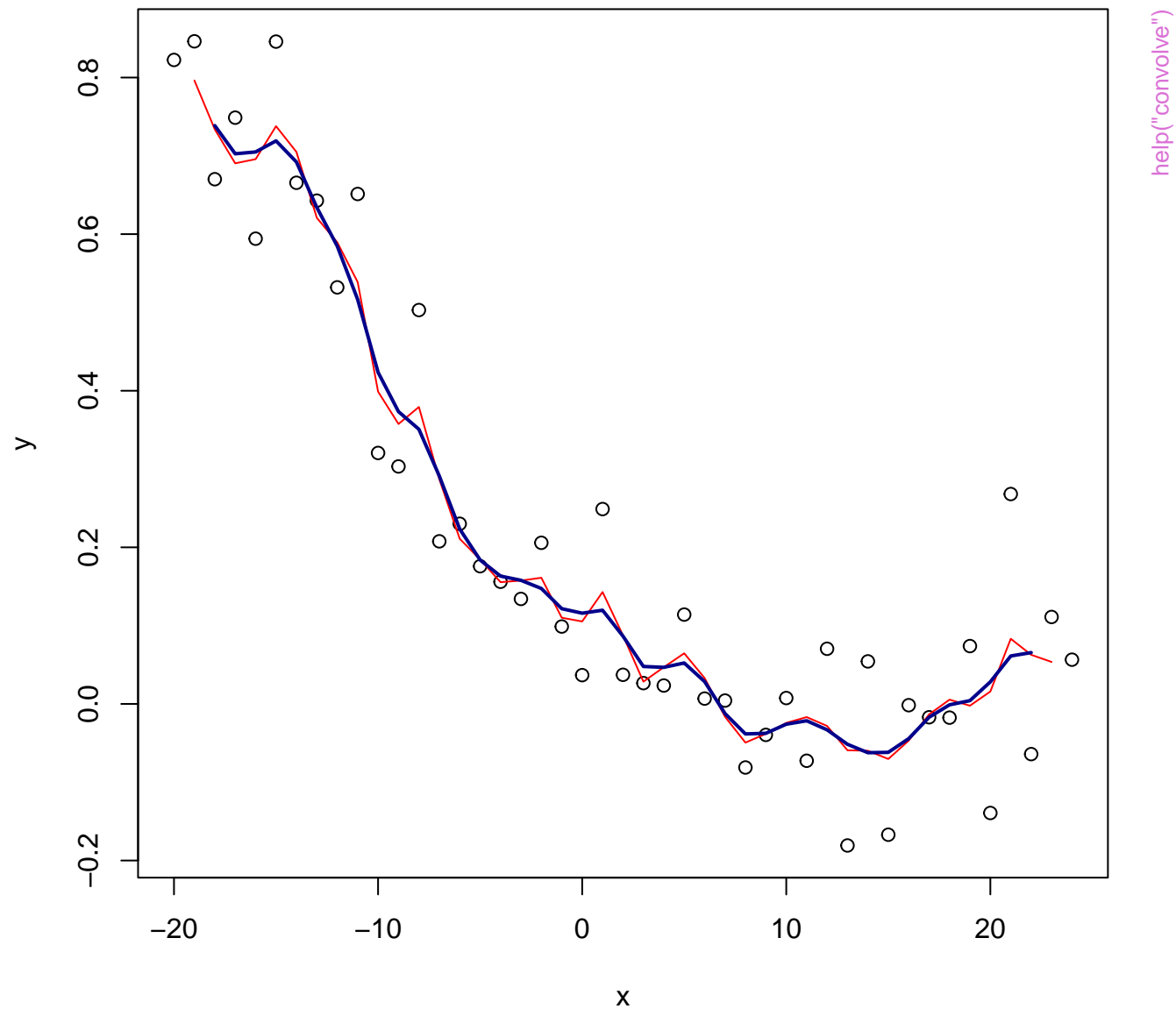




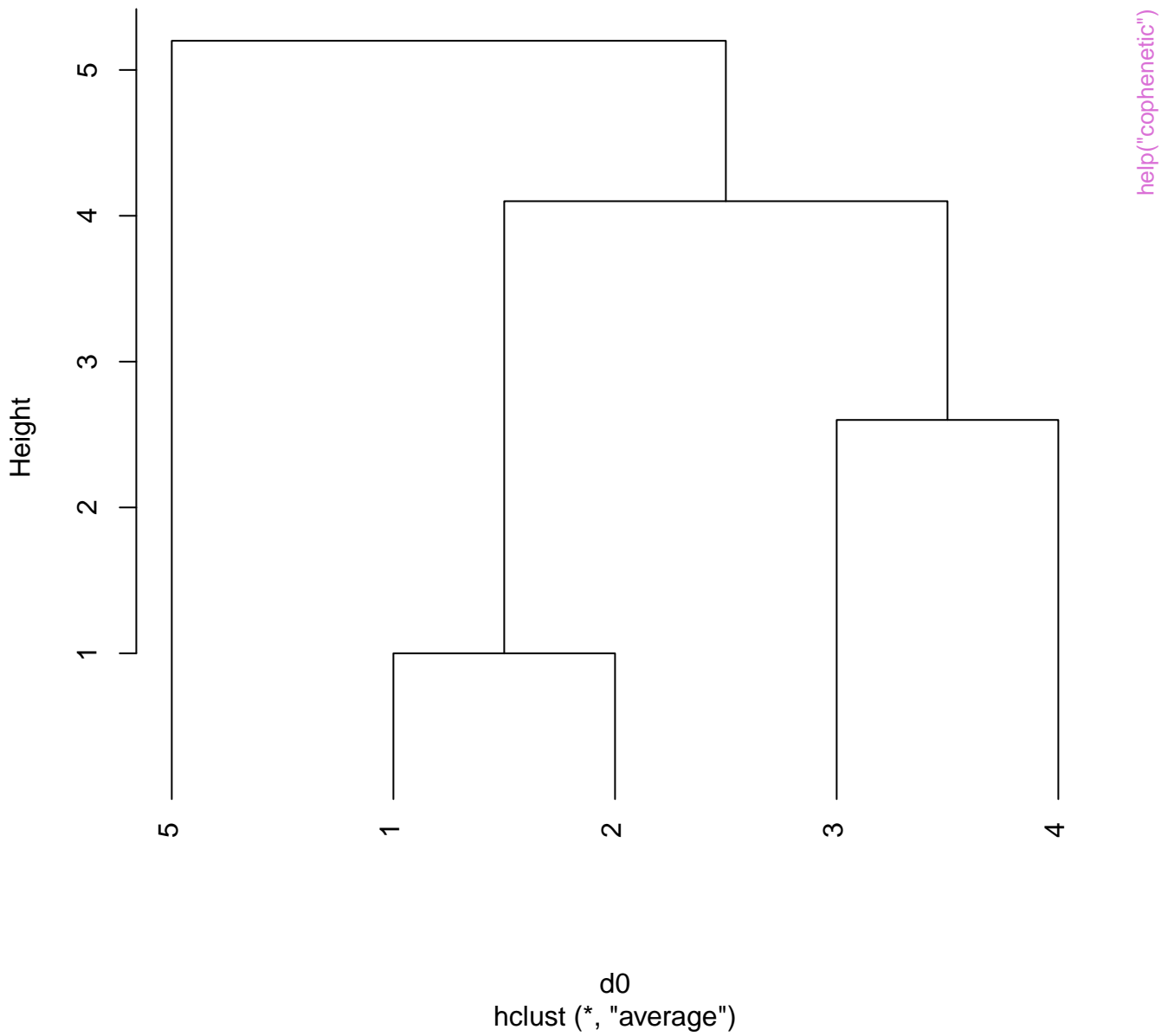
# cmdscale(eurodist)



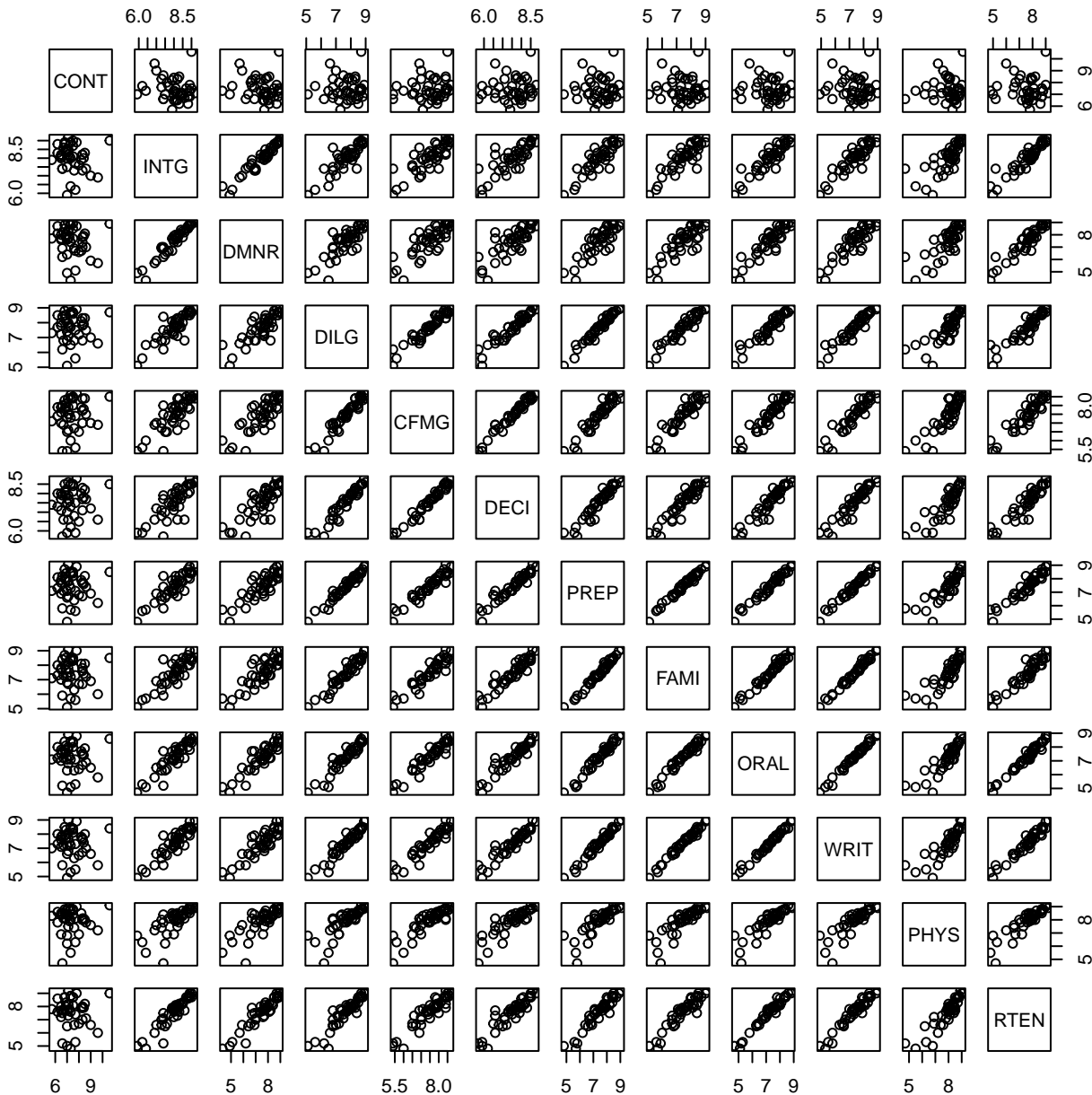
## Using `convolve(.)` for Hanning filters



# Cluster Dendrogram

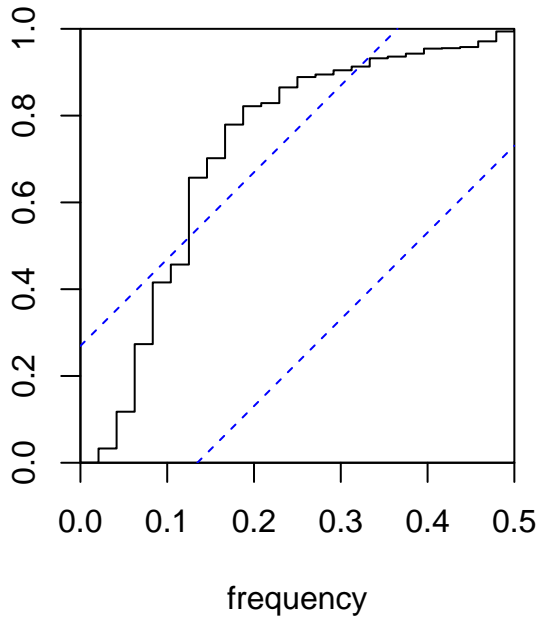




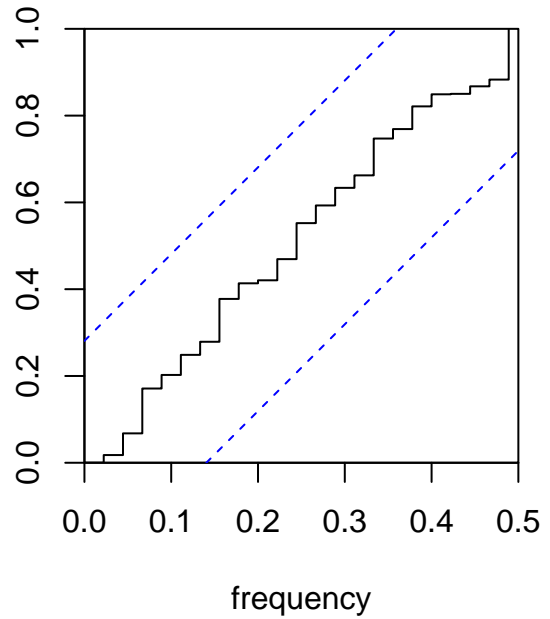


help("cor.test")

**Series: lh**

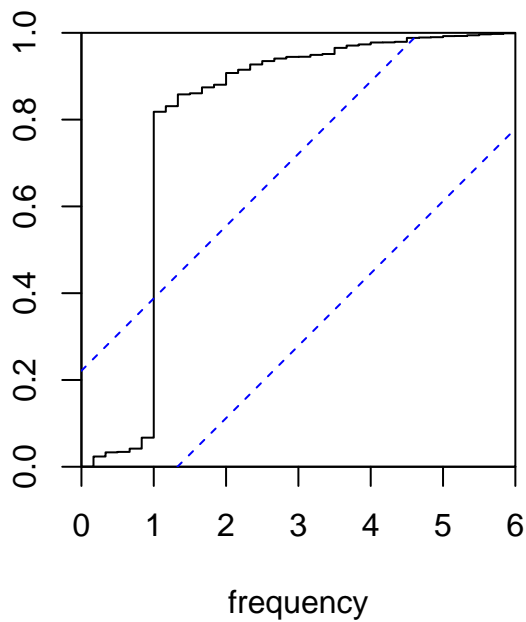


**AR(3) fit to lh**

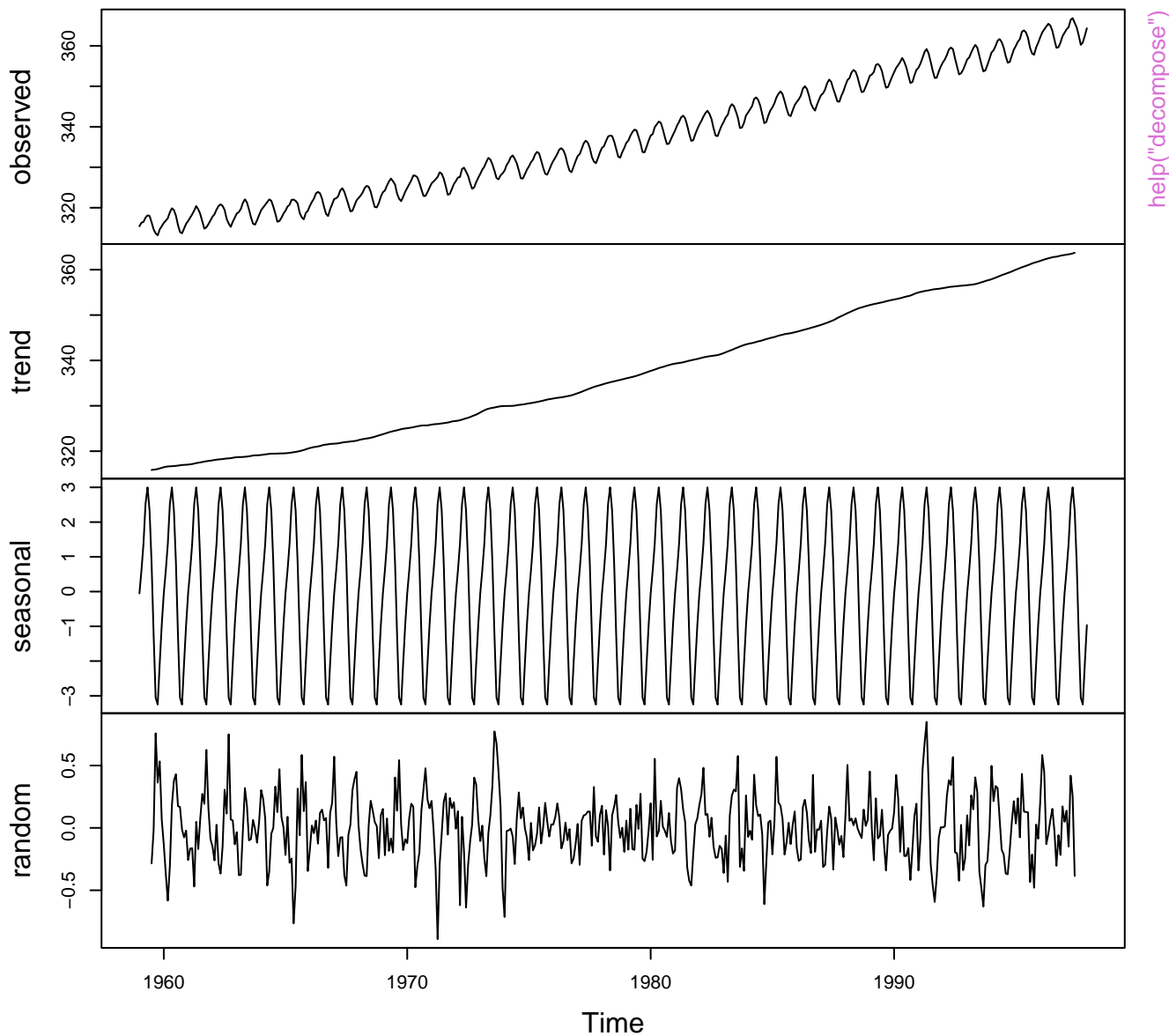


help("cpgram")

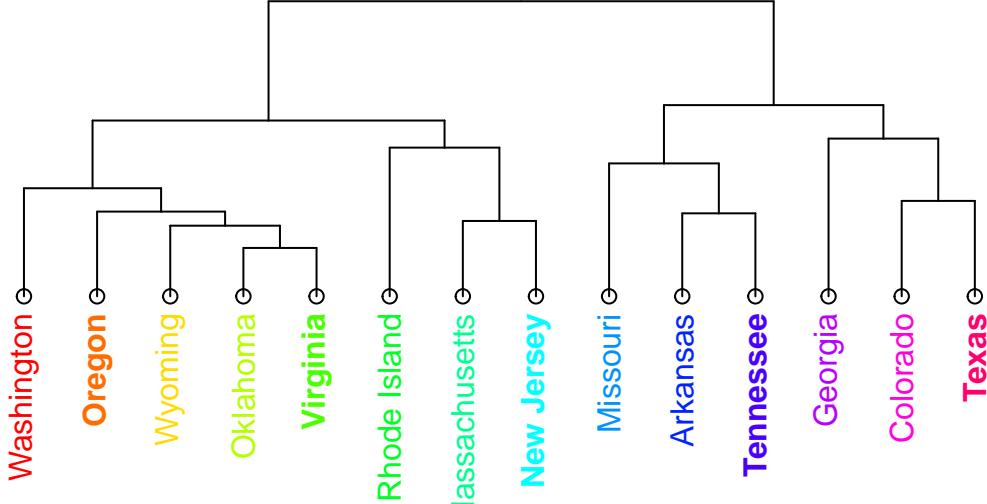
**Series: Ideaths**



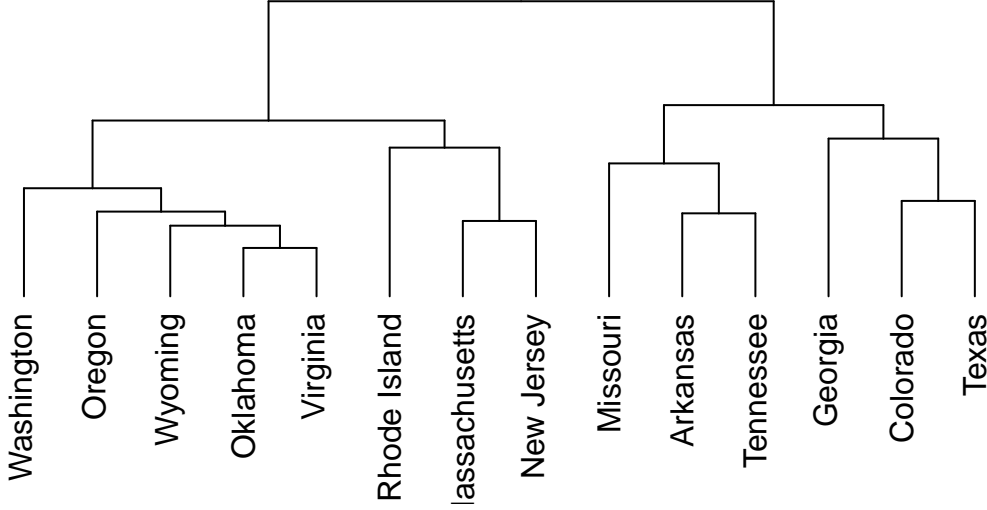
# Decomposition of additive time series



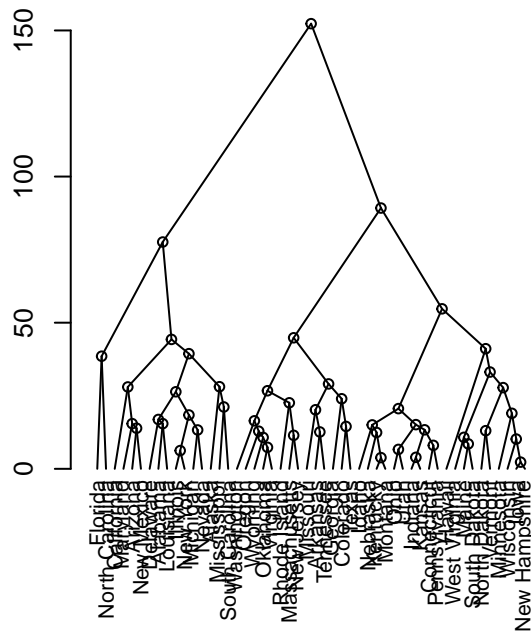
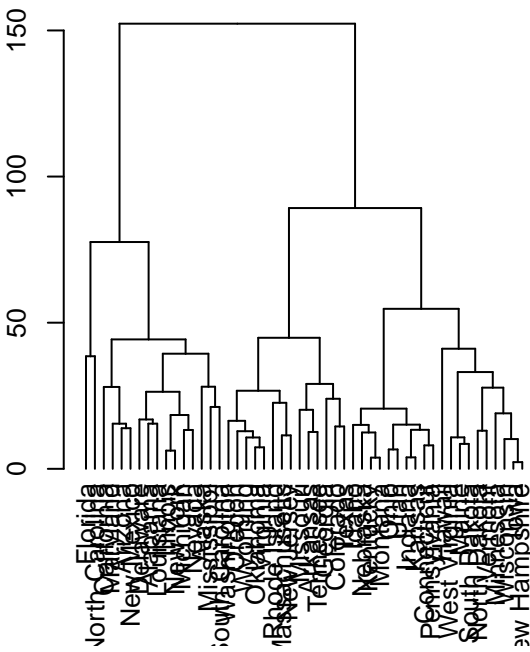
0 10 20 30 40



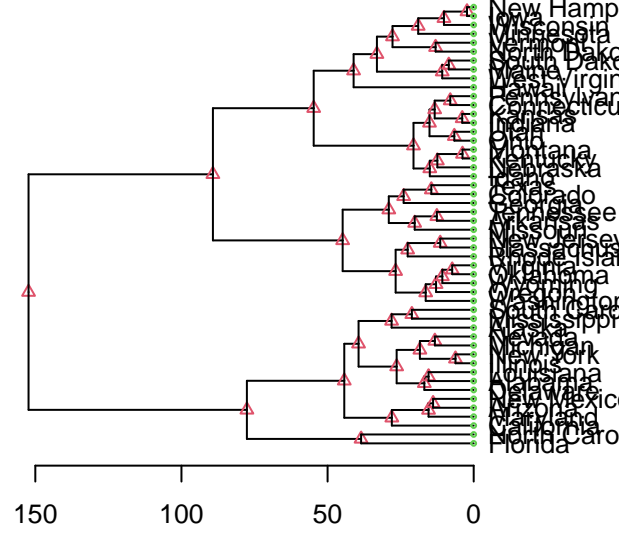
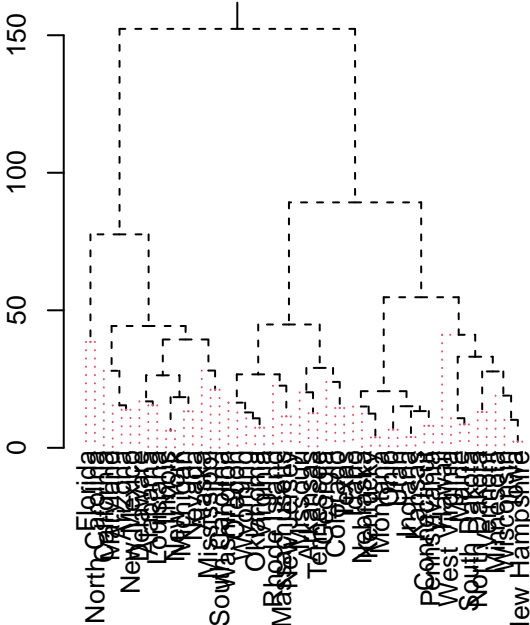
0 10 20 30 40



help("dendrapply")

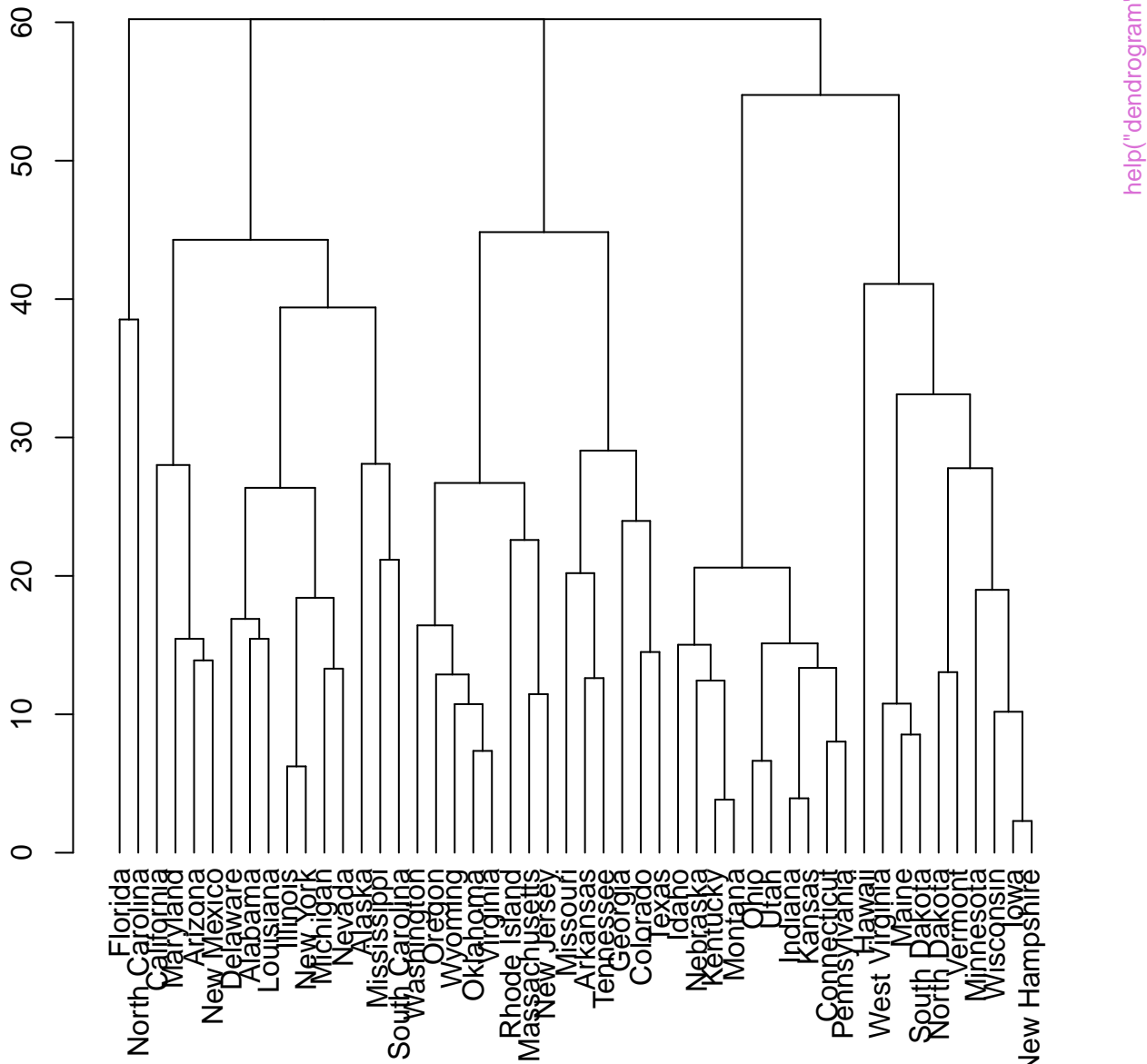


help("dendrogram")

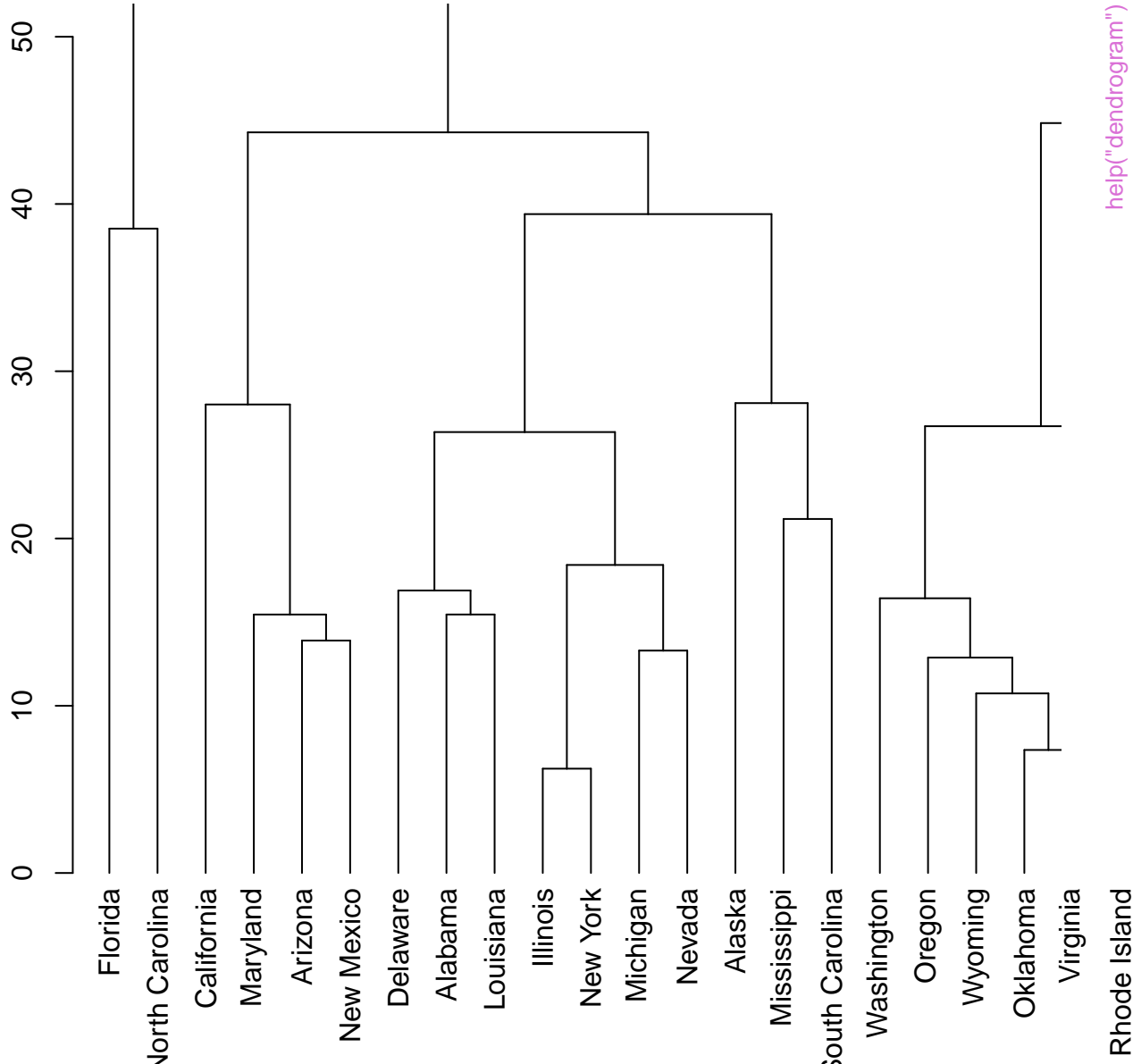


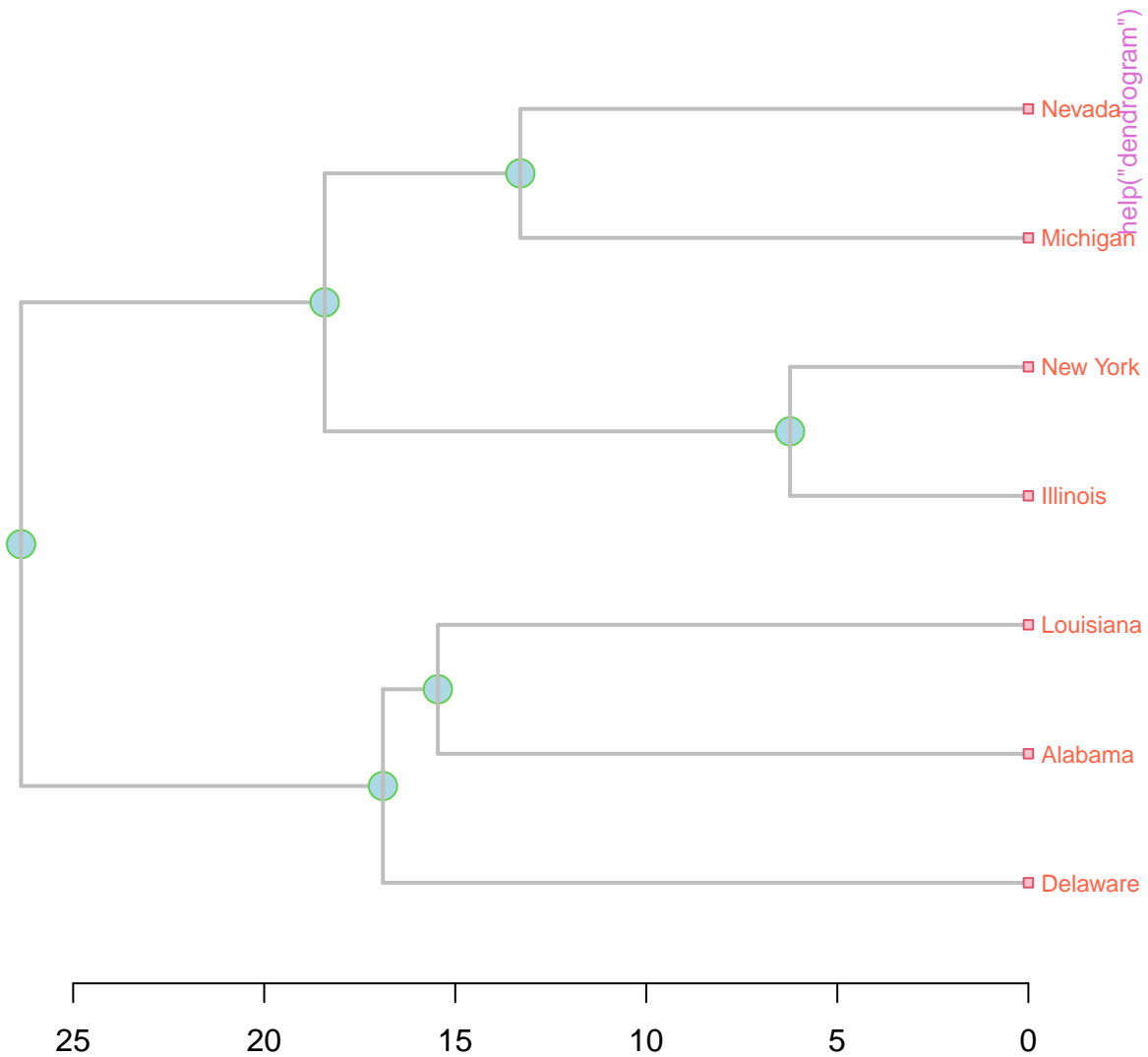


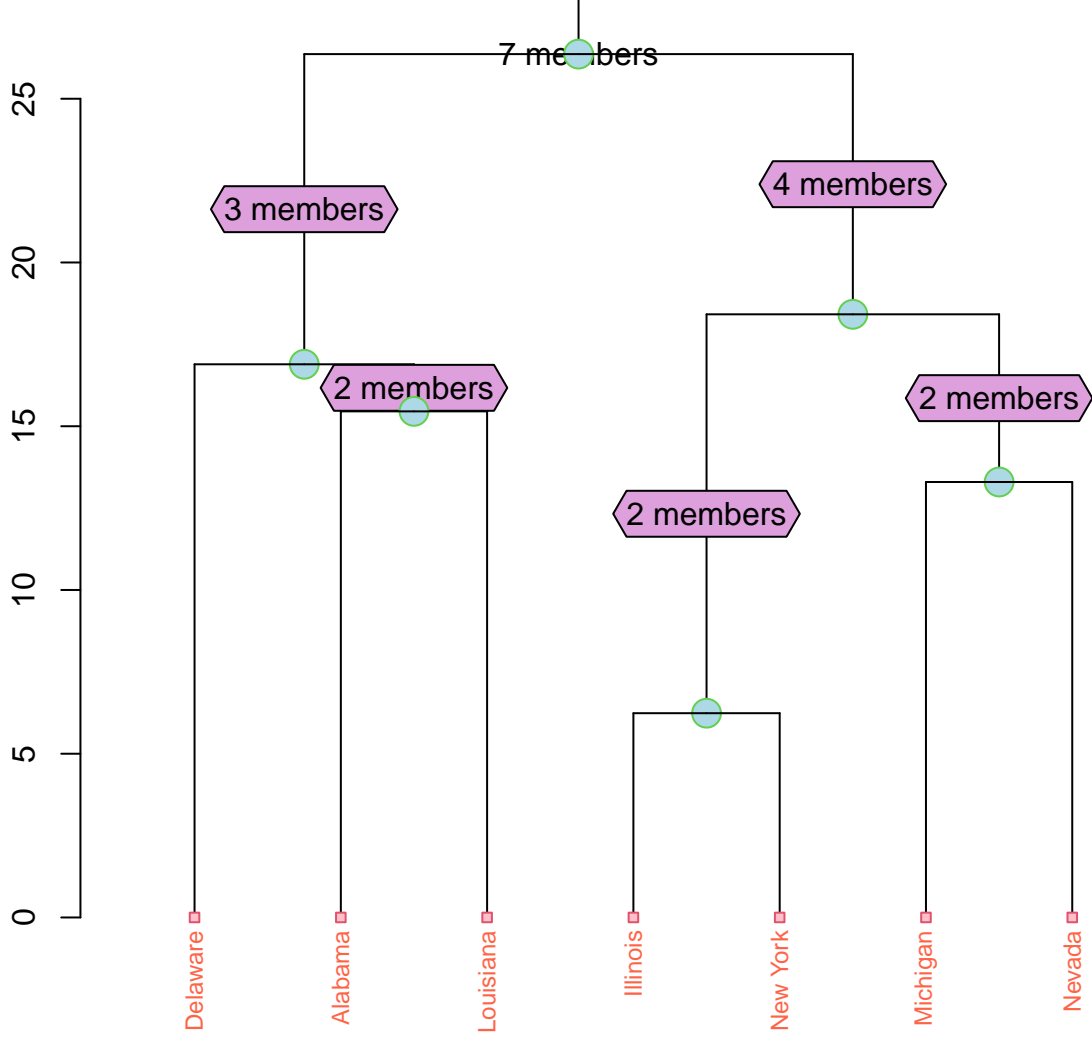
merge(d1, d2, d3, d4) |-> dendrogram with a 4-split



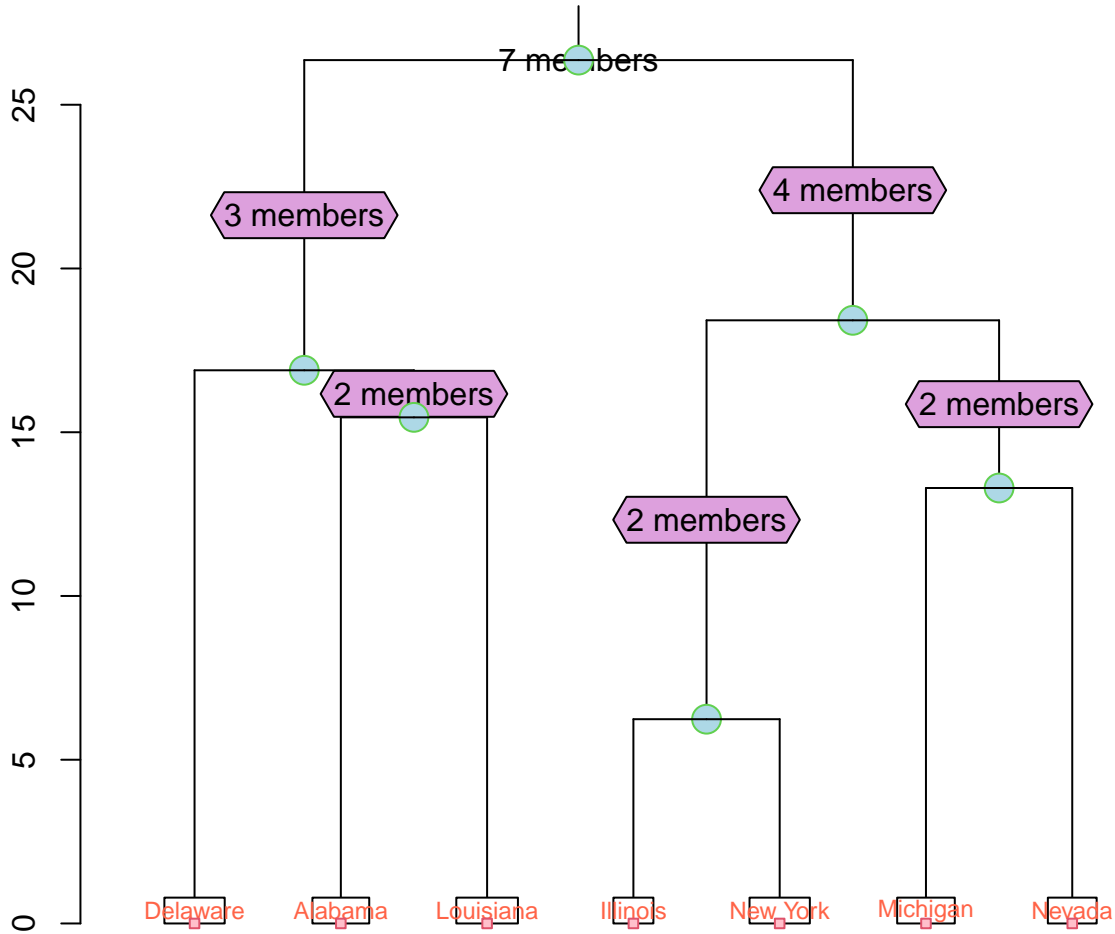






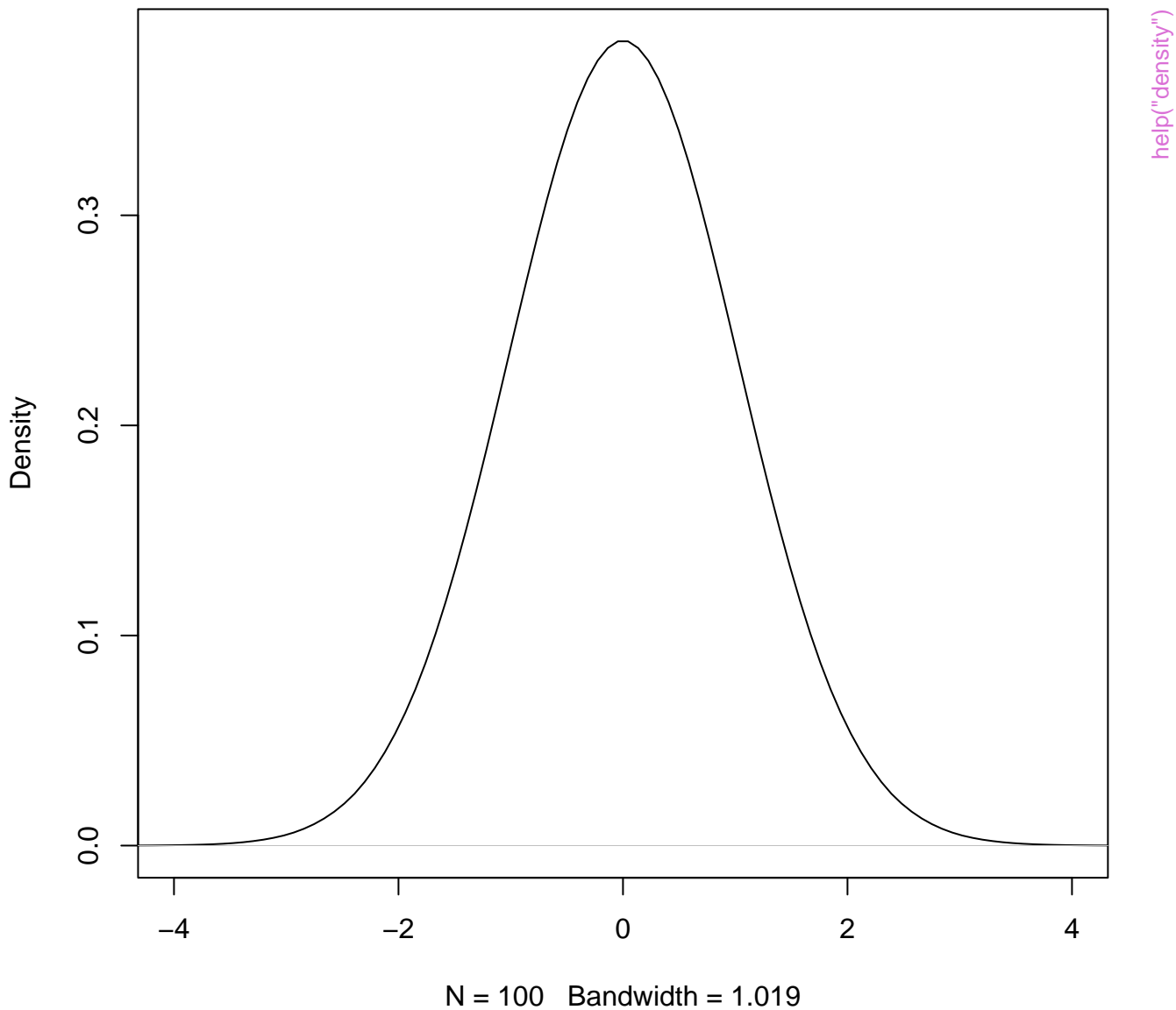


help("dendrogram")

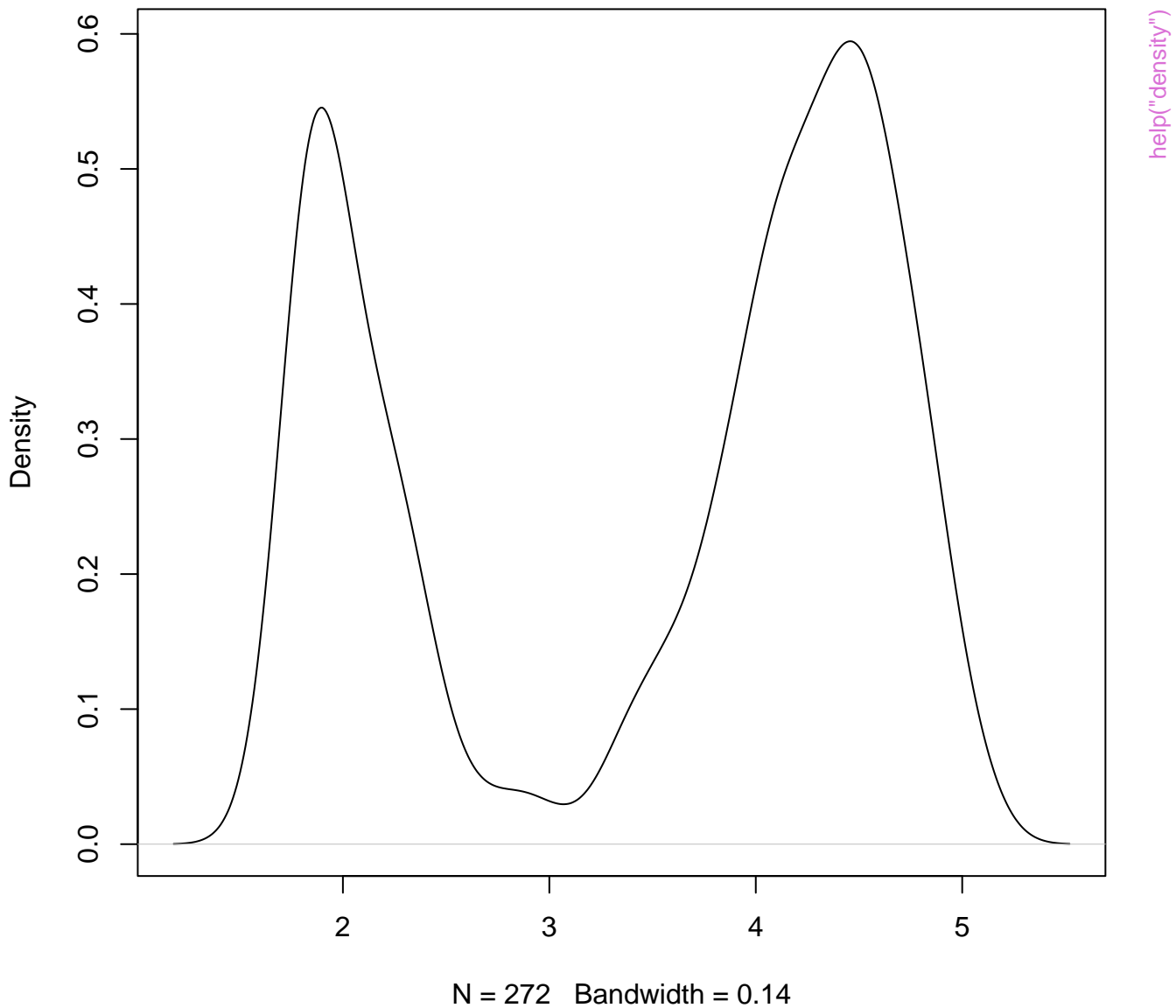


help("dendrogram")

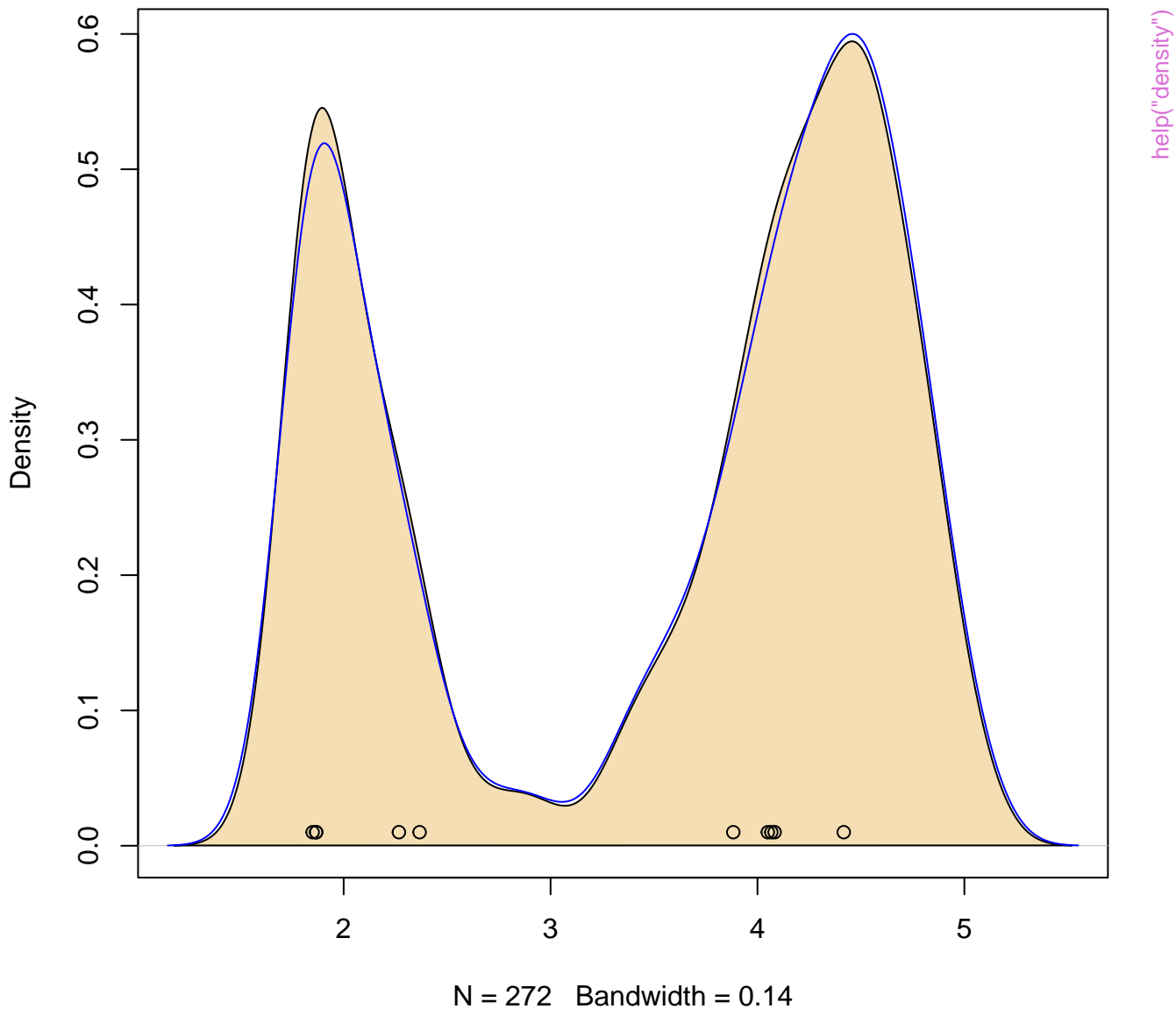
**density(x = c(-20, rep(0, 98), 20))**



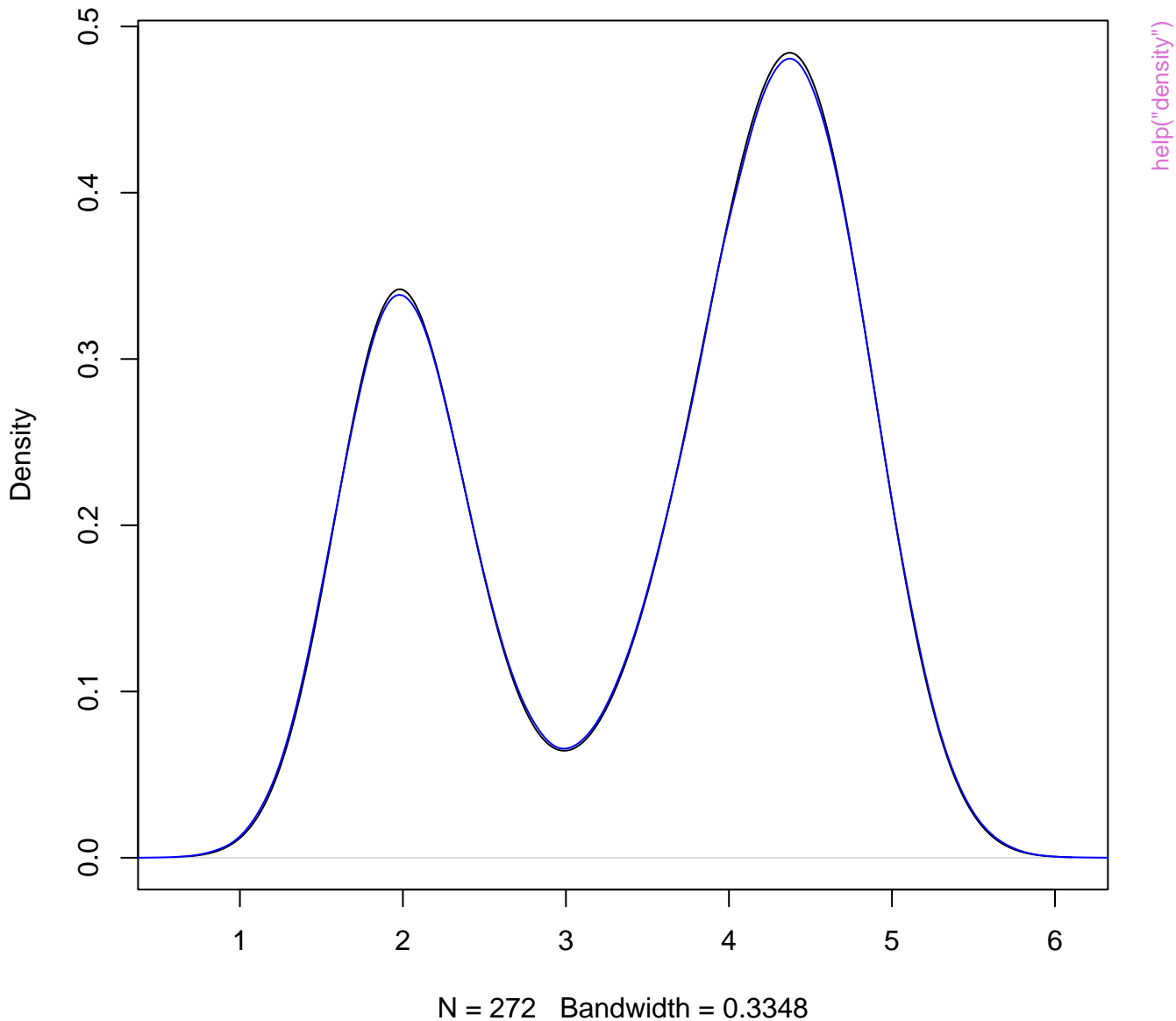
**density(x = faithful\$eruptions, bw = "sj")**



**density(x = faithful\$eruptions, bw = "sj")**

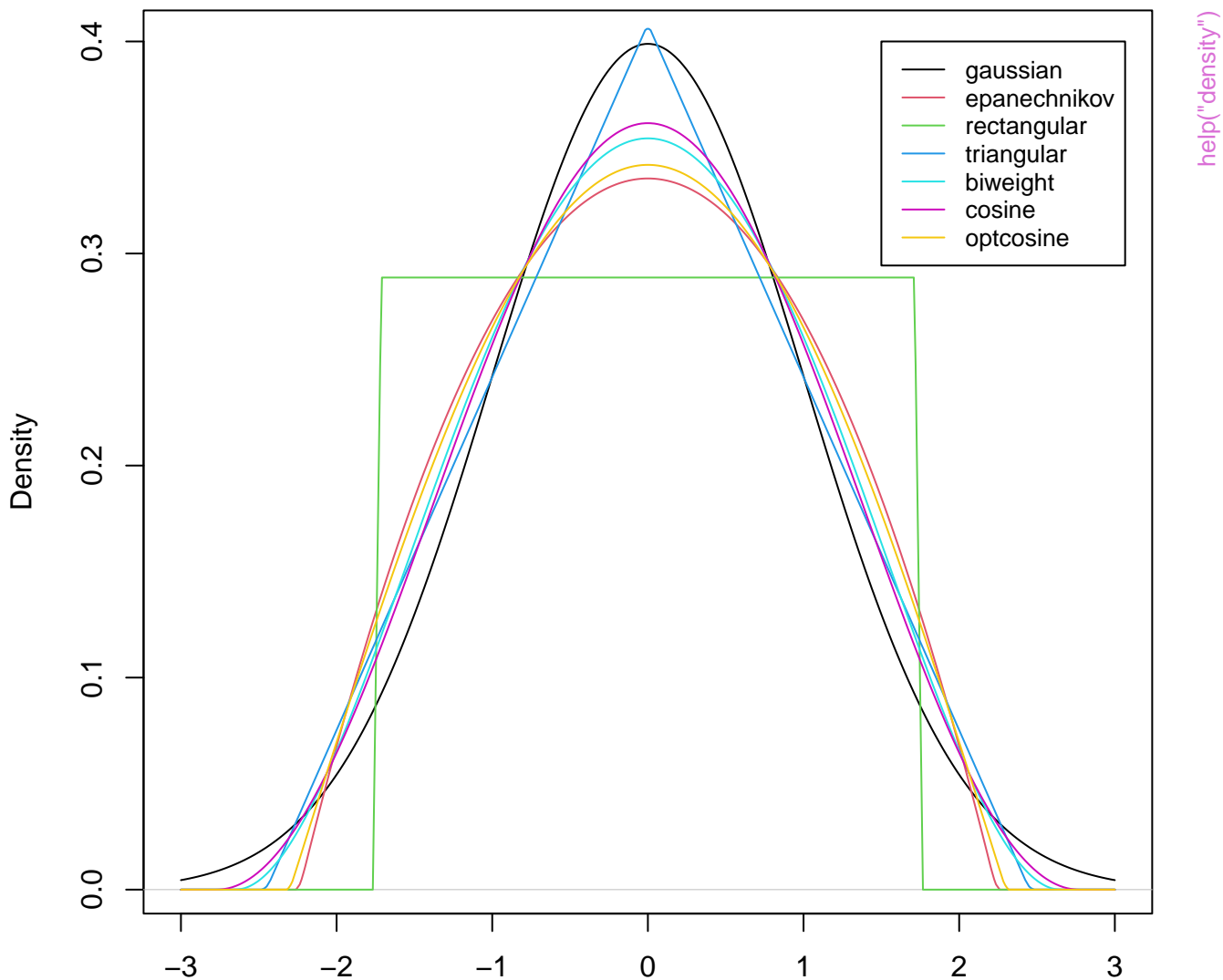


**density(x = xx)**

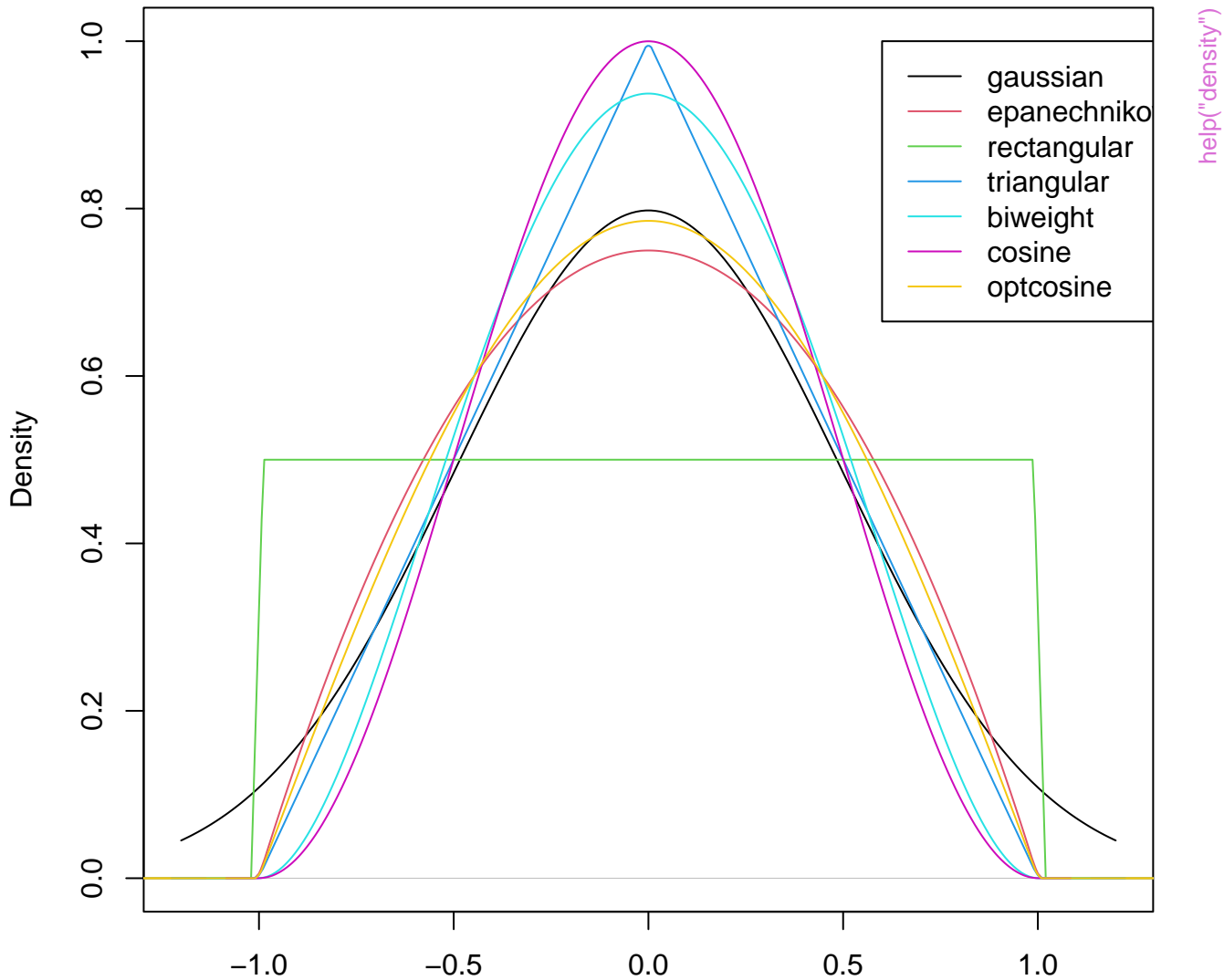




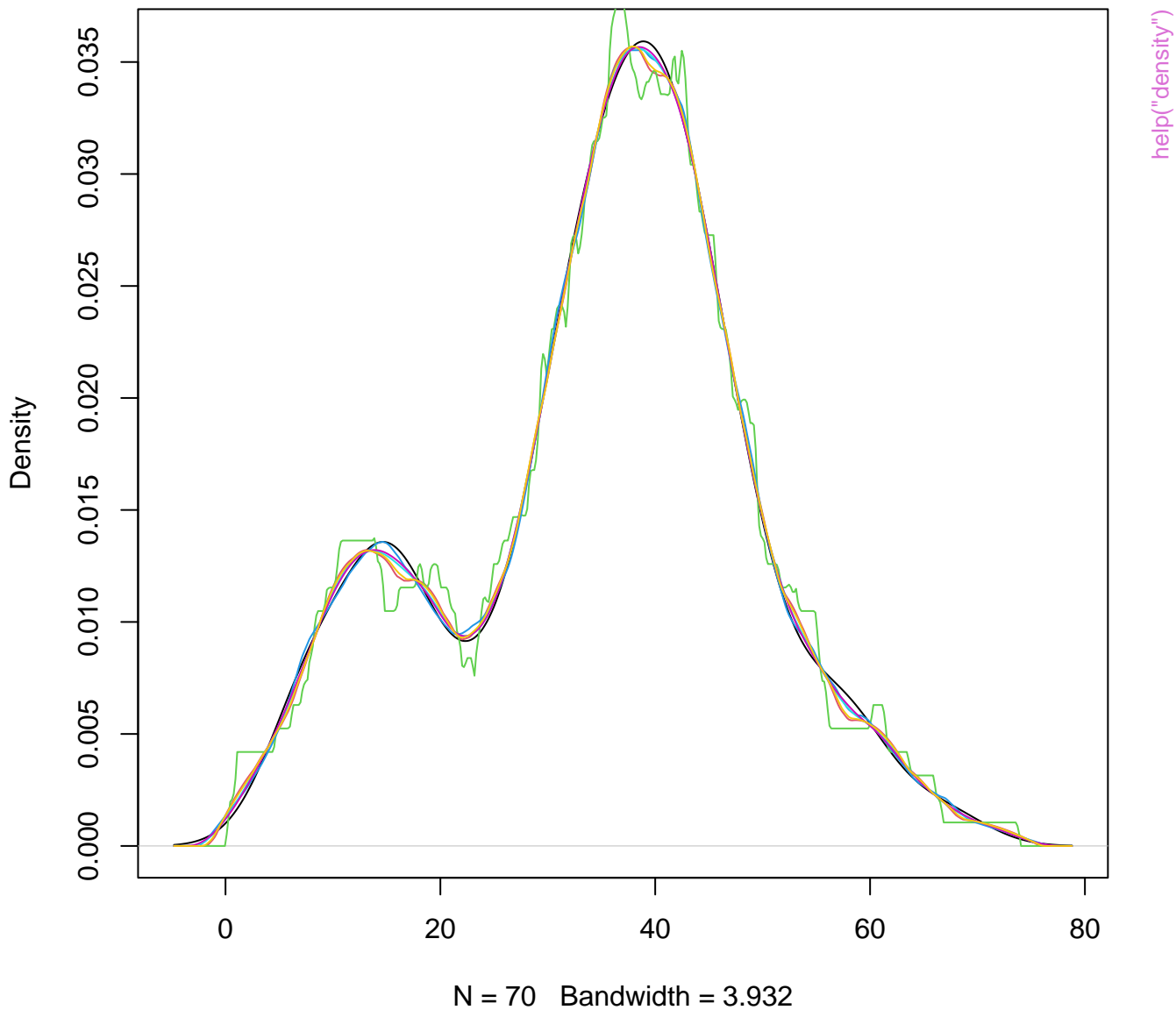
## R's density() kernels with bw = 1



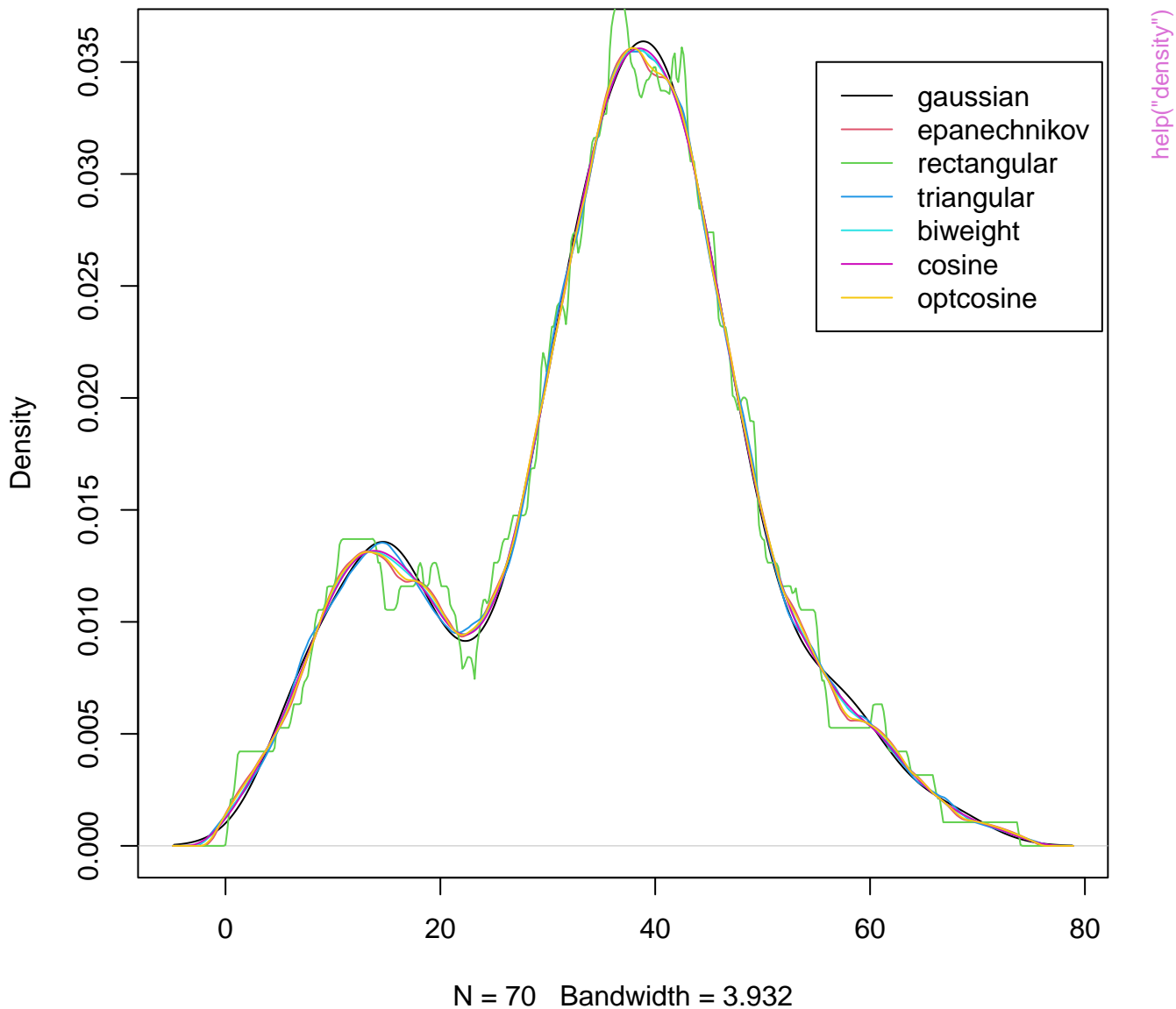
# R's density() kernels with width = 1



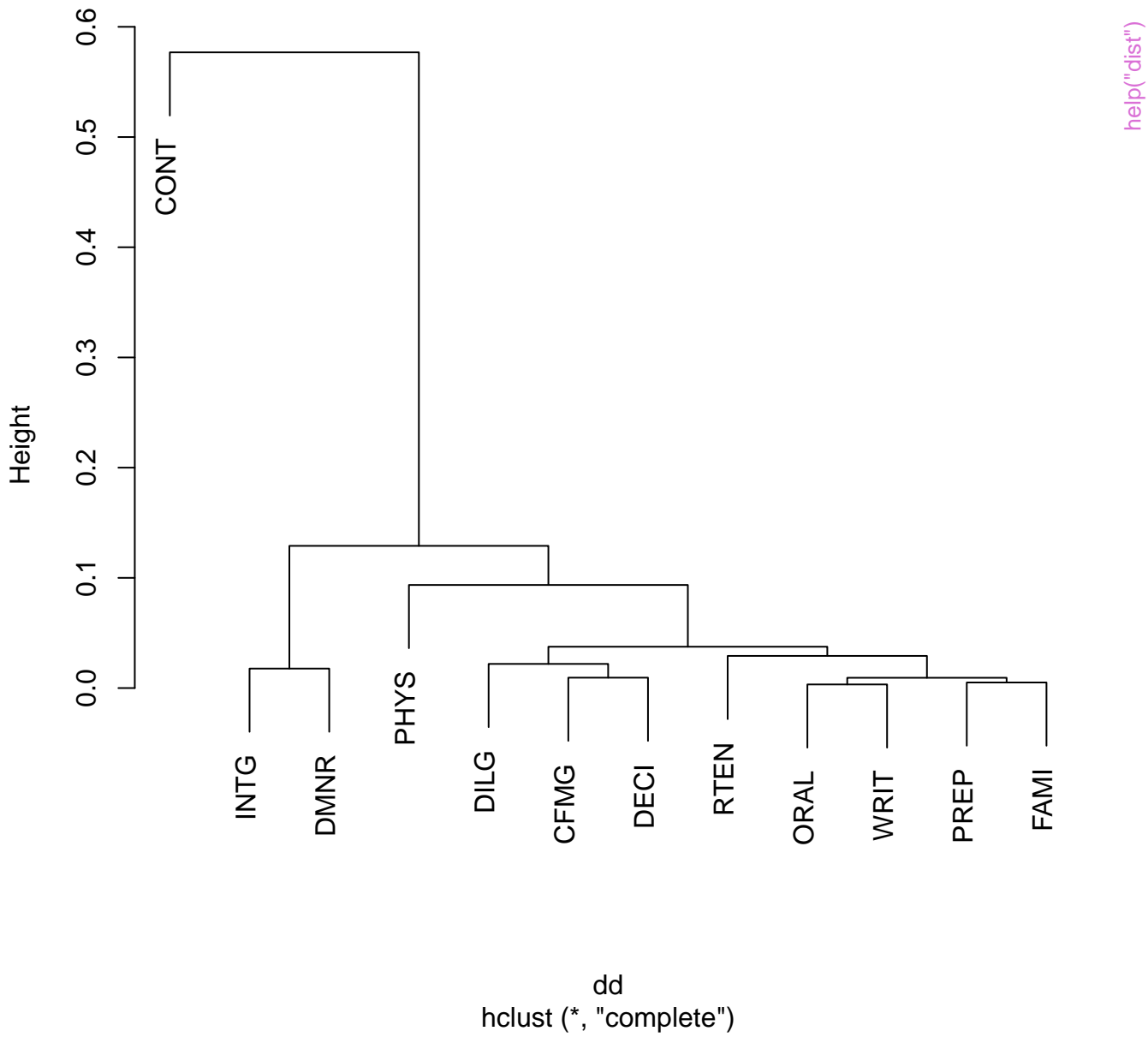
# same sd bandwidths, 7 different kernels



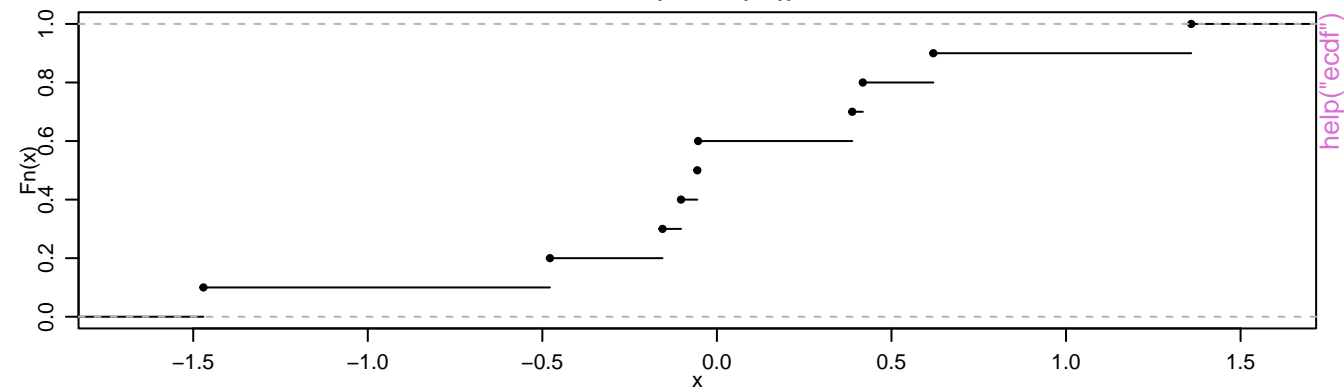
# equivalent bandwidths, 7 different kernels



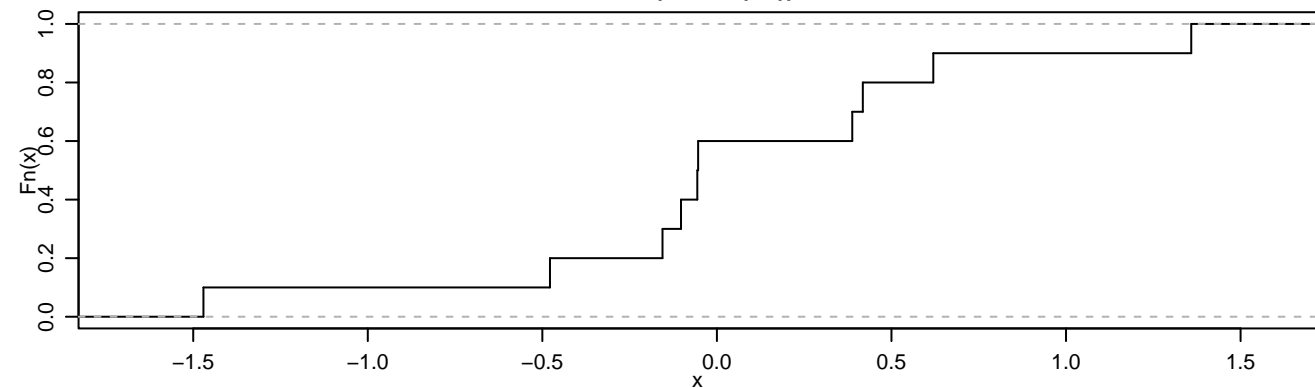
# Cluster Dendrogram



ecdf(rnorm(10))

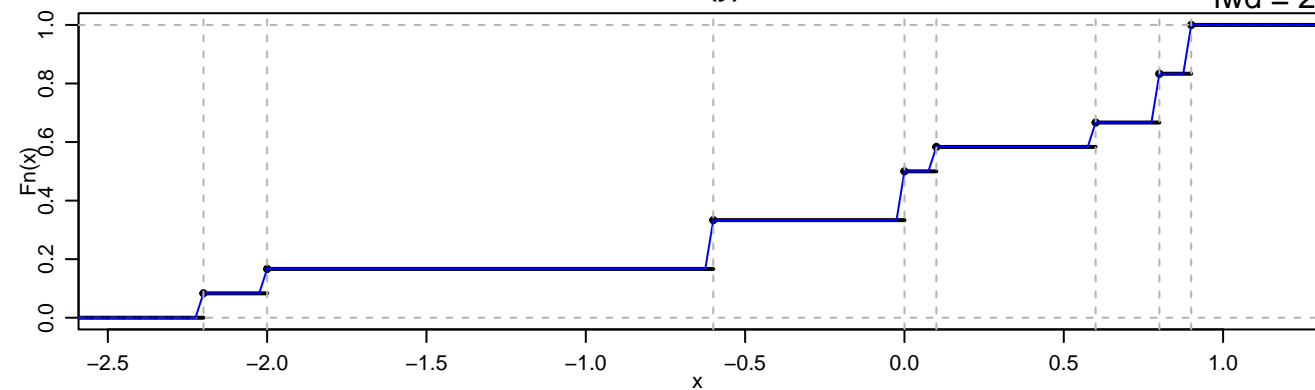


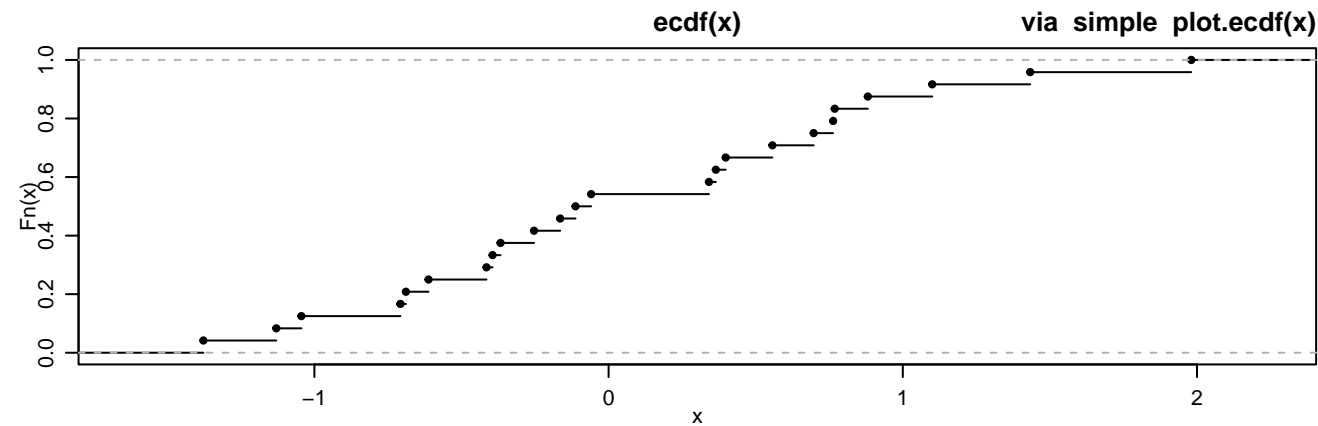
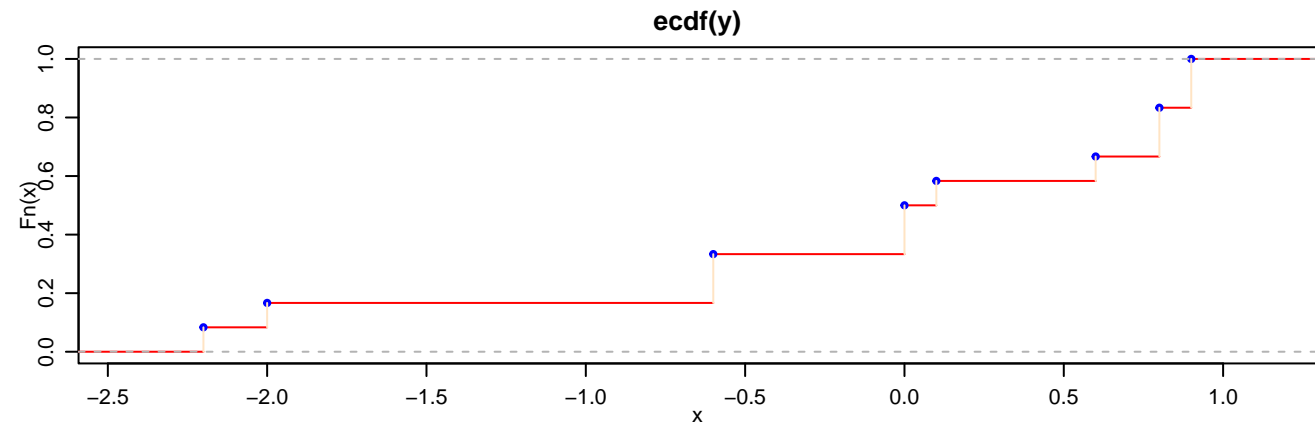
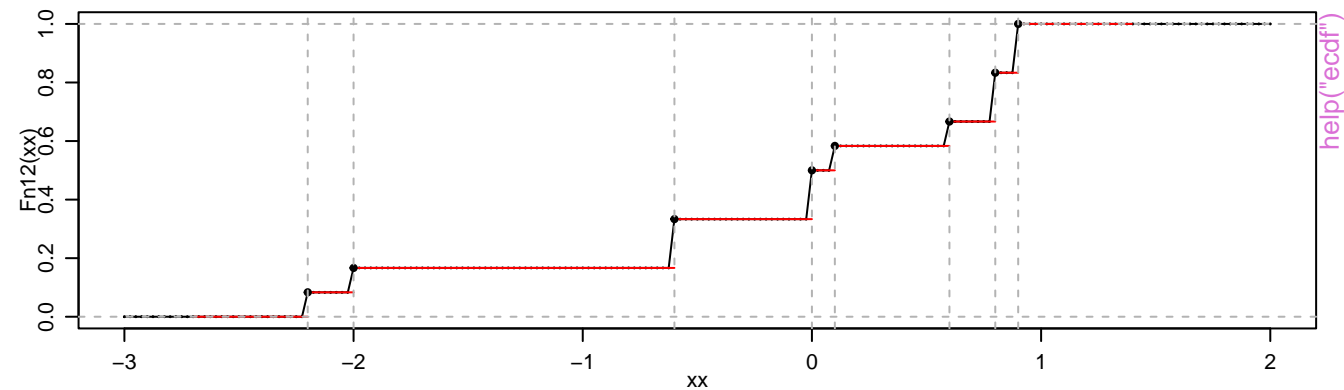
ecdf(rnorm(10))

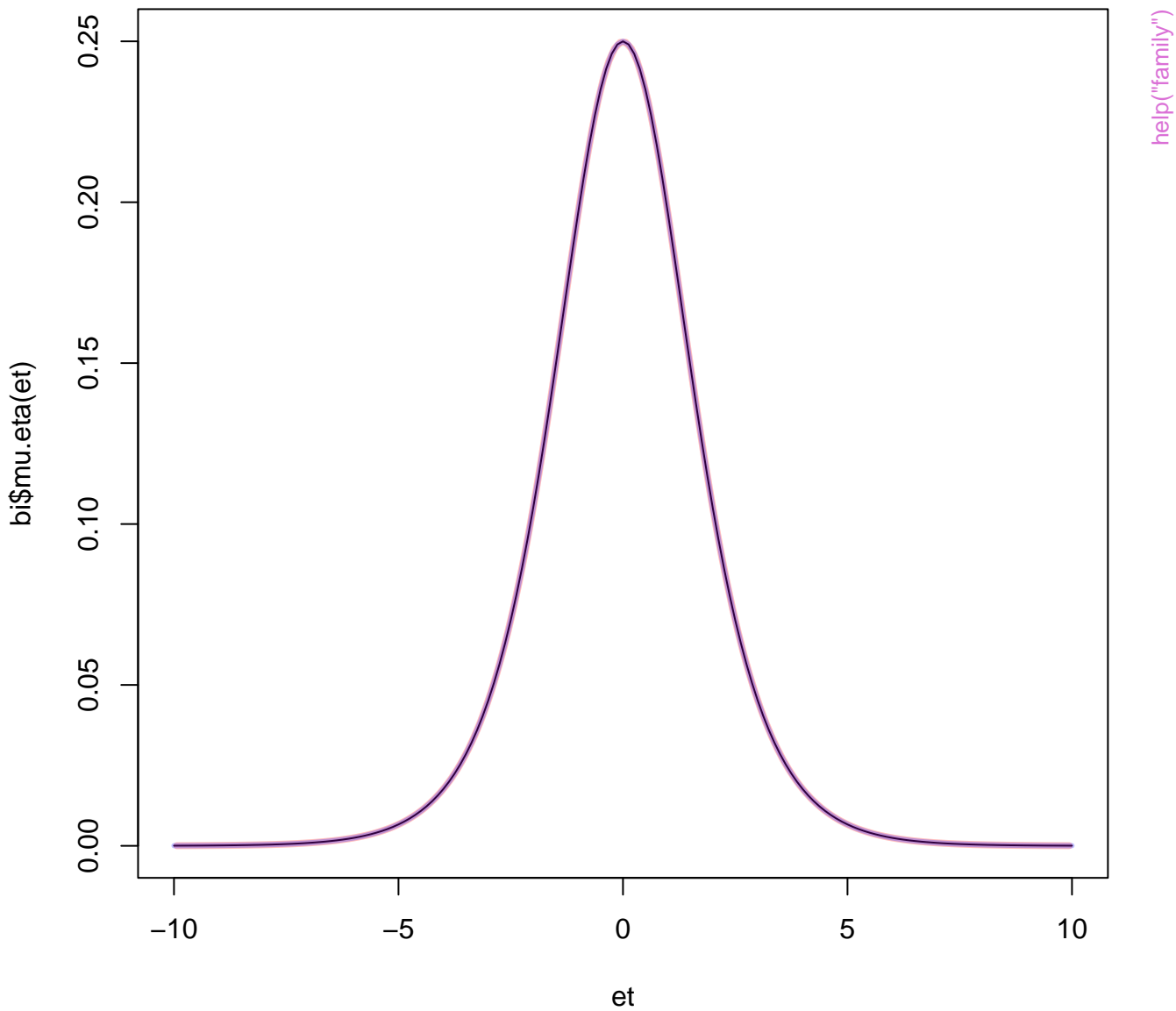


ecdf(y)

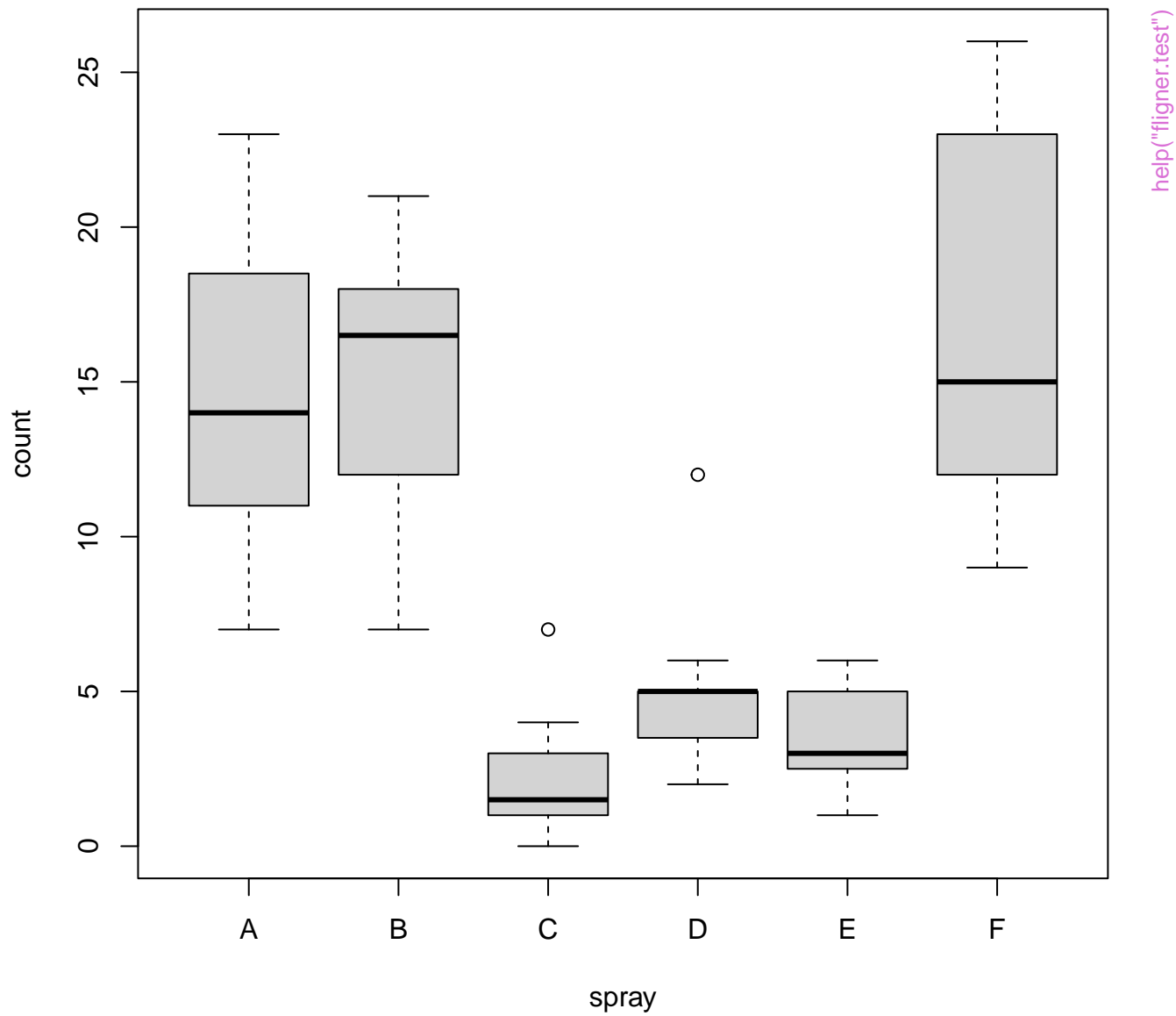
lwd = 2



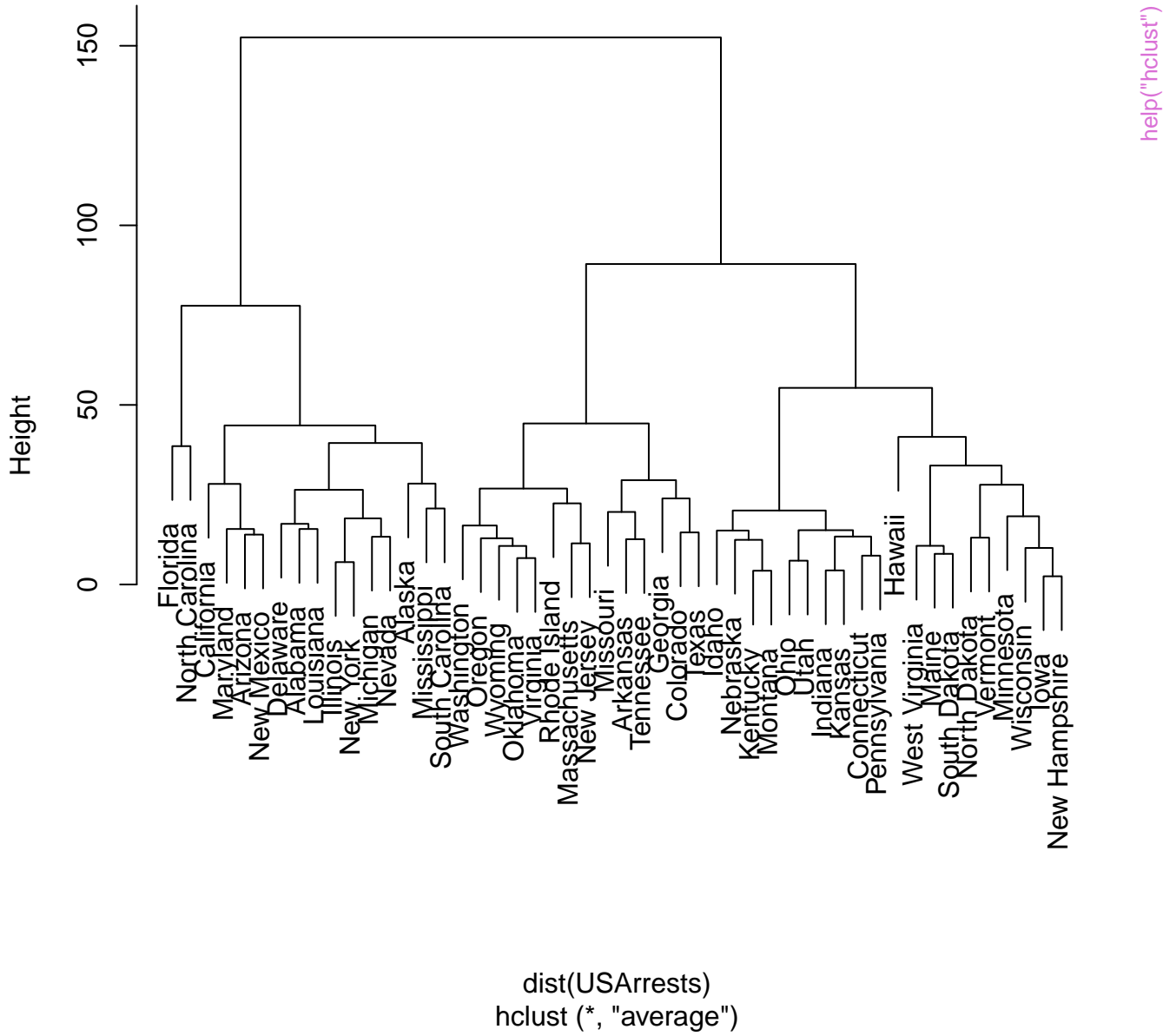




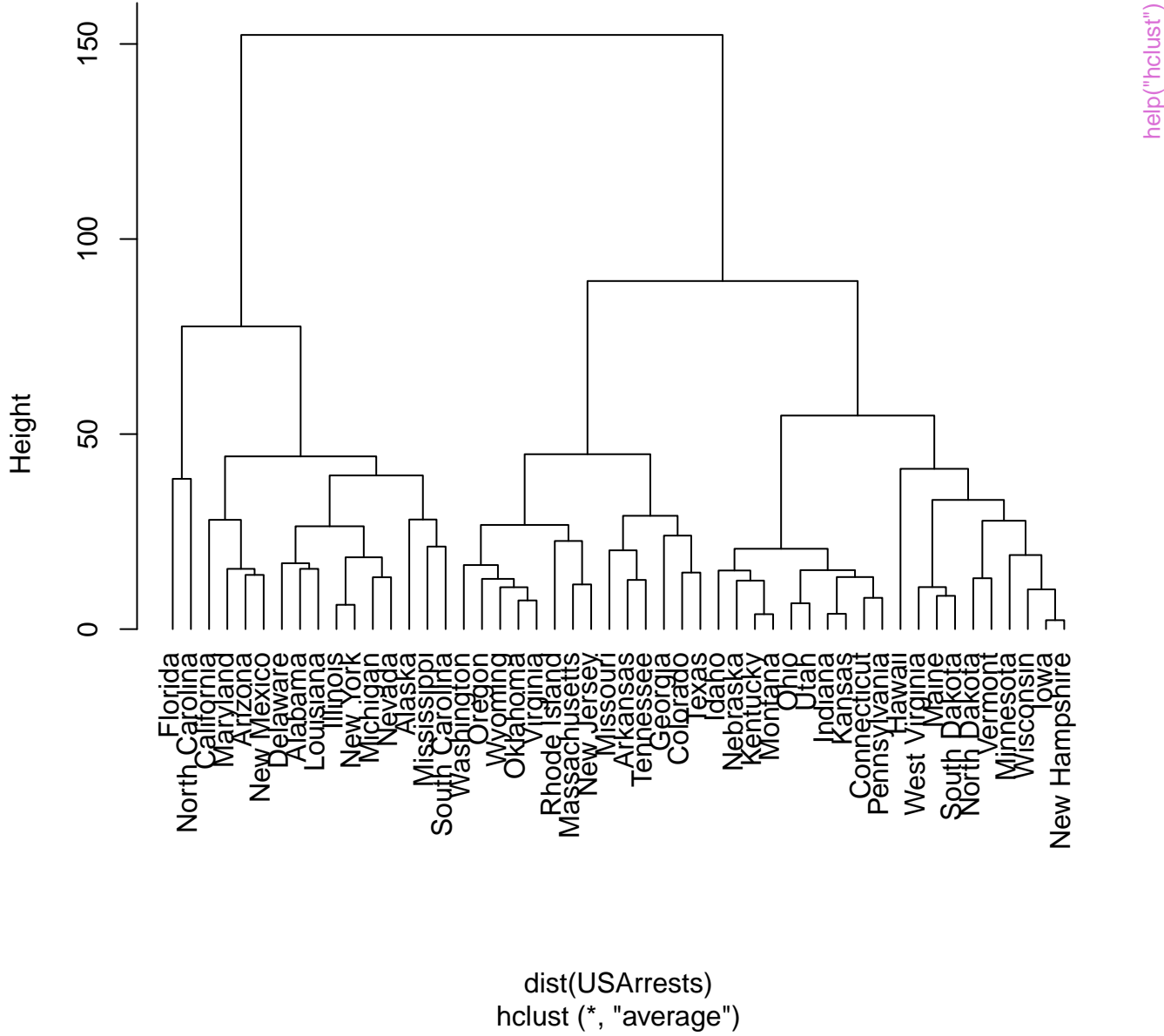




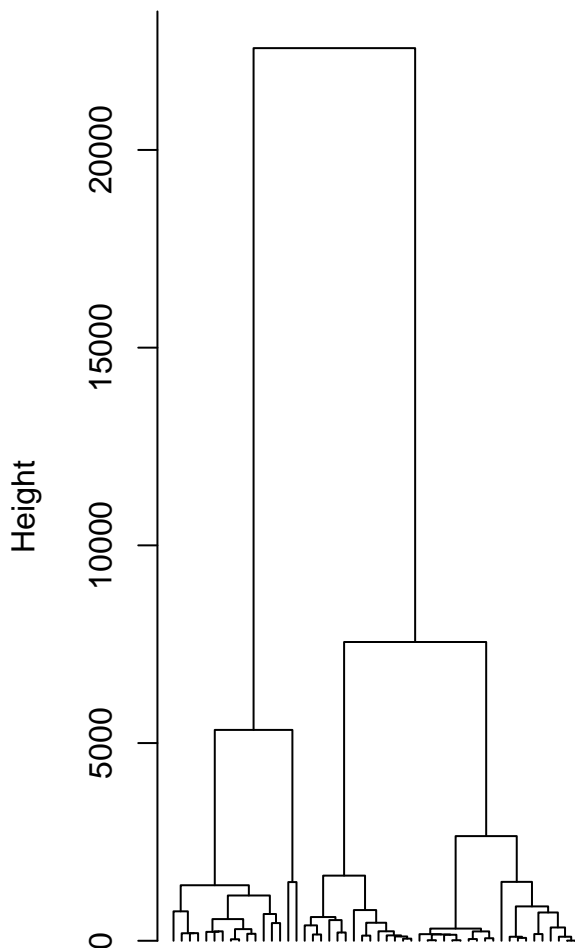
# Cluster Dendrogram



Cluster Dendrogram

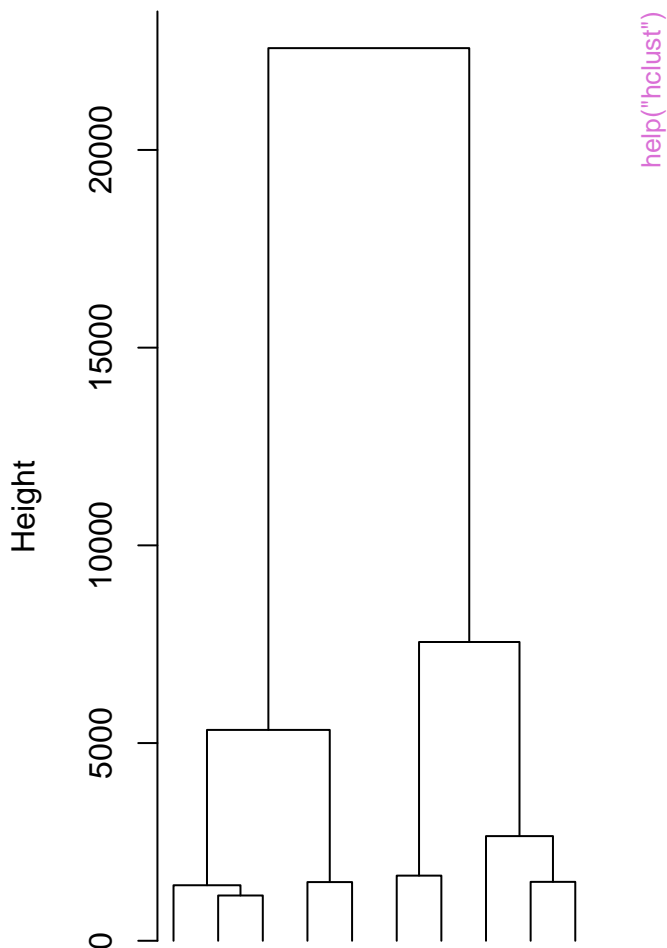


**Original Tree**



`dist(USArrests)^2`  
`hclust (*, "centroid")`

**Re-start from 10 clusters**



`dist(cent)^2`  
`hclust (*, "centroid")`

`help("hclust")`

Seattle

NewYork

Chicago

Washington.DC

Denver

SanFrancisco

Atlanta

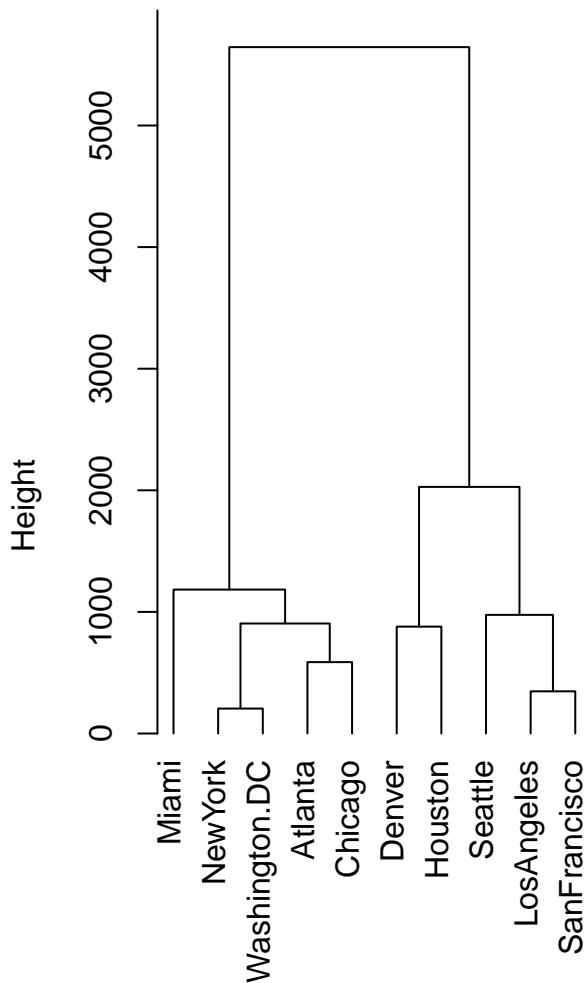
LosAngeles

Houston

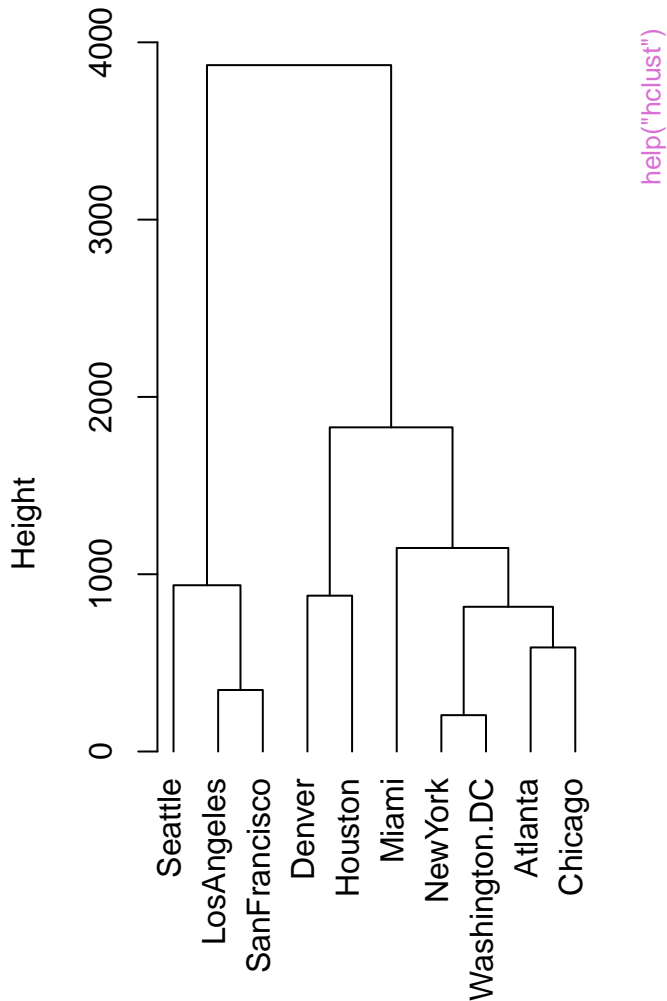
Miami

help("hclust")

# Cluster Dendrogram

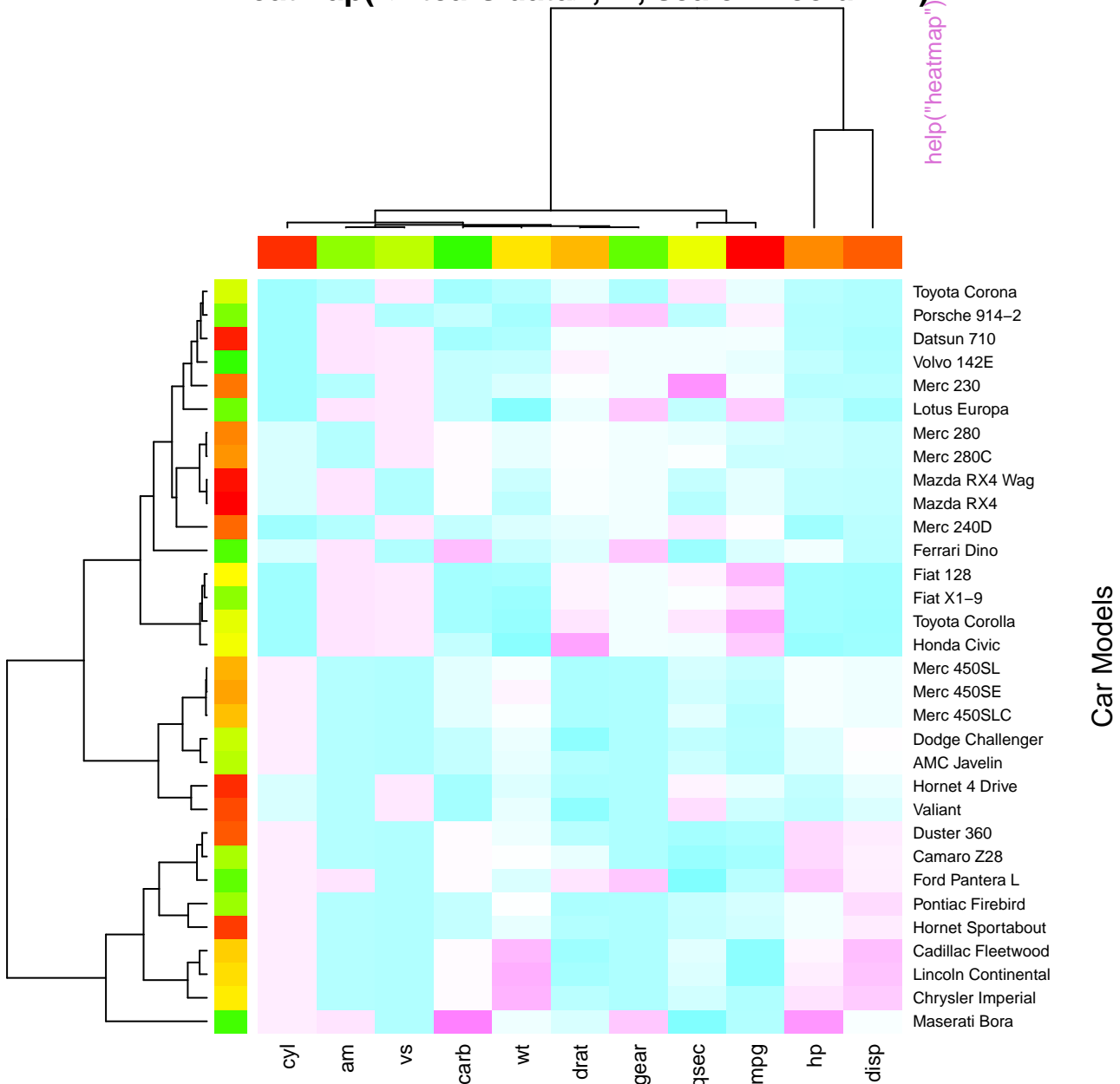


# Cluster Dendrogram



heatmap(<Mtcars data>, ..., scale = "column")

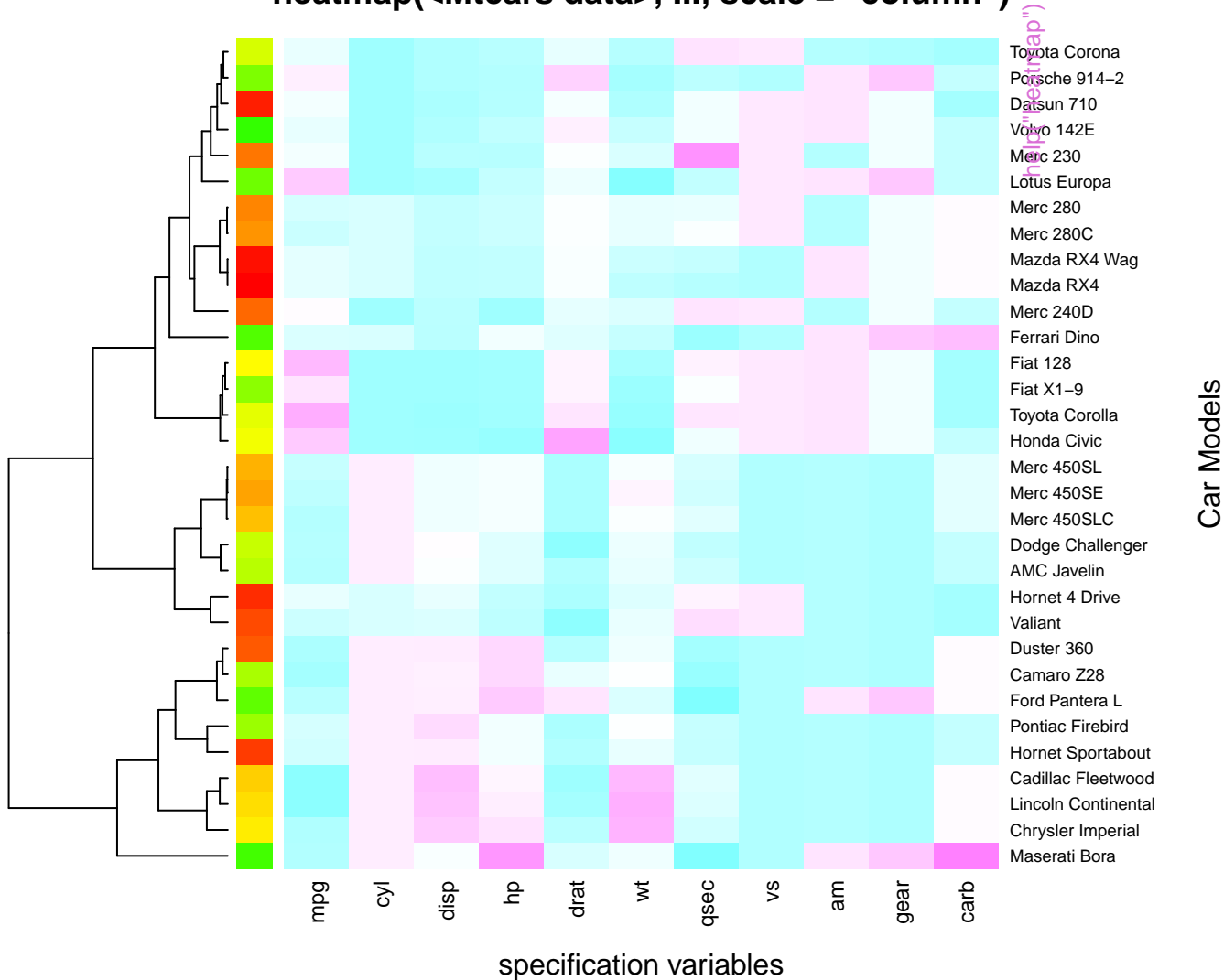
help("heatmap")



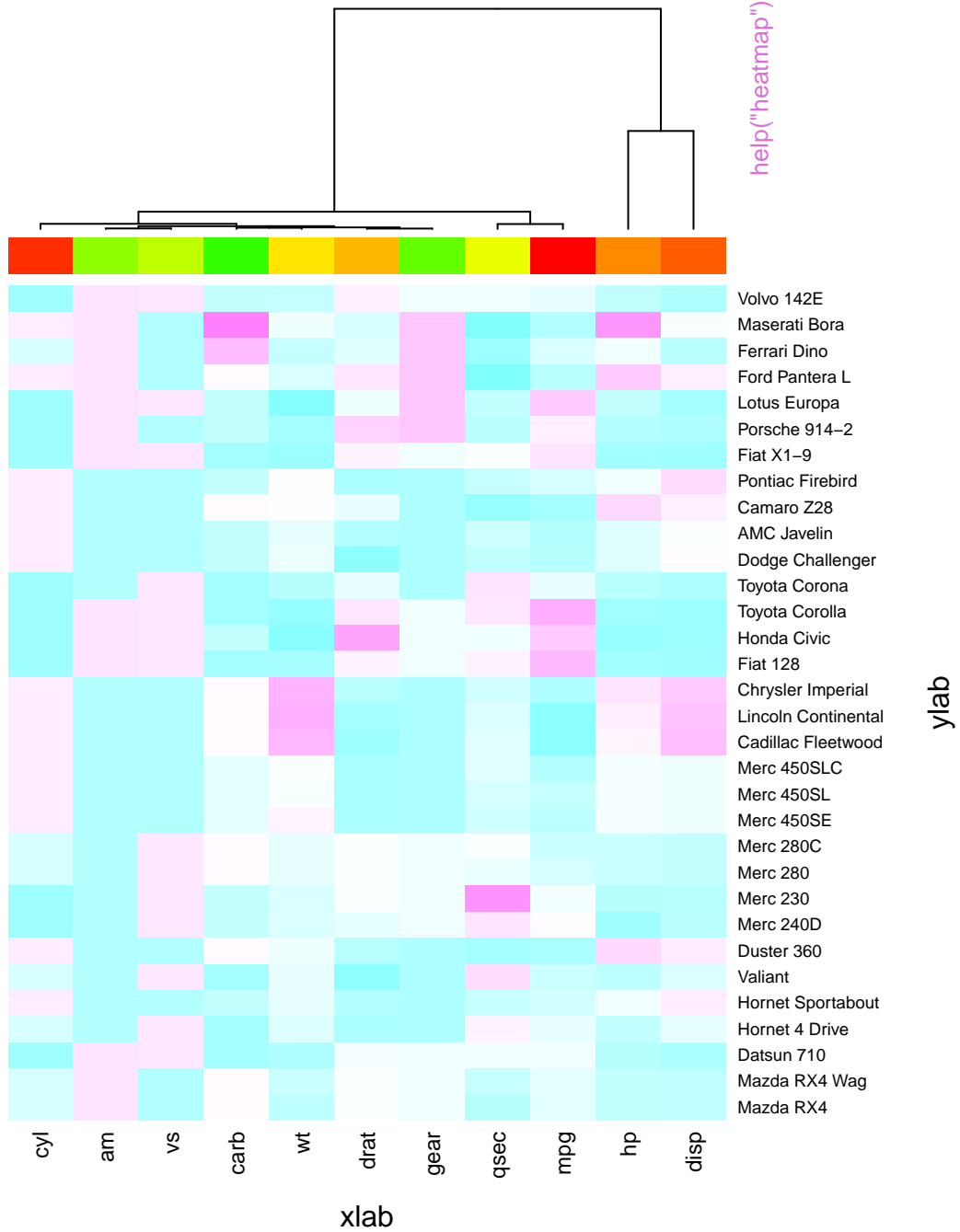
Car Models

specification variables

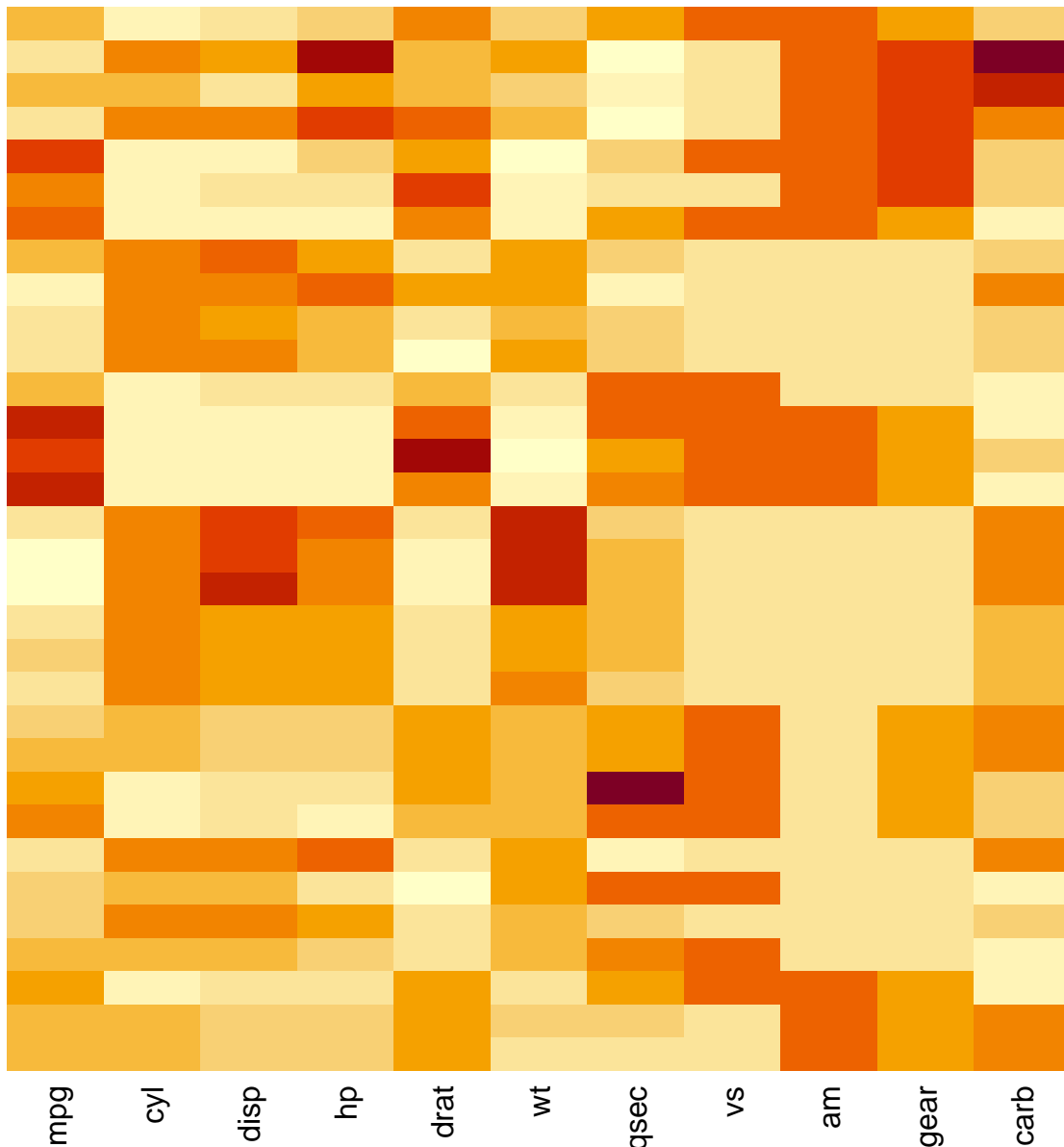
heatmap(<Mtcars data>, ..., scale = "column")



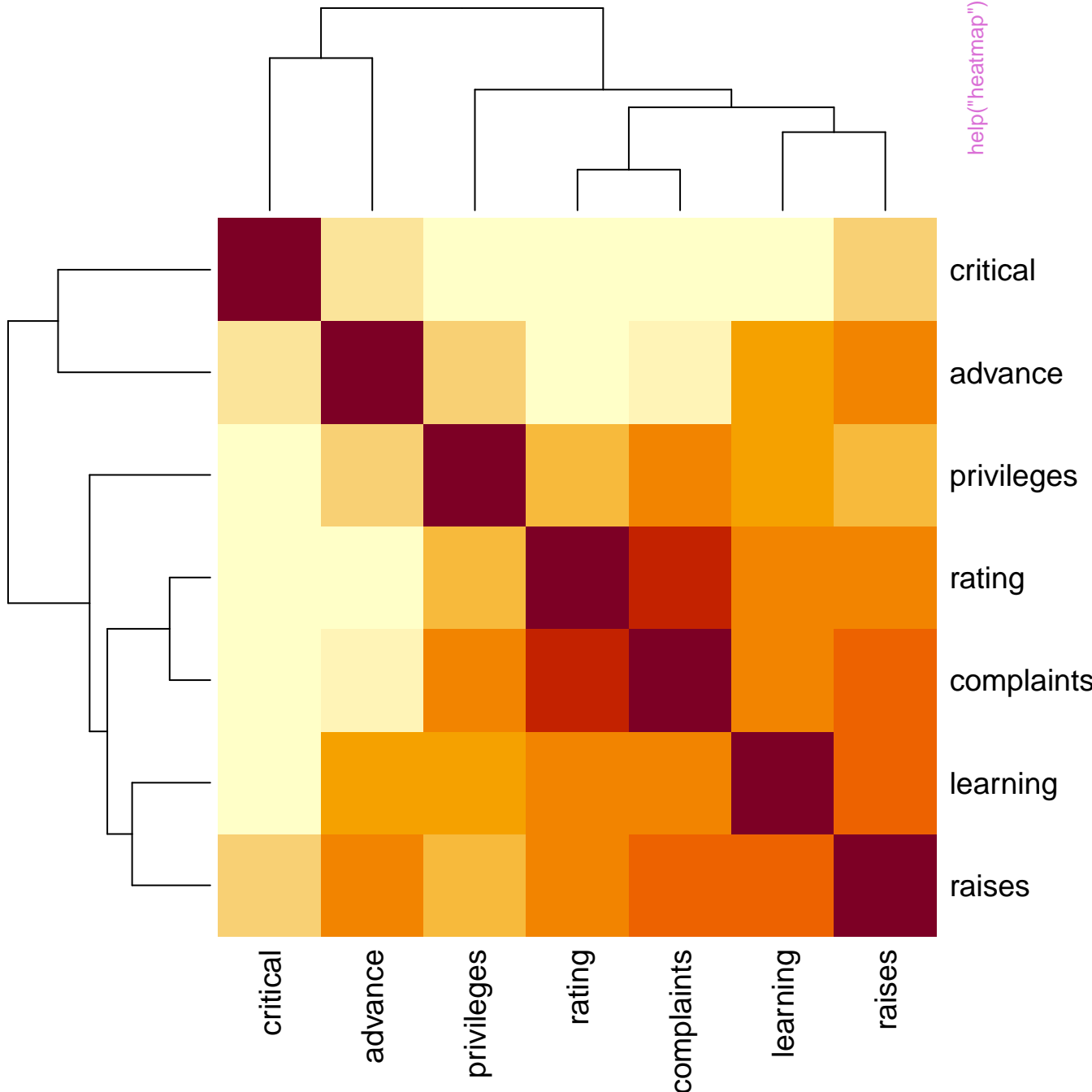


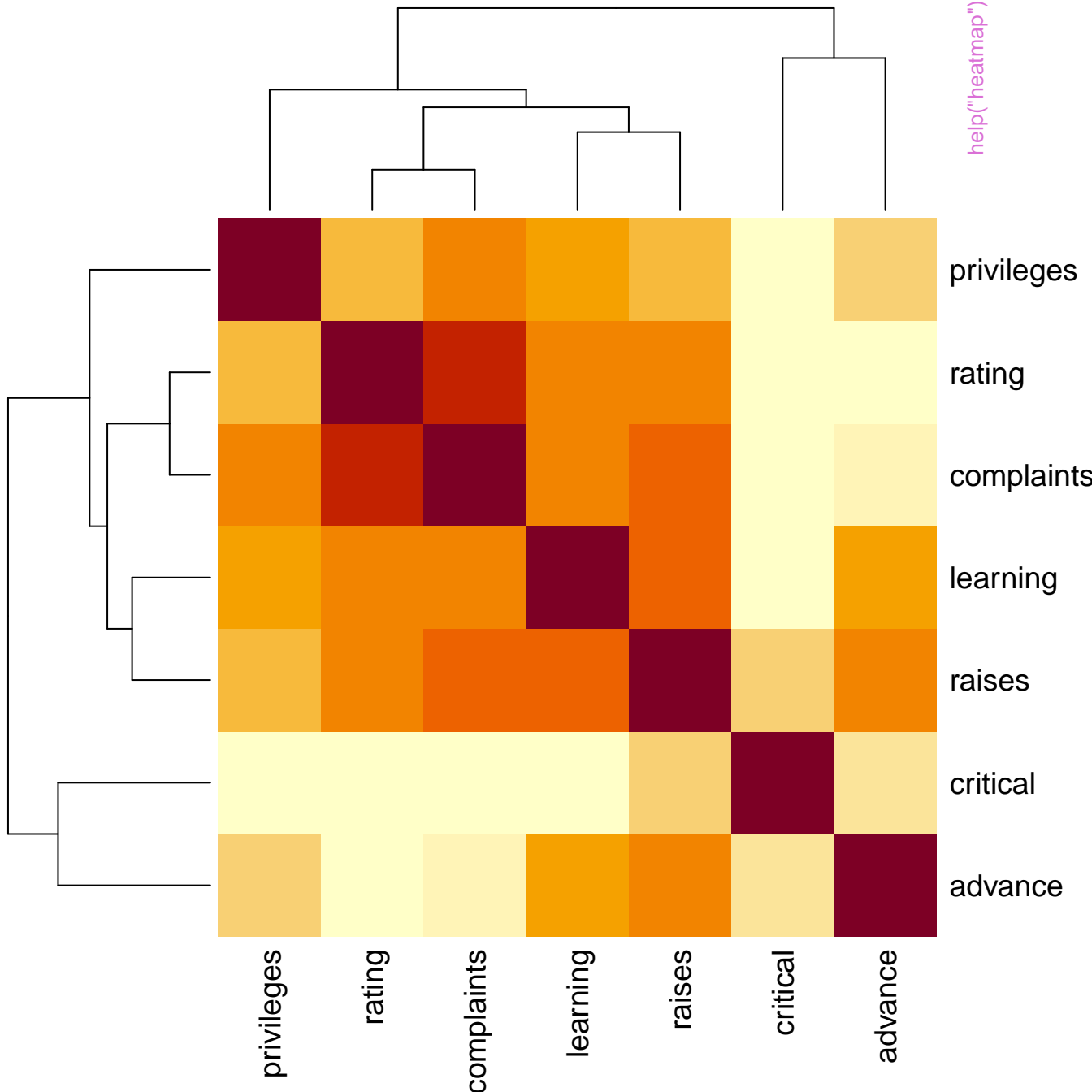


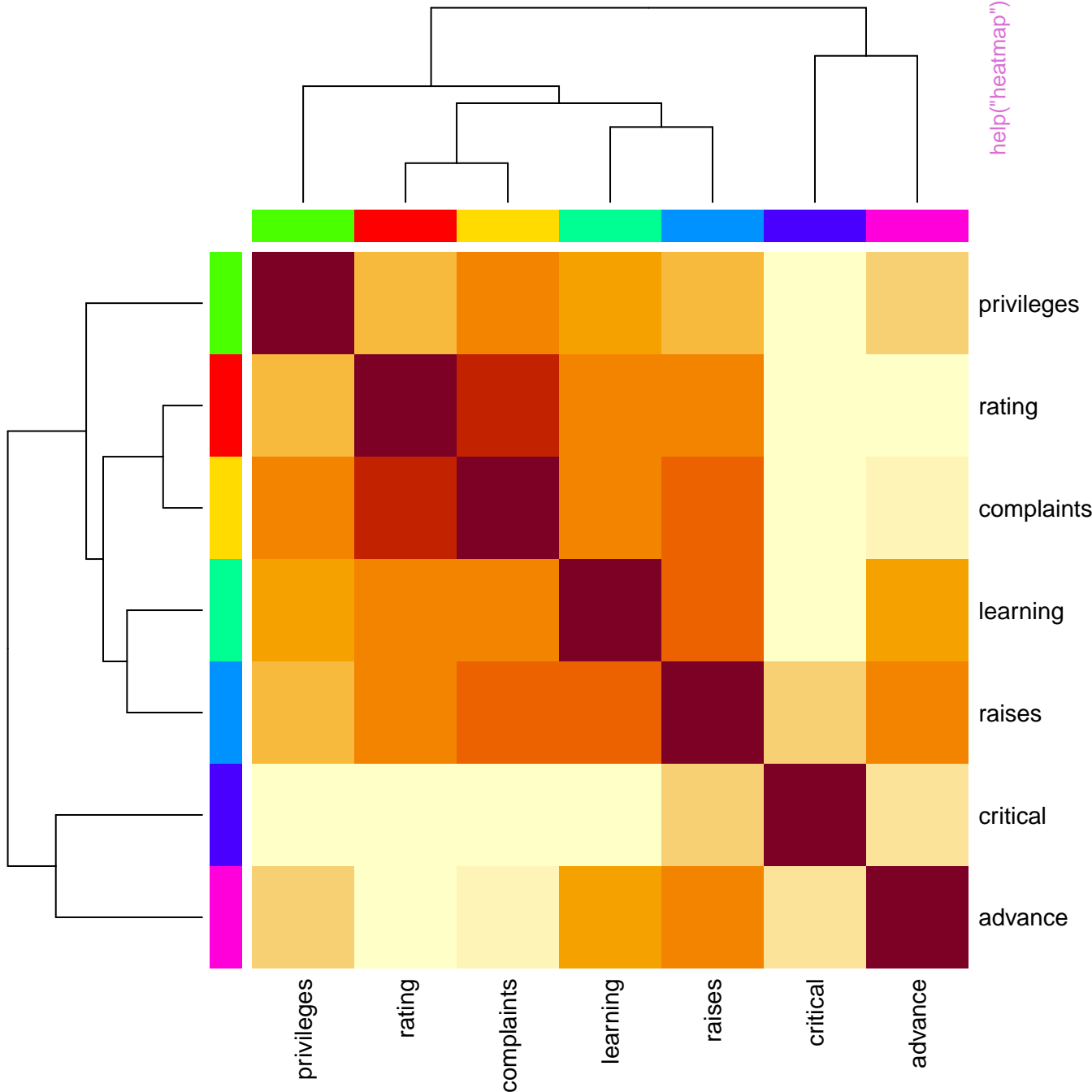
heatmap(\*, NA, NA) ~= image(t(x))

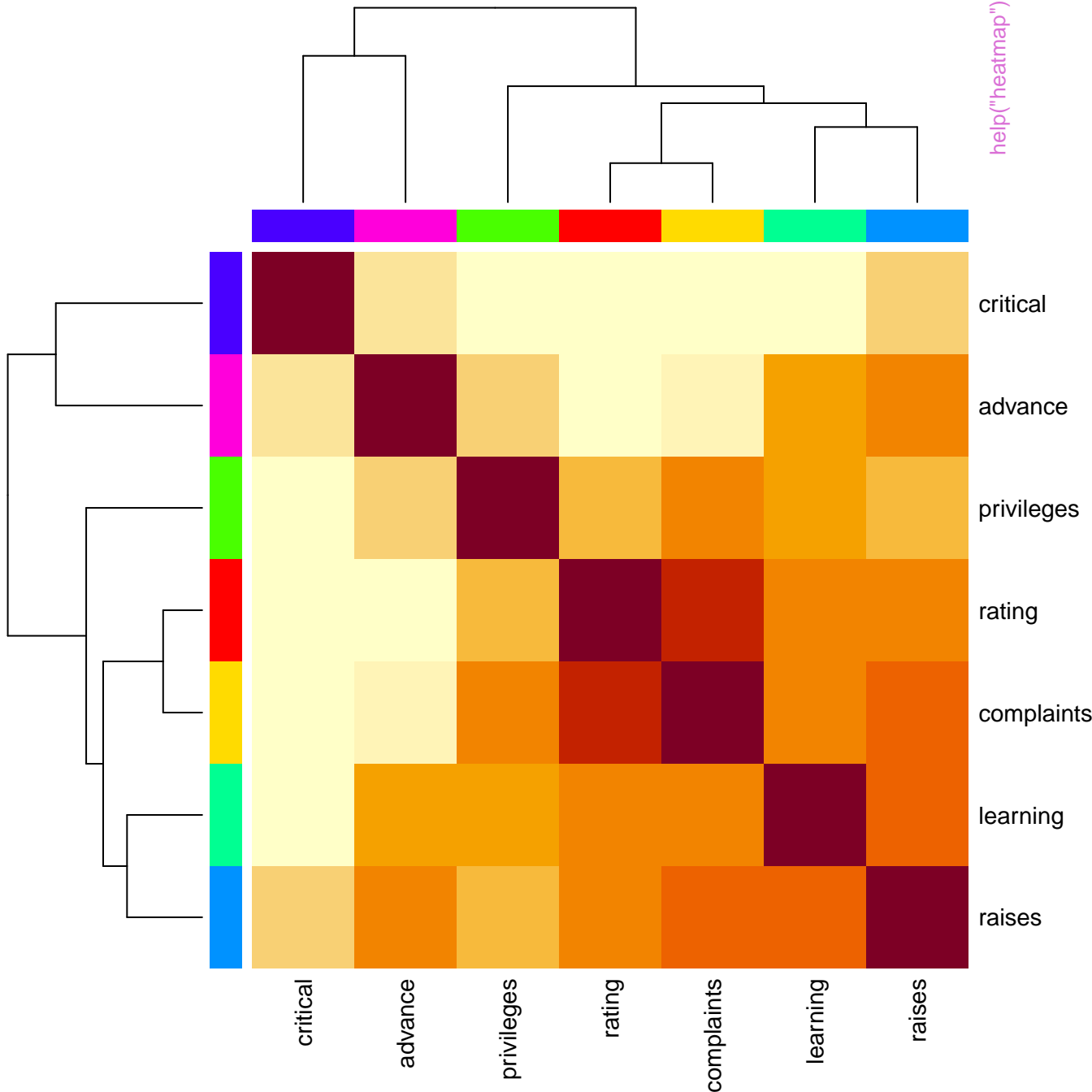


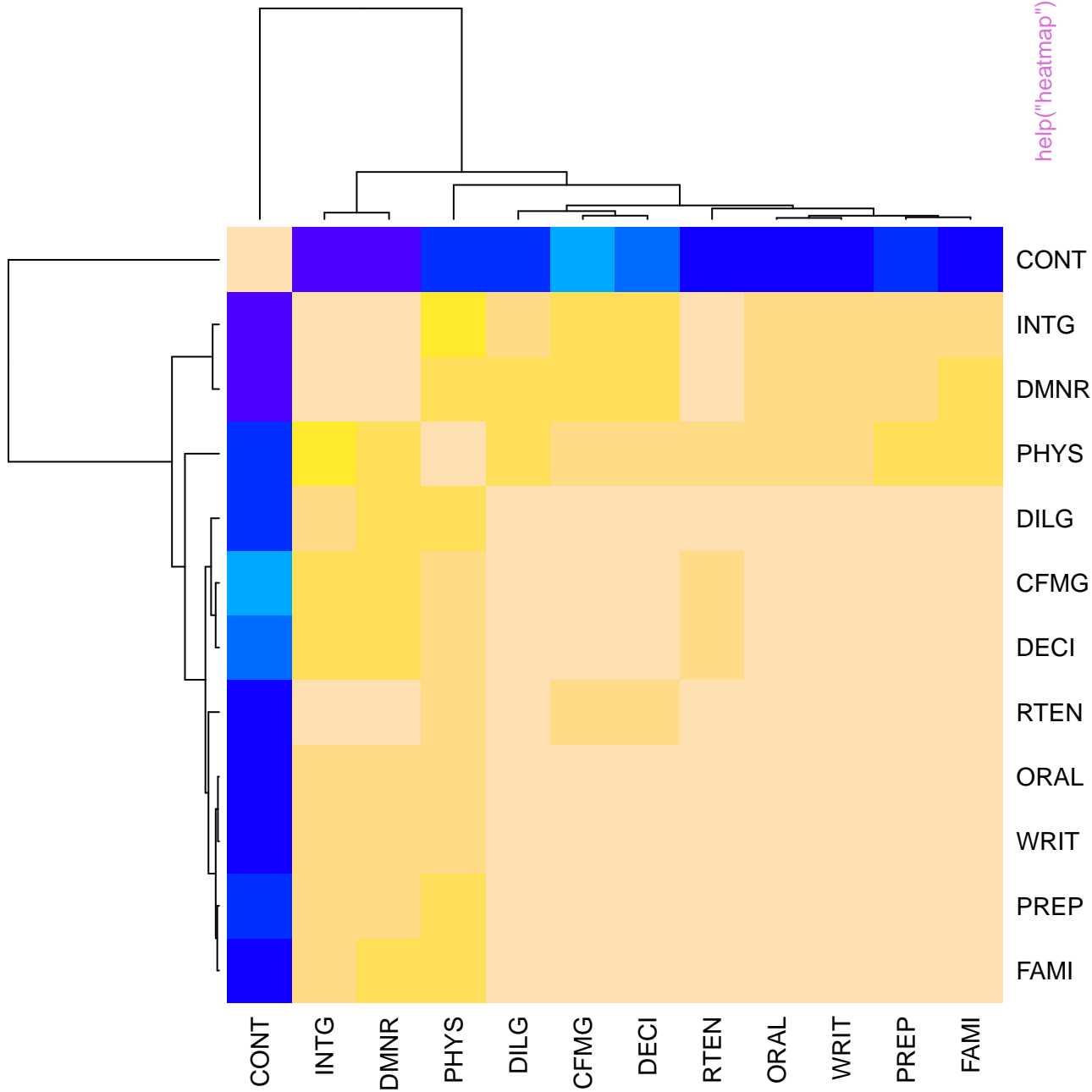
heatmap(\*, NA, NA)



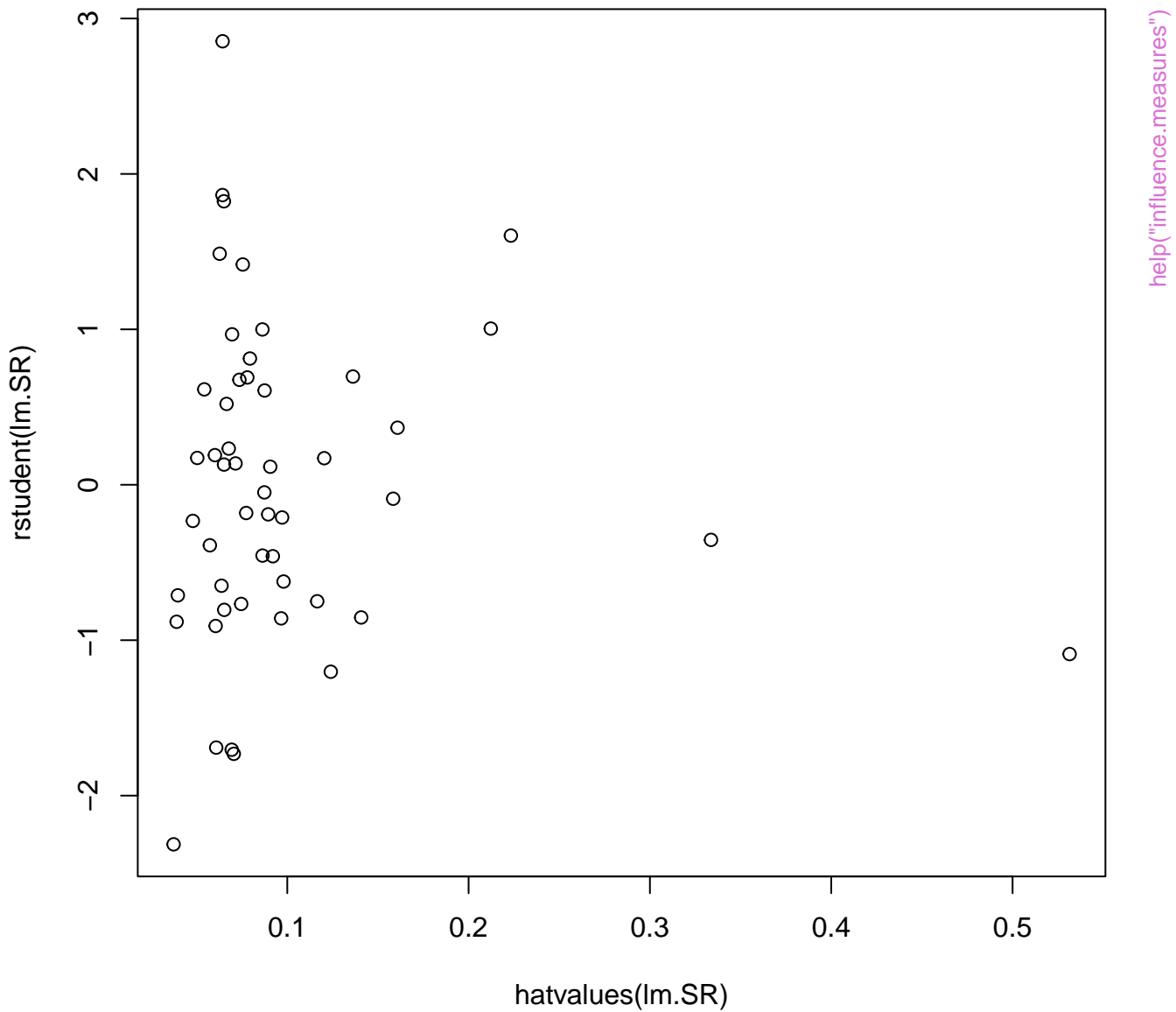






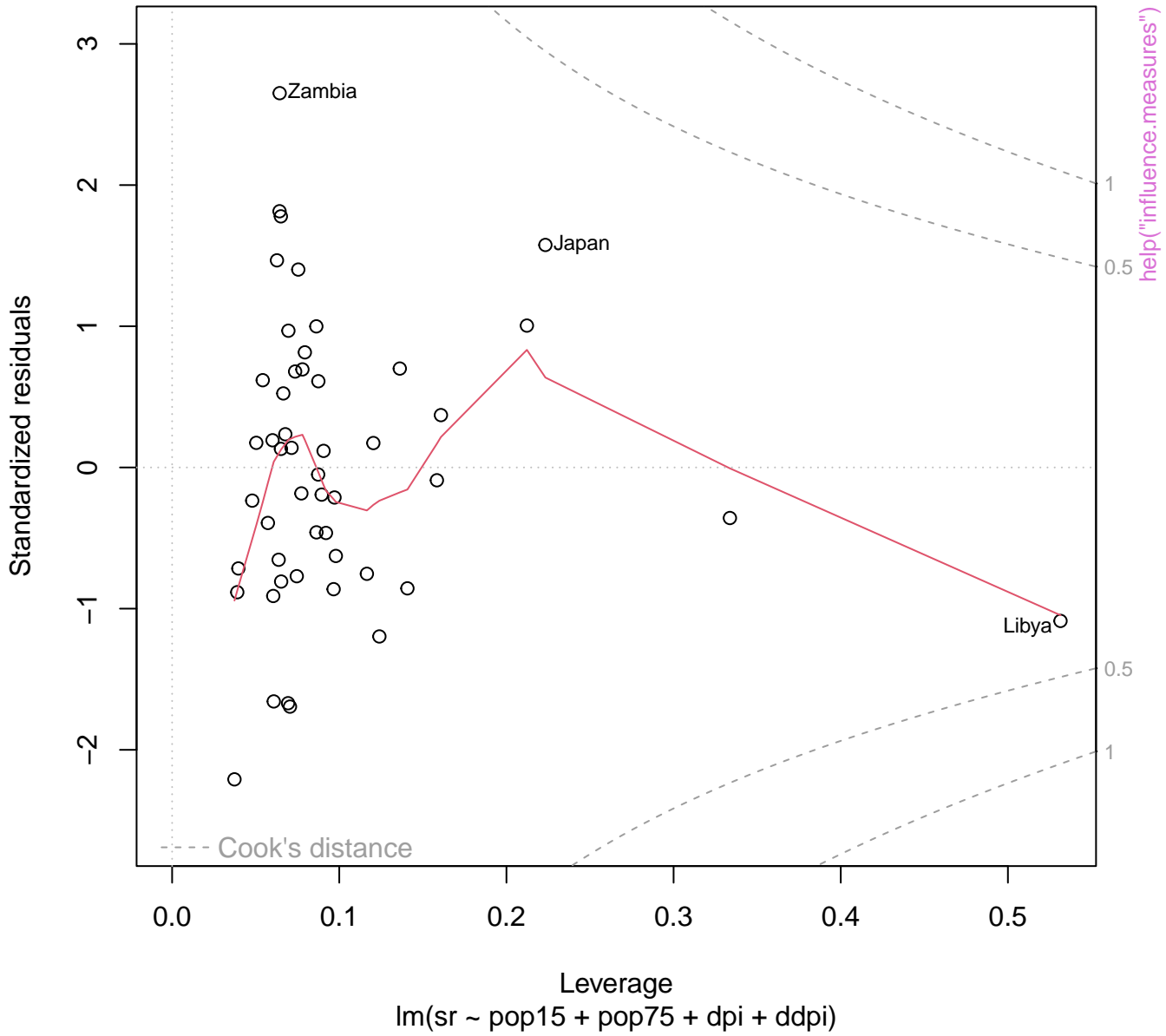


help("heatmap")

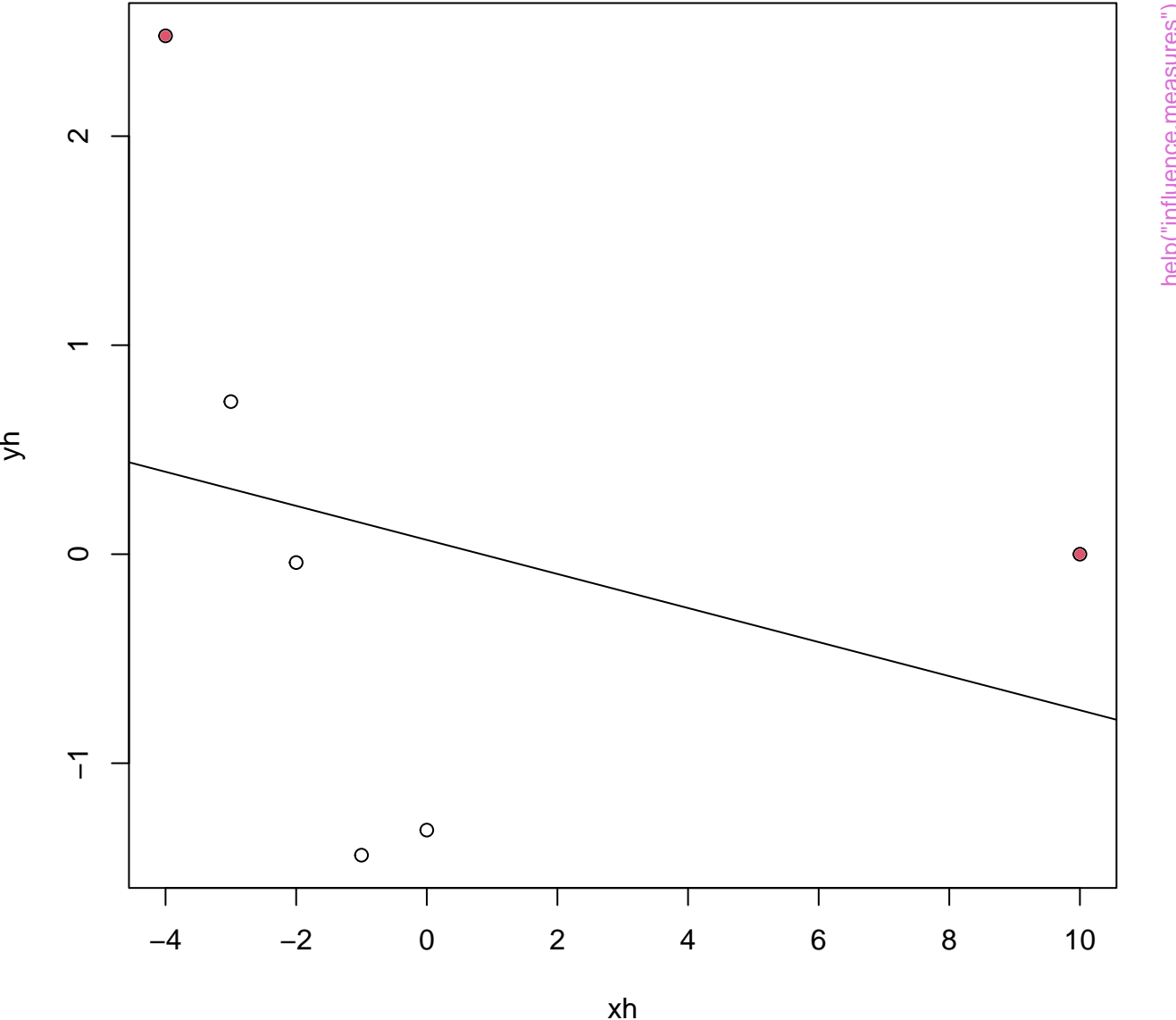


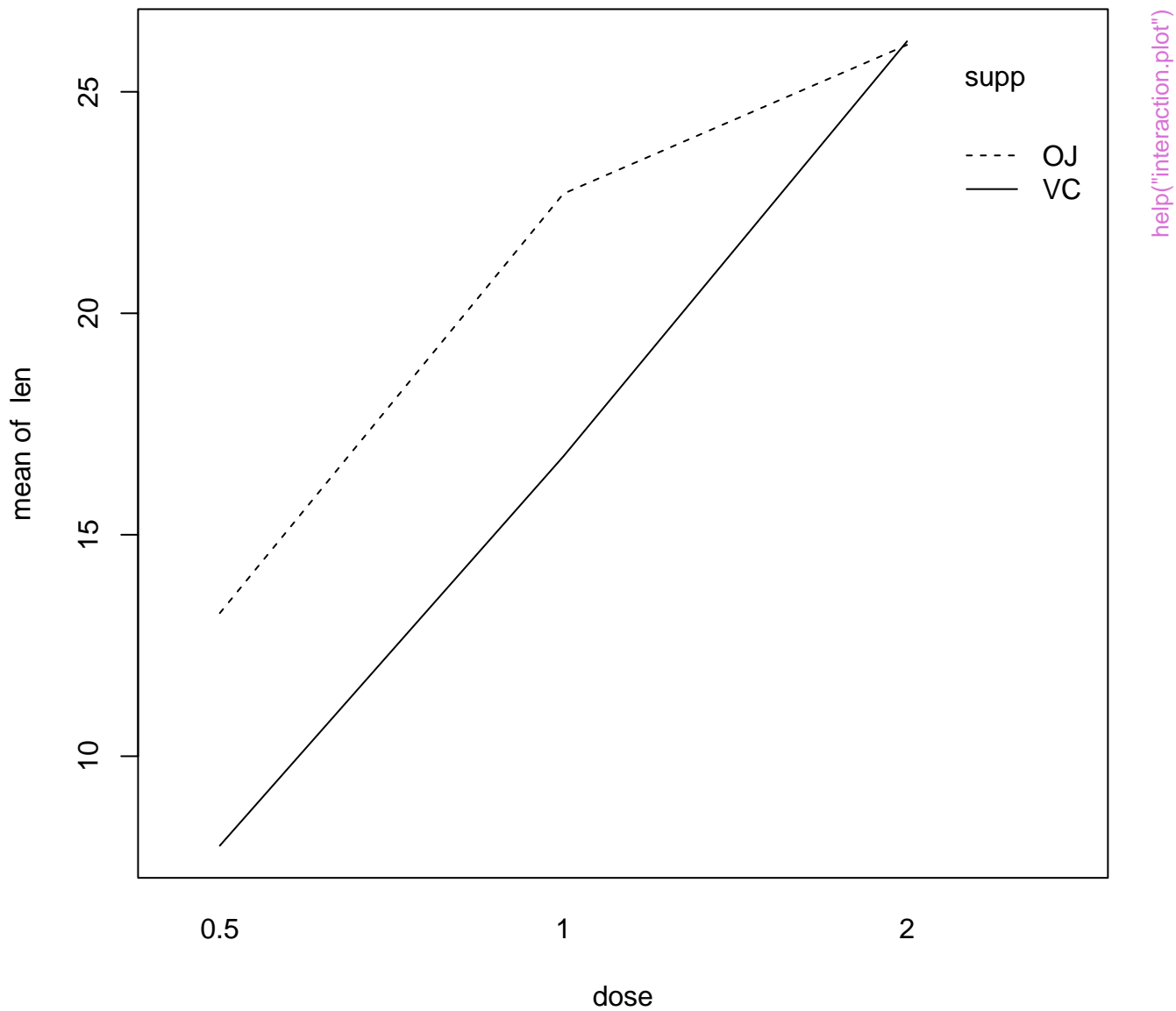


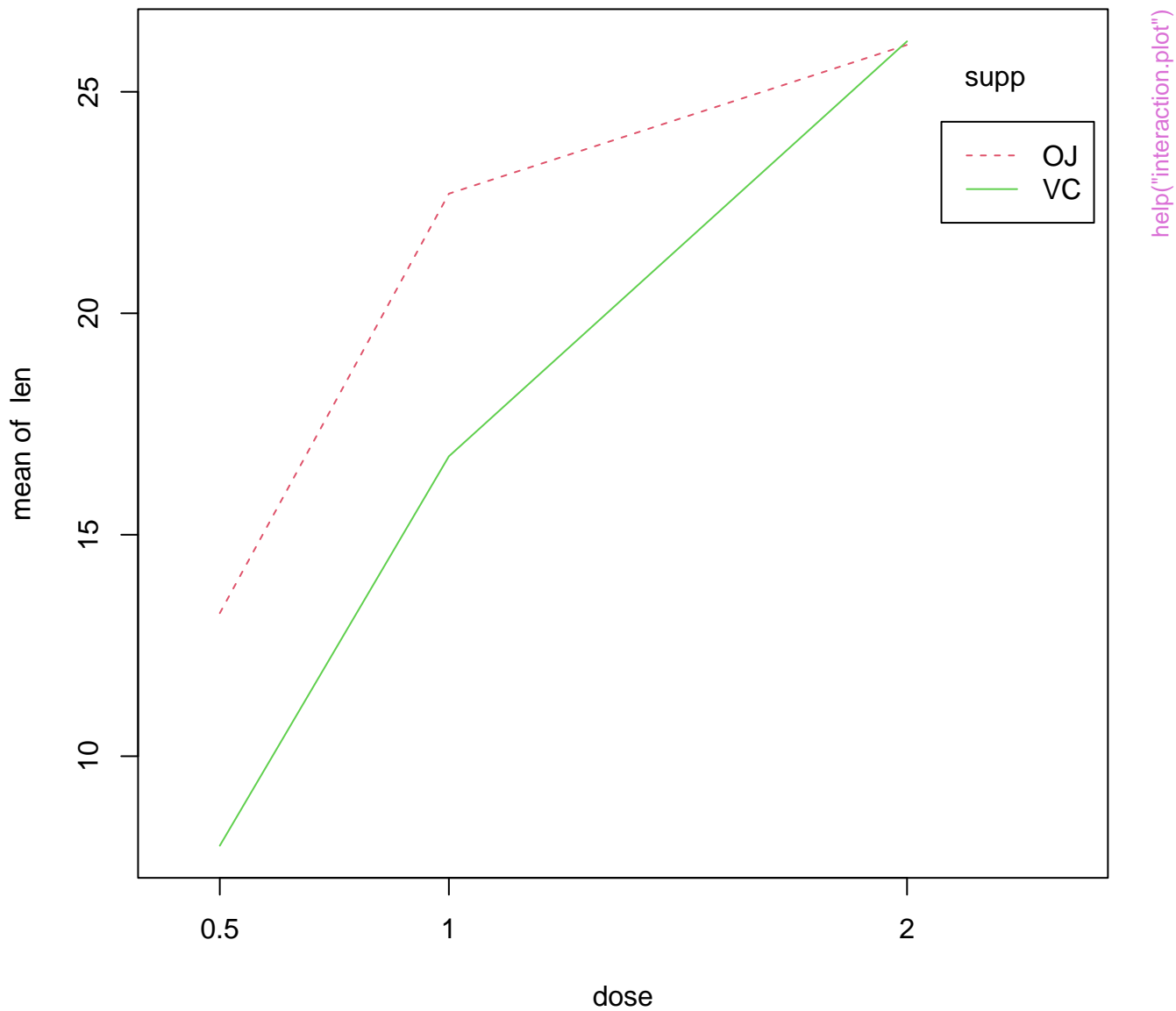
Residuals vs Leverage

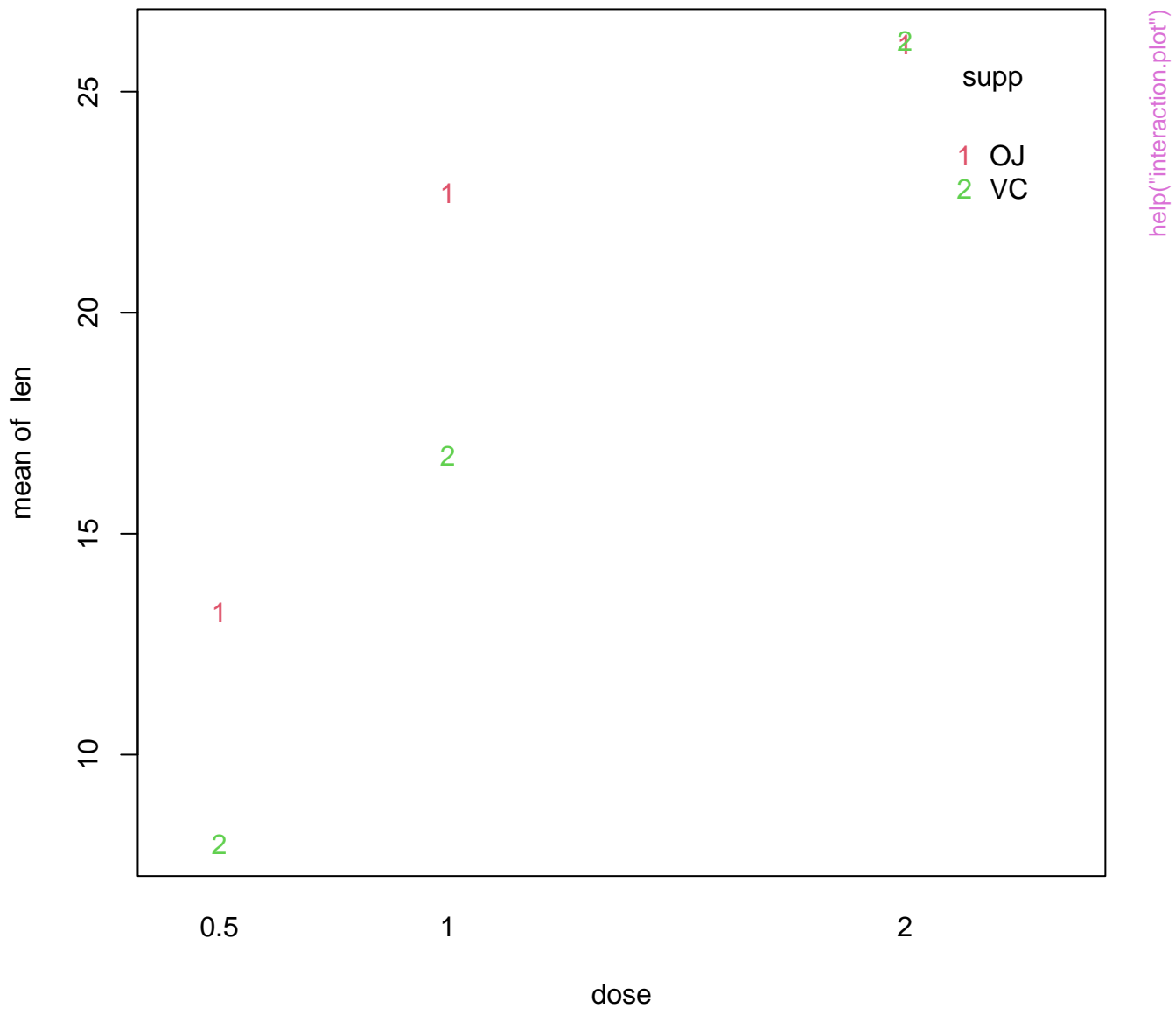


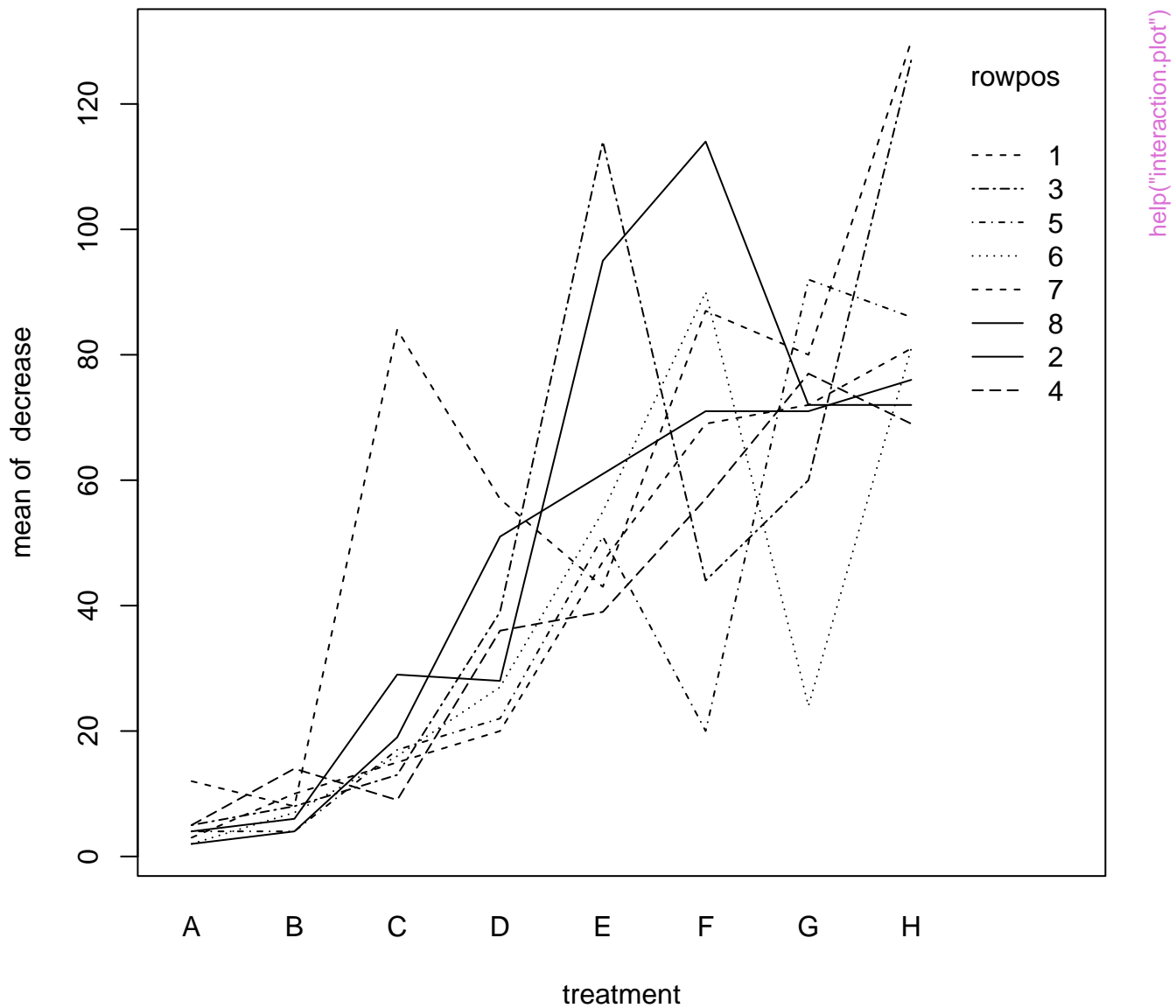
Huber's data: L.S. line and influential obs.

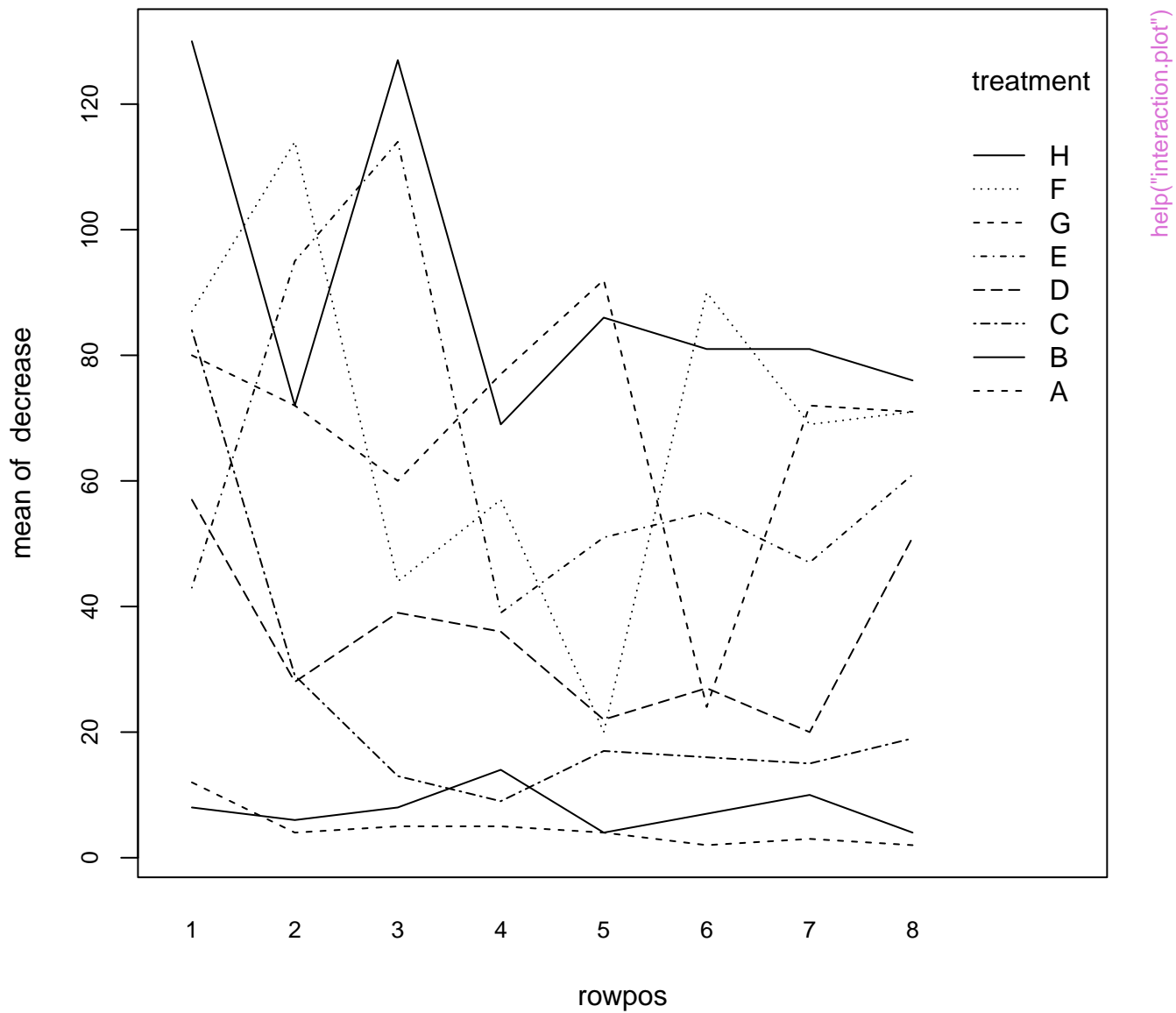


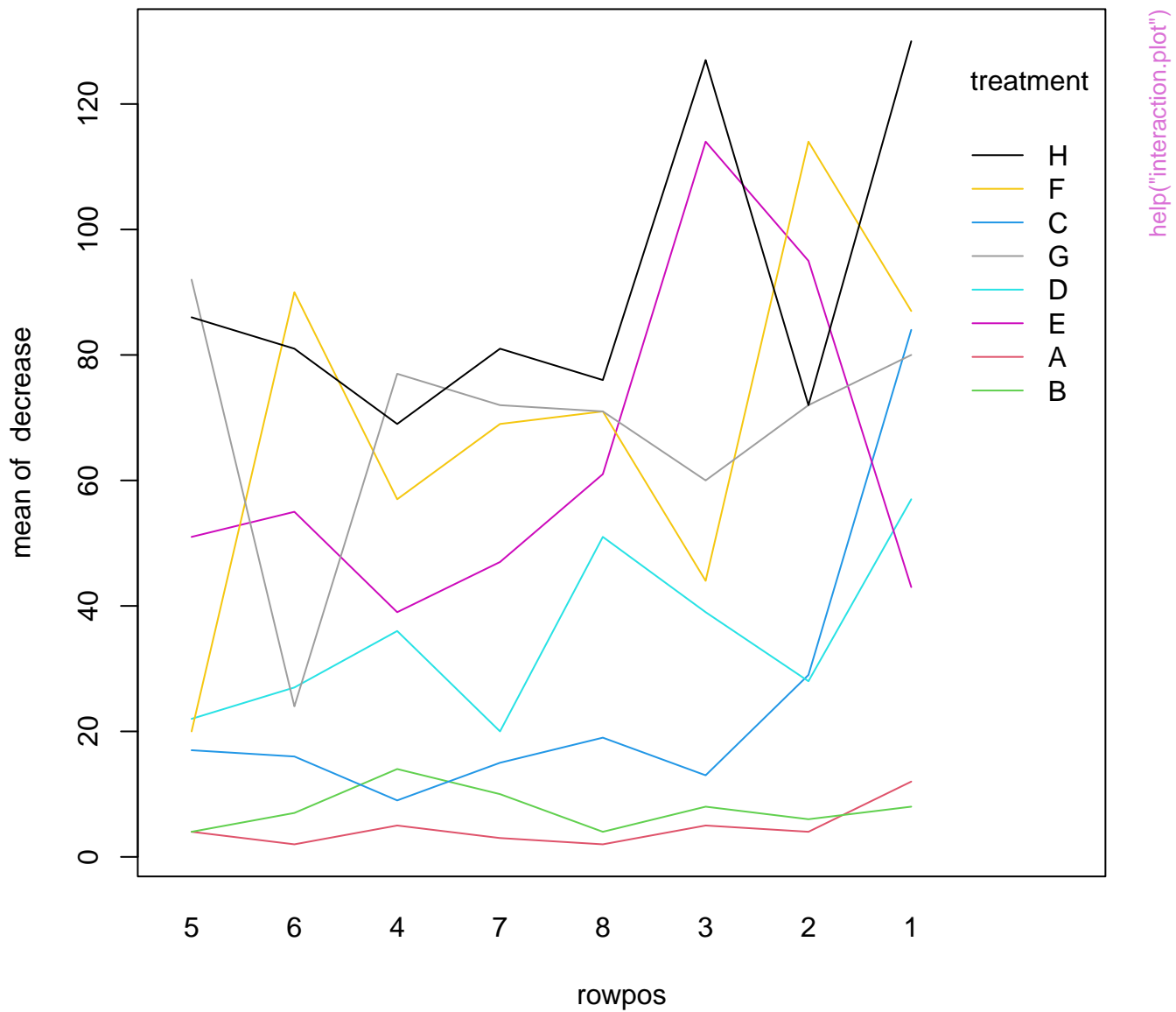






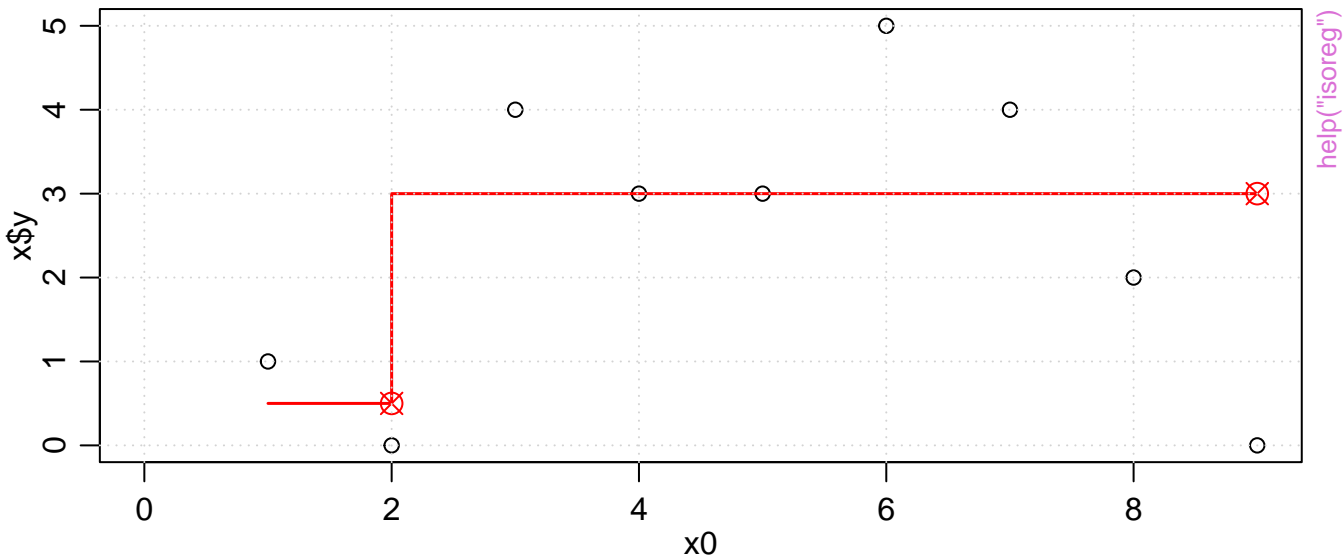




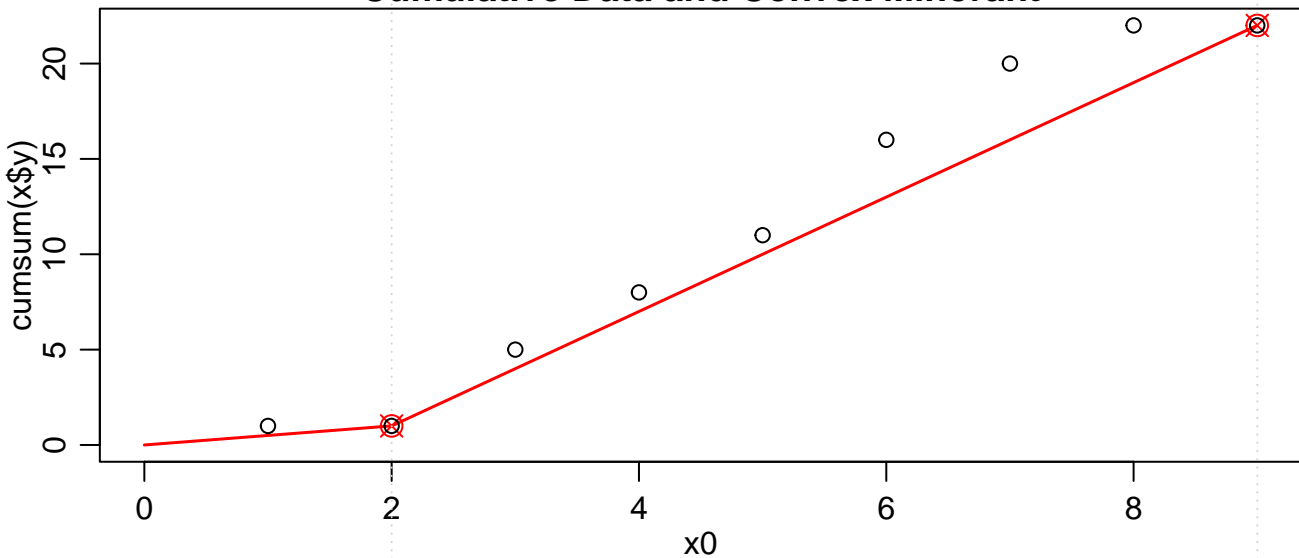




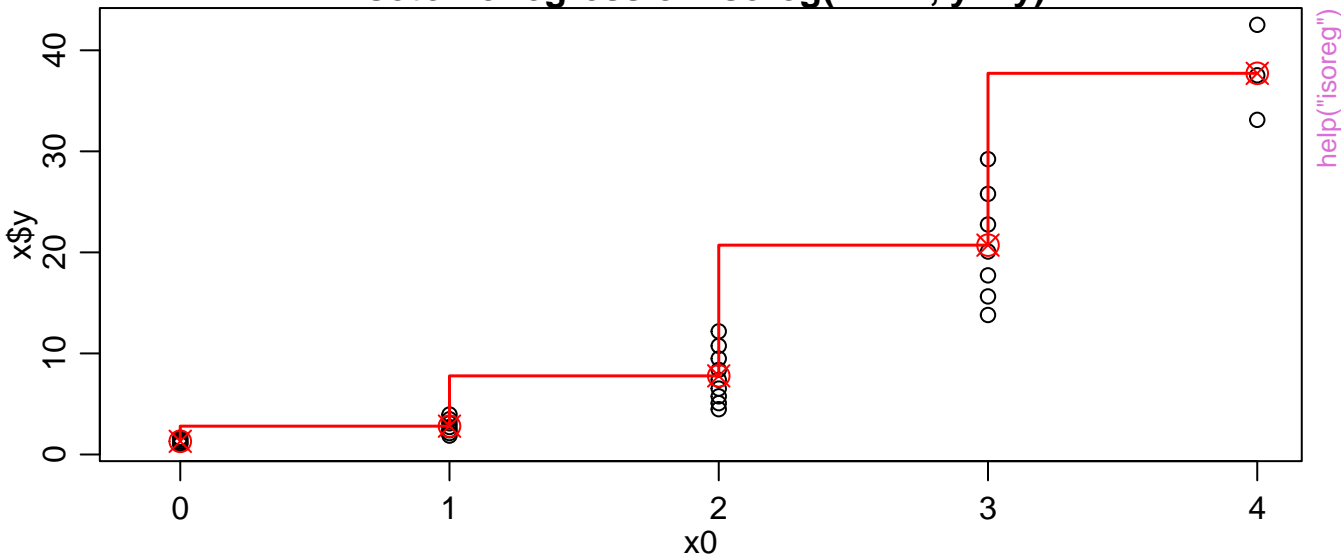
Isotonic regression isoreg( $x = c(1, 0, 4, 3, 3, 5, 4, 2, 0)$ )



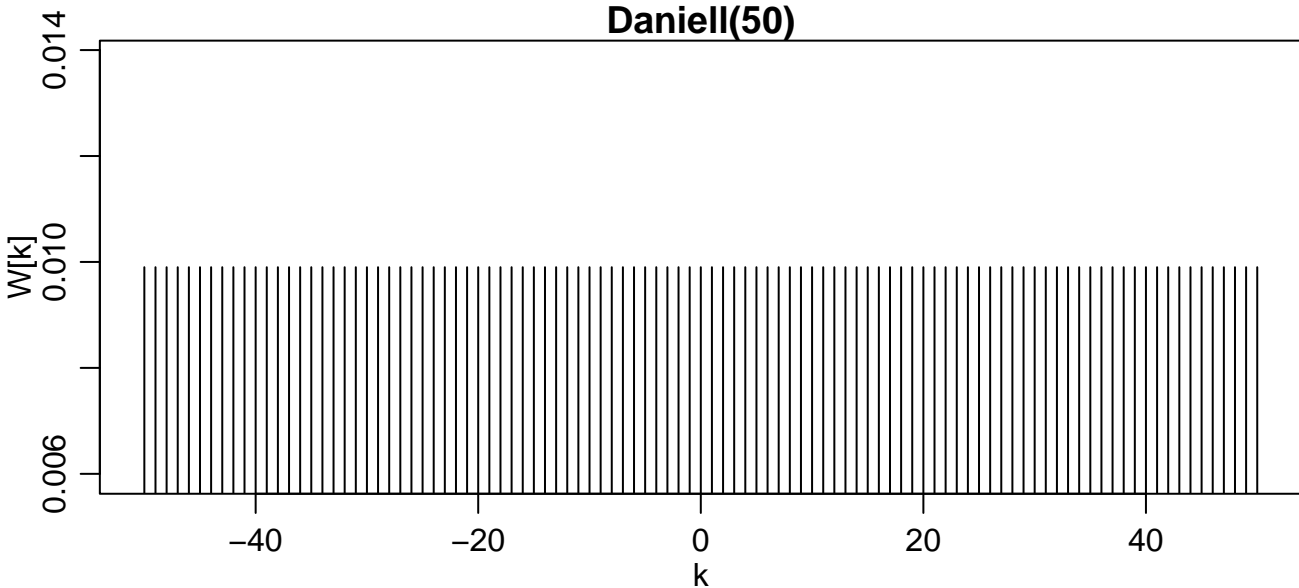
Cumulative Data and Convex Minorant



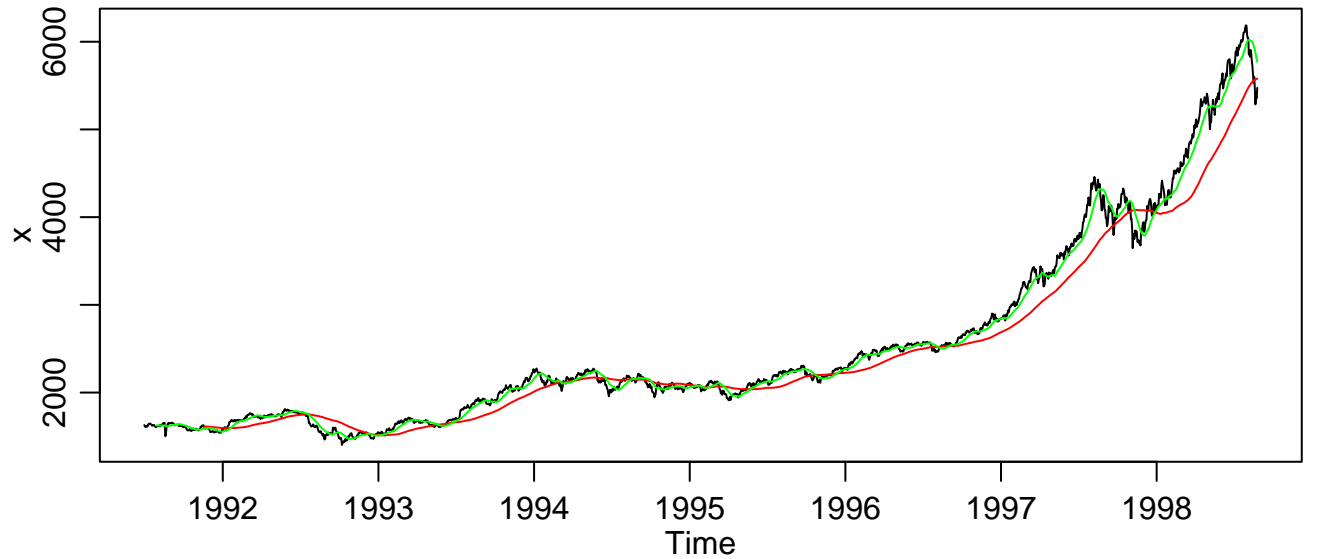
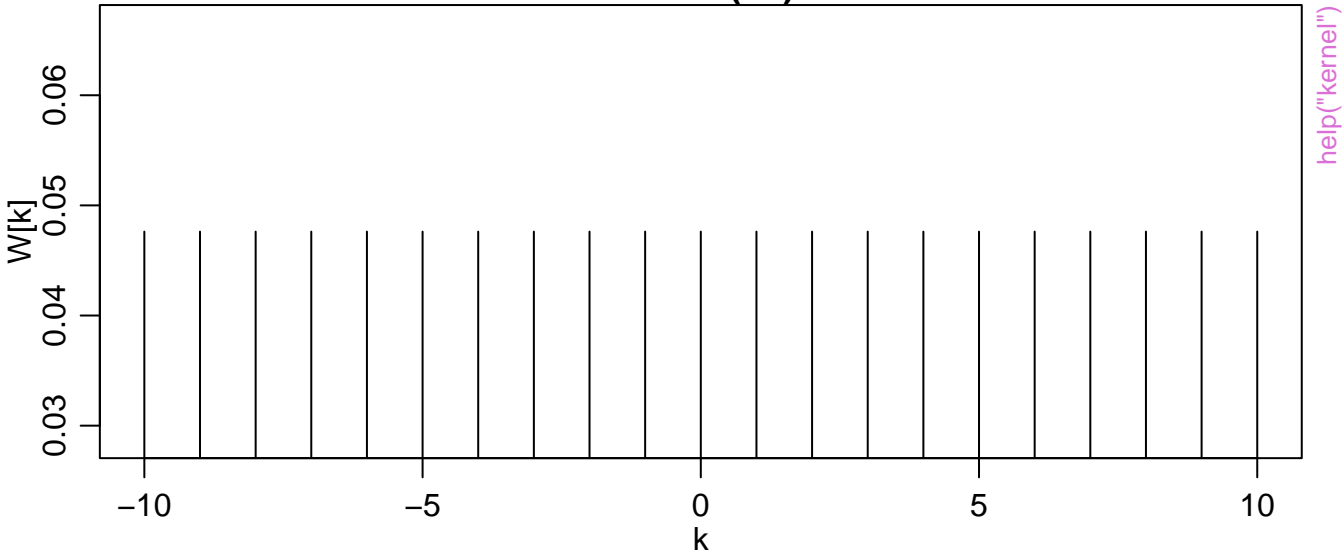
Isotonic regression isoreg( $x = x.$ ,  $y = y$ )

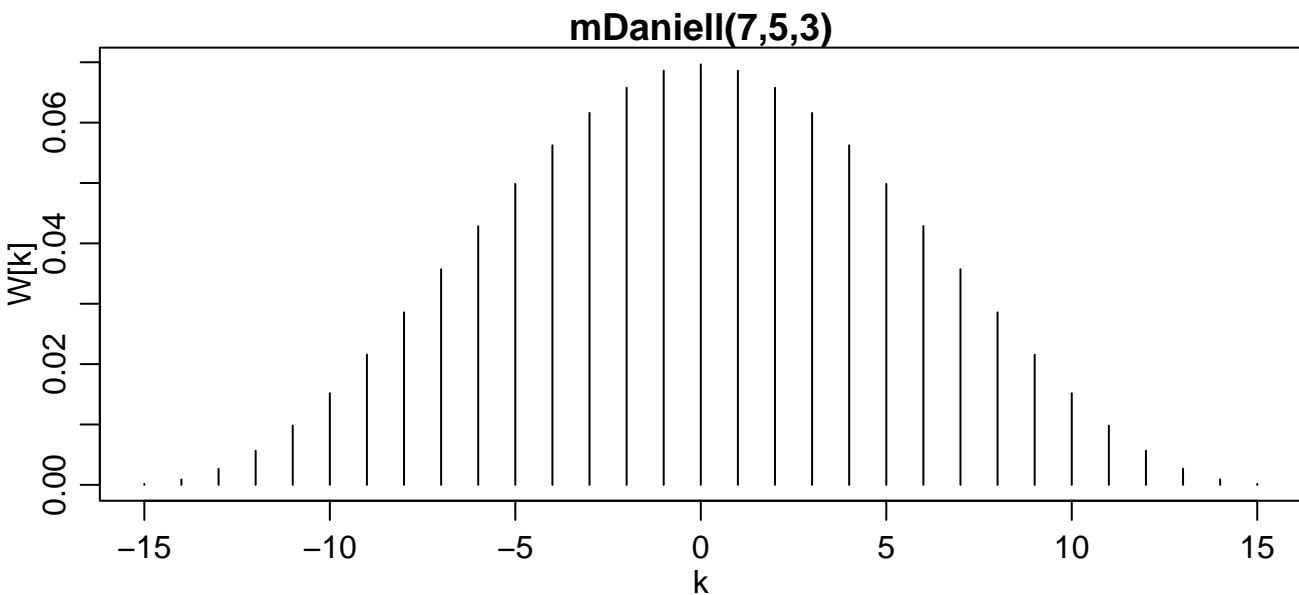
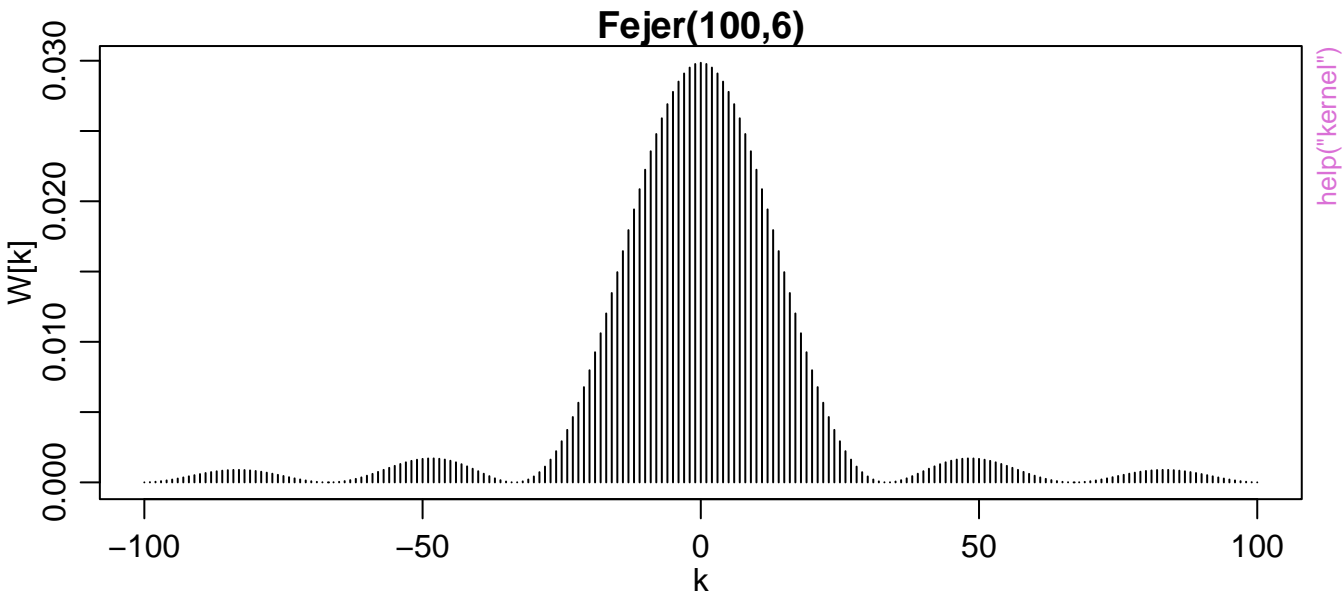


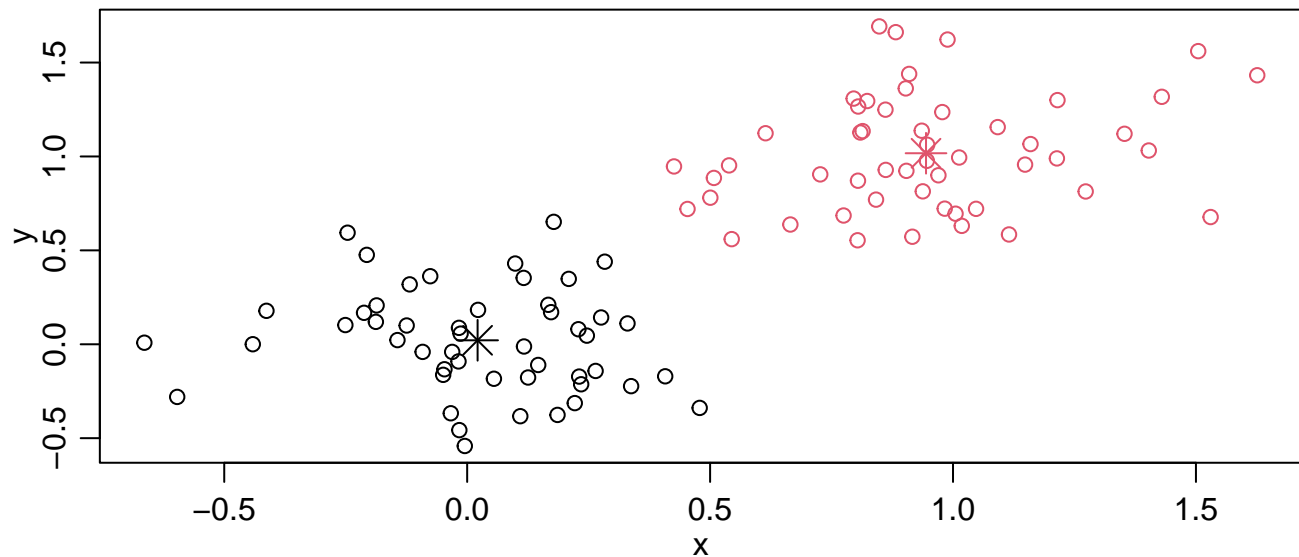
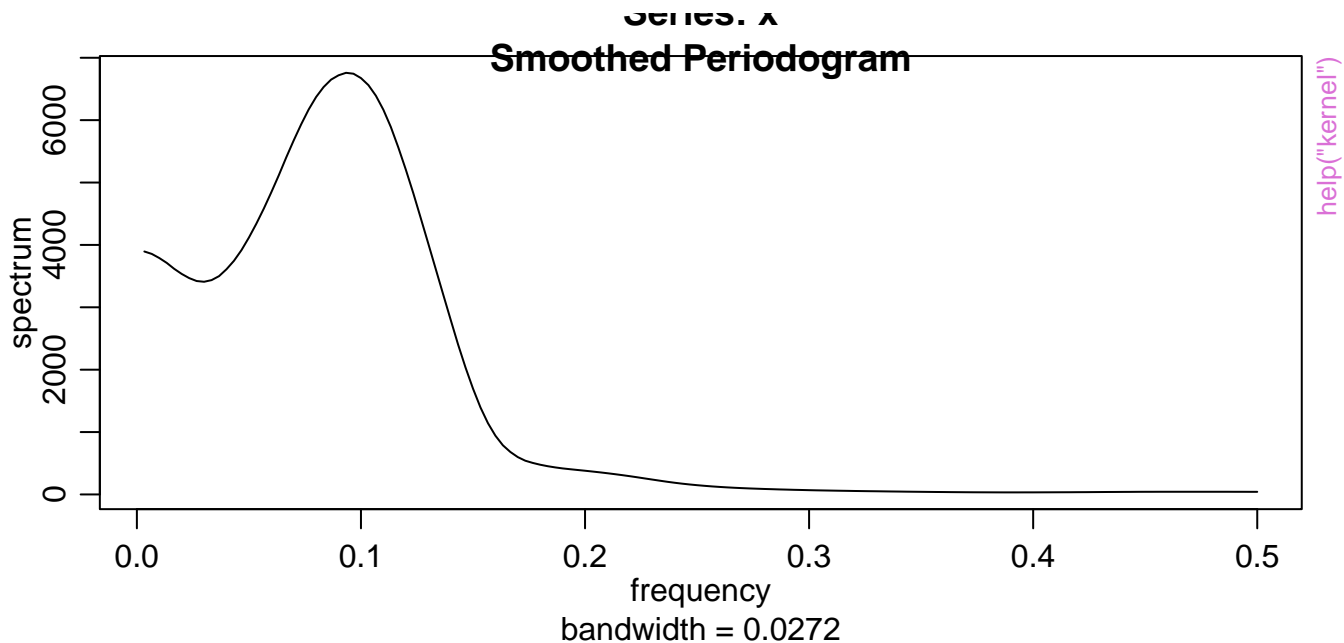
Daniell(50)

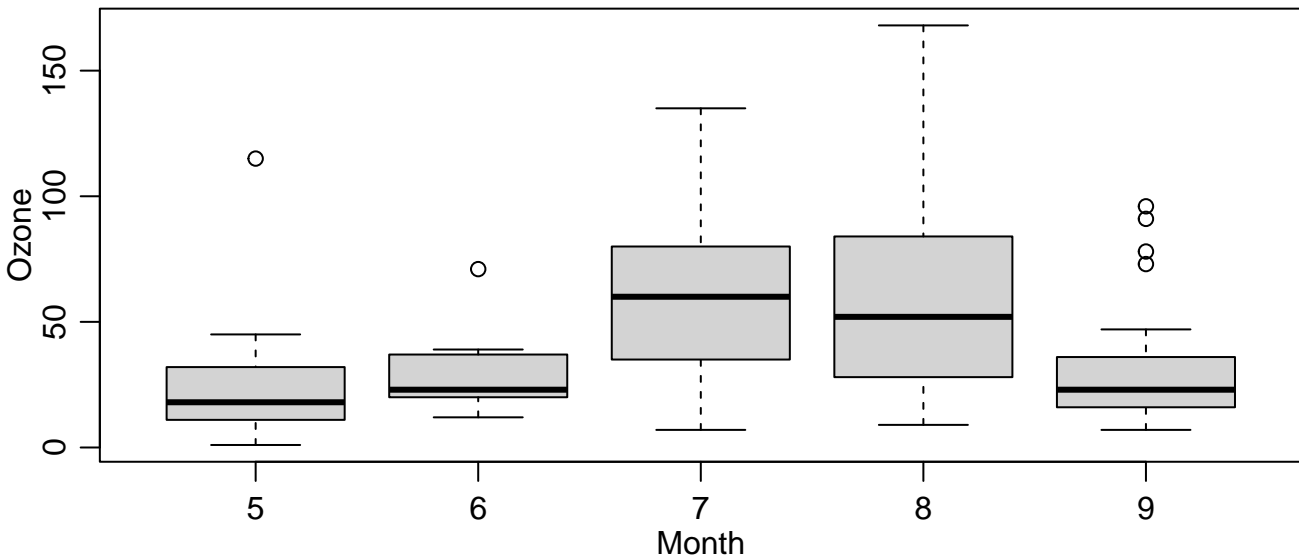
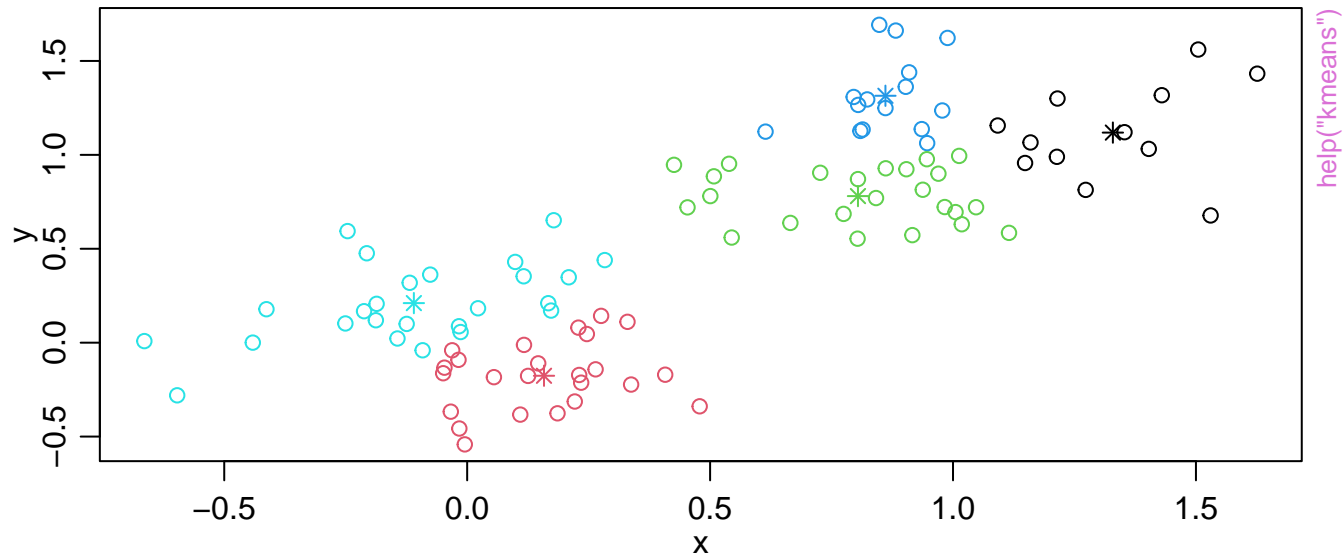


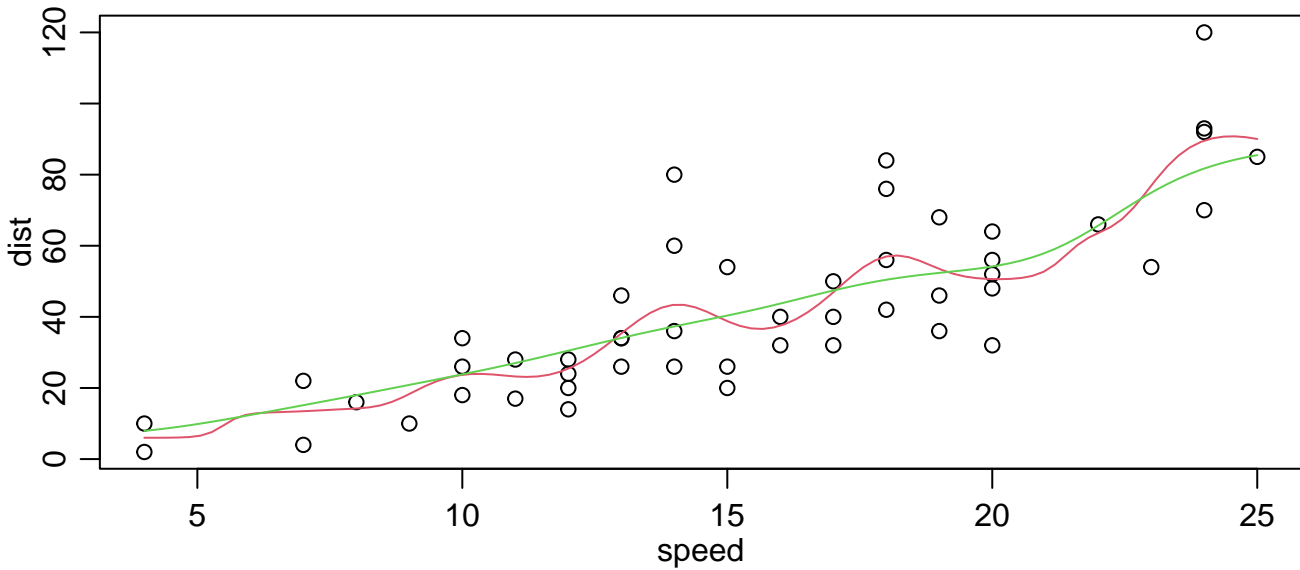
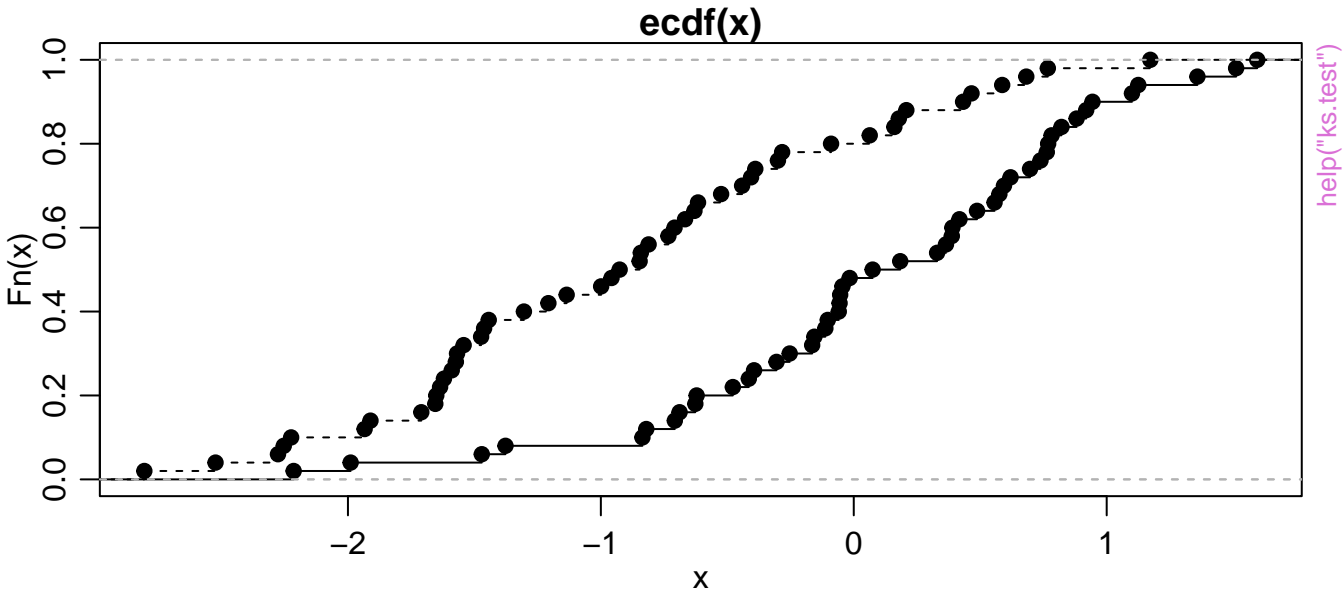
Daniell(10)

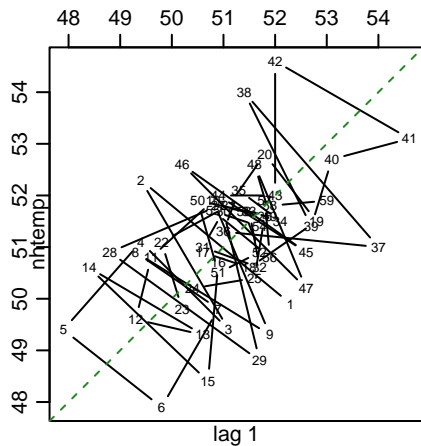




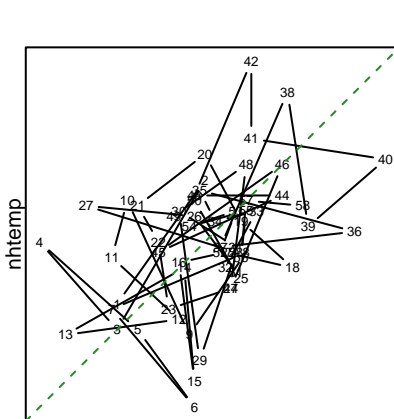




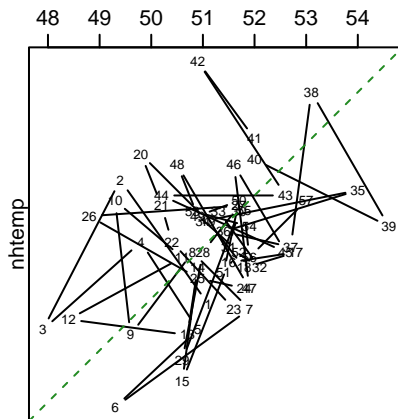




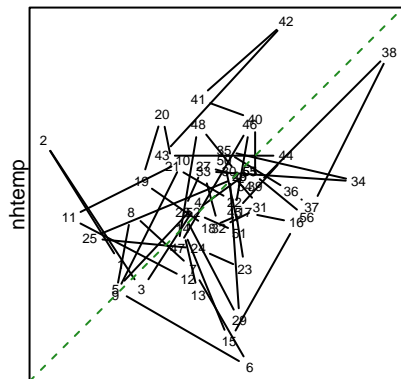
lag 1



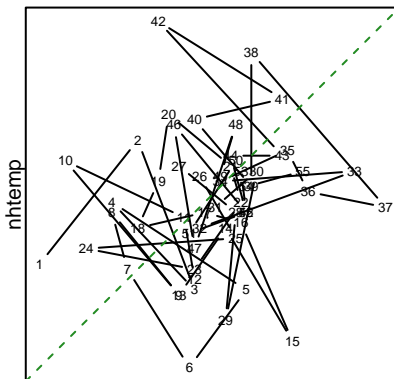
lag 2



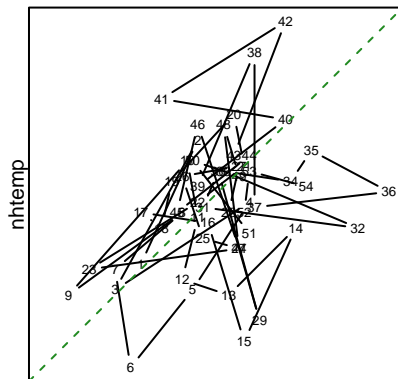
lag 3



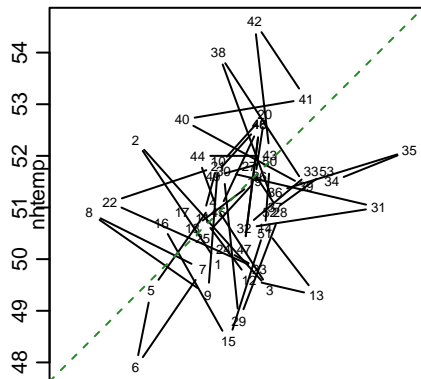
lag 4



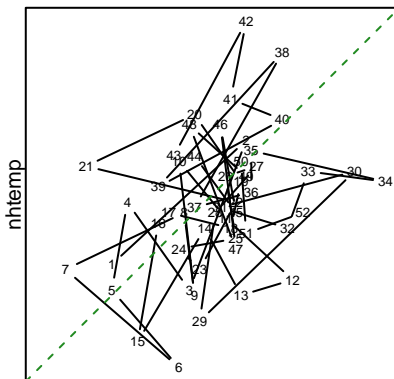
lag 5



lag 6



lag 7

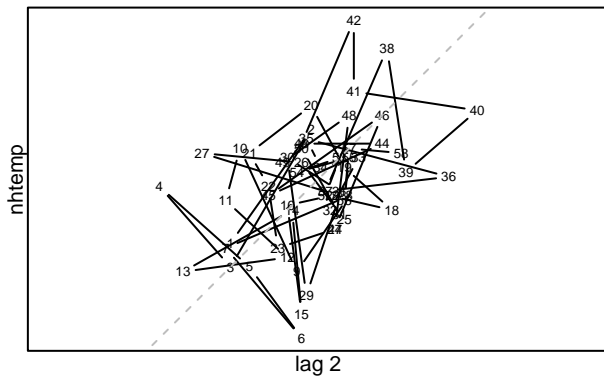
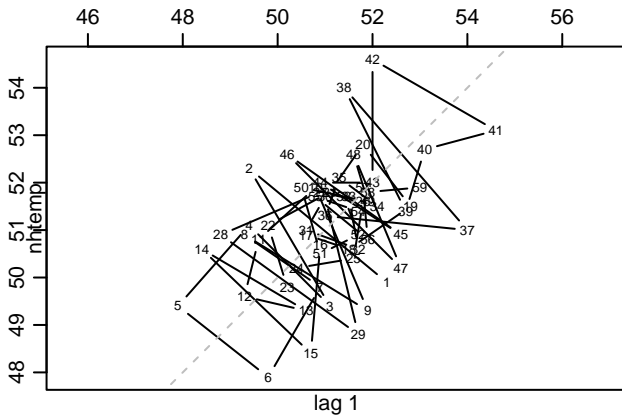


lag 8

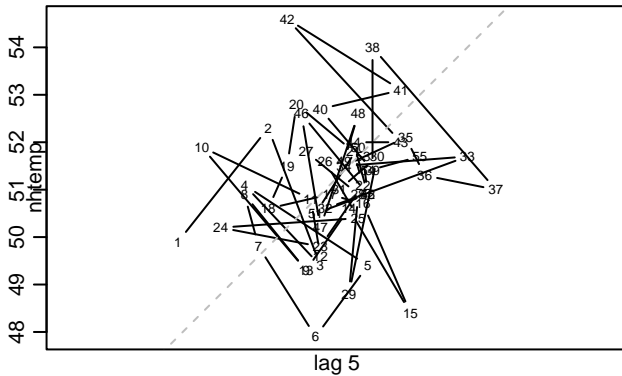
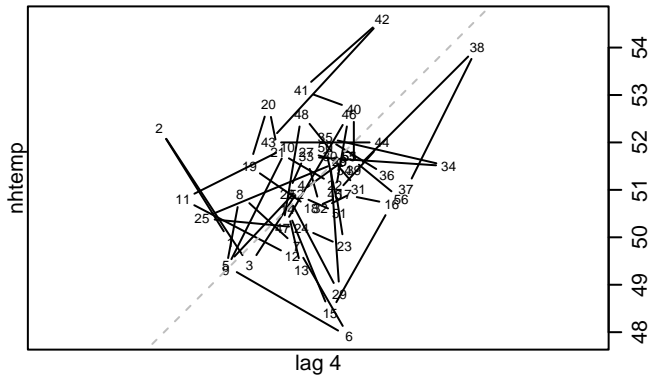
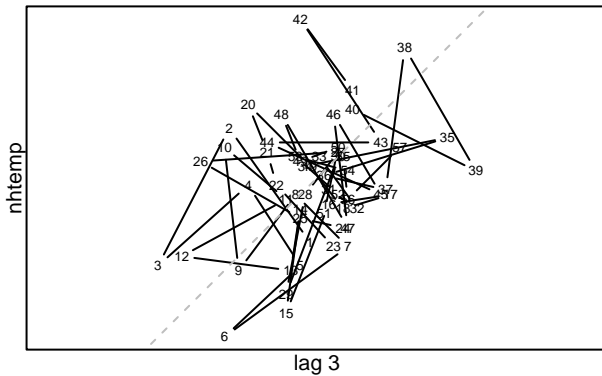
help("lag.plot")



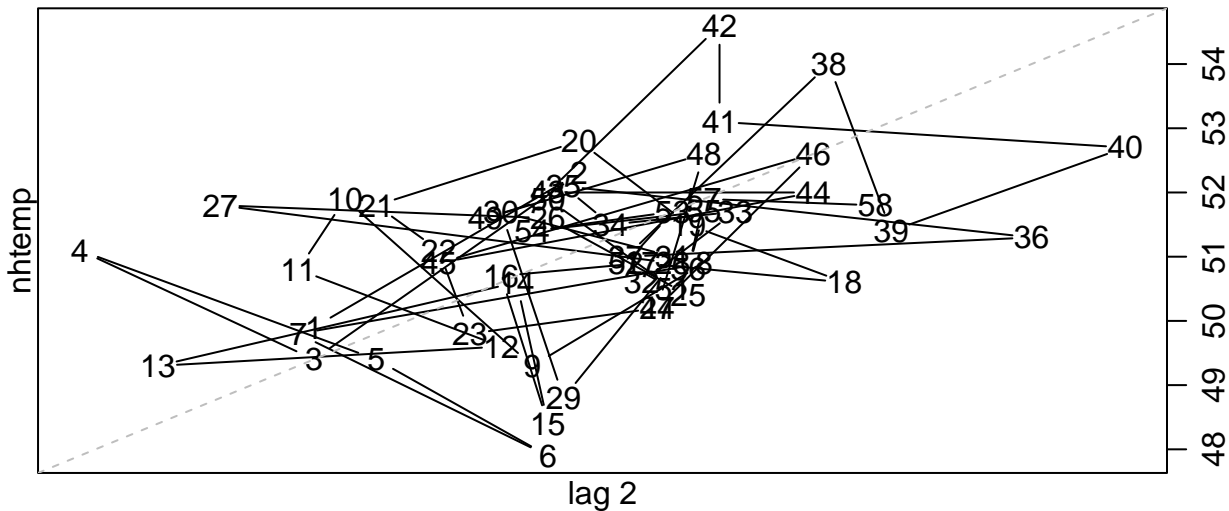
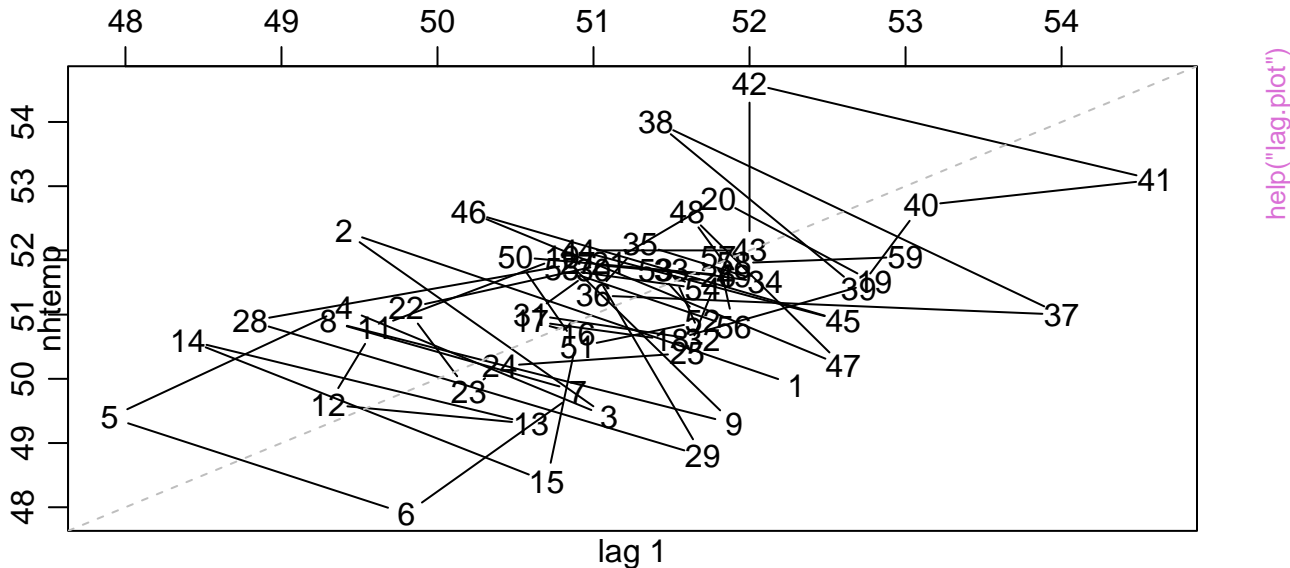
# Average Temperatures in New Haven



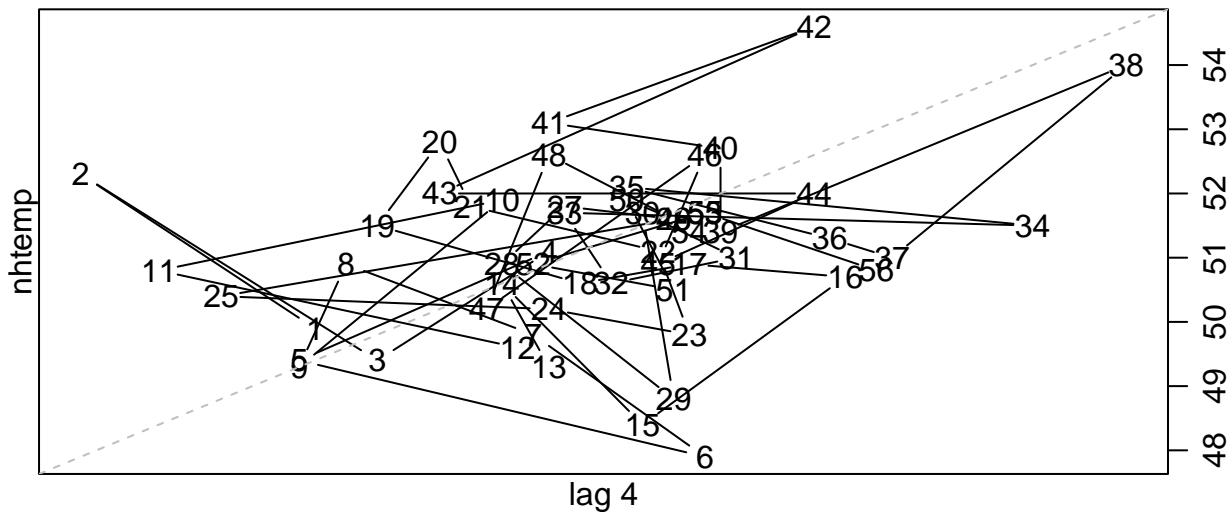
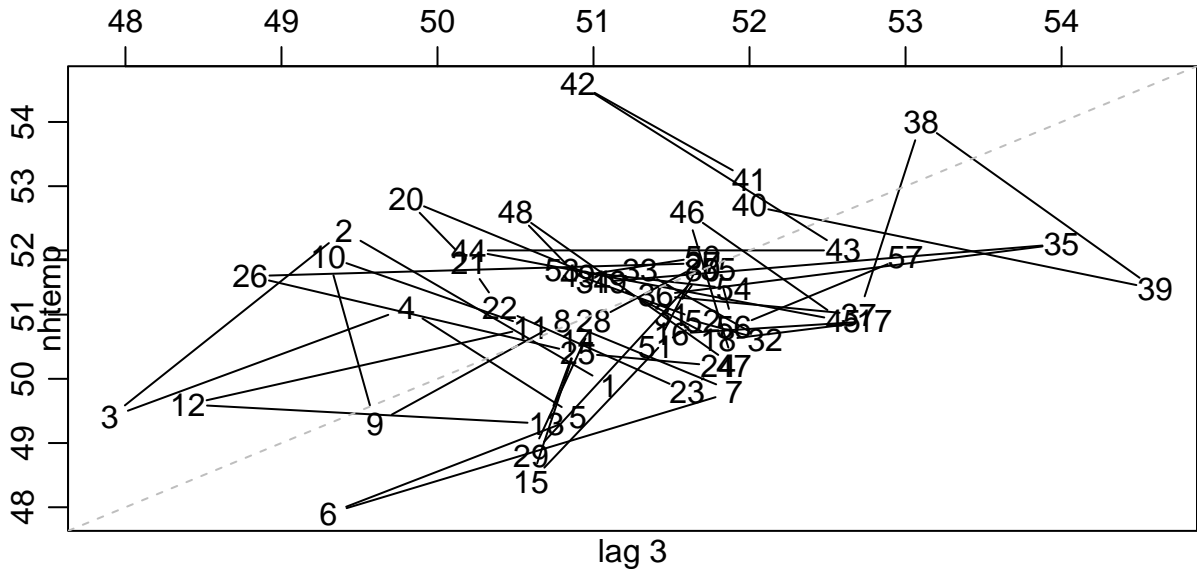
[help\("lag.plot"\)](#)



# New Haven Temperatures

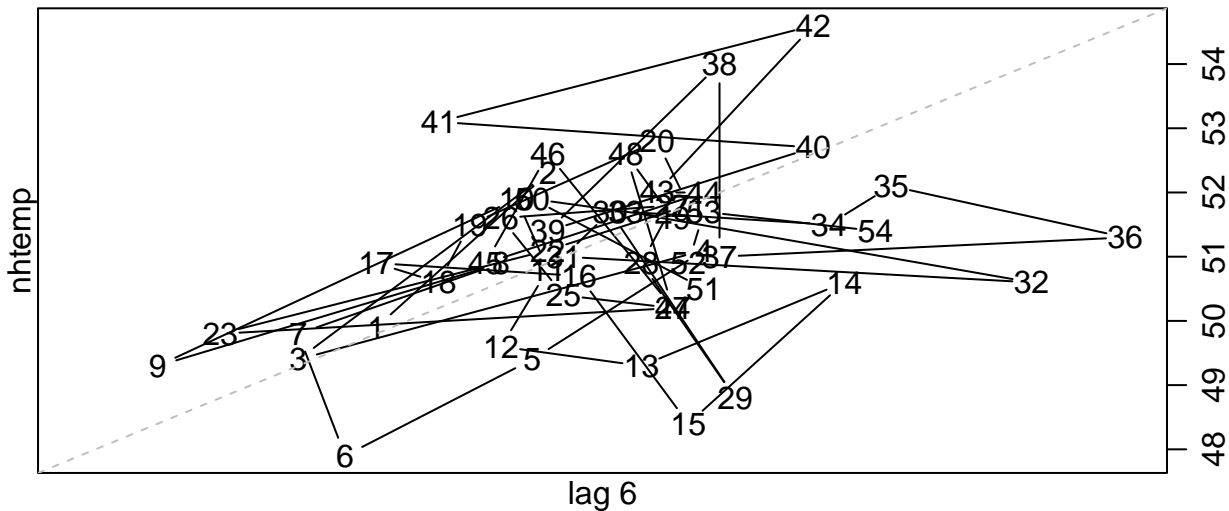
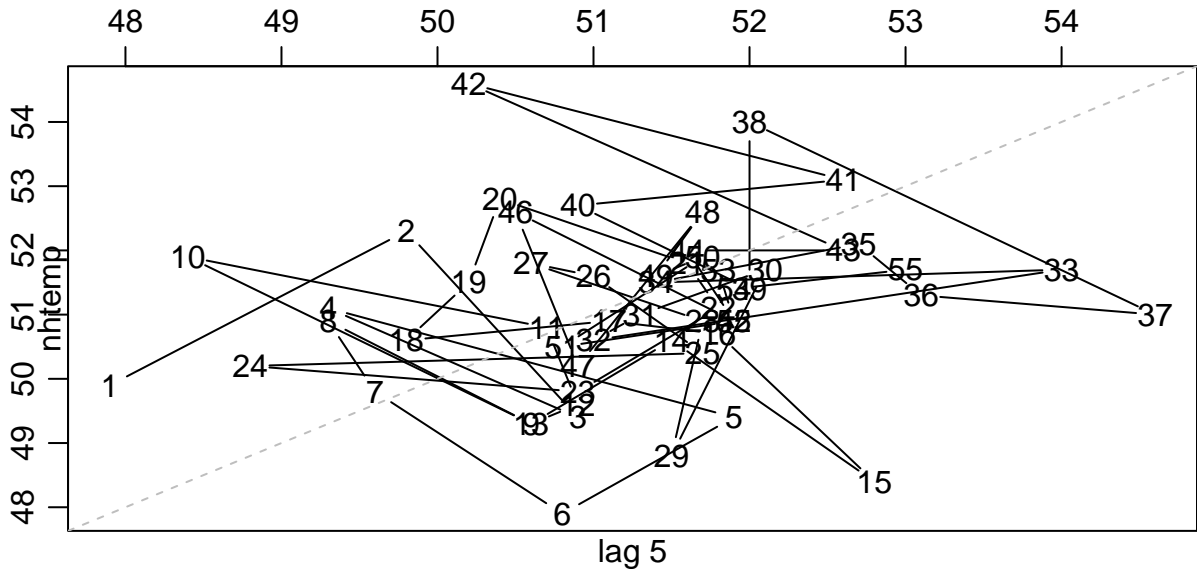


# New Haven Temperatures

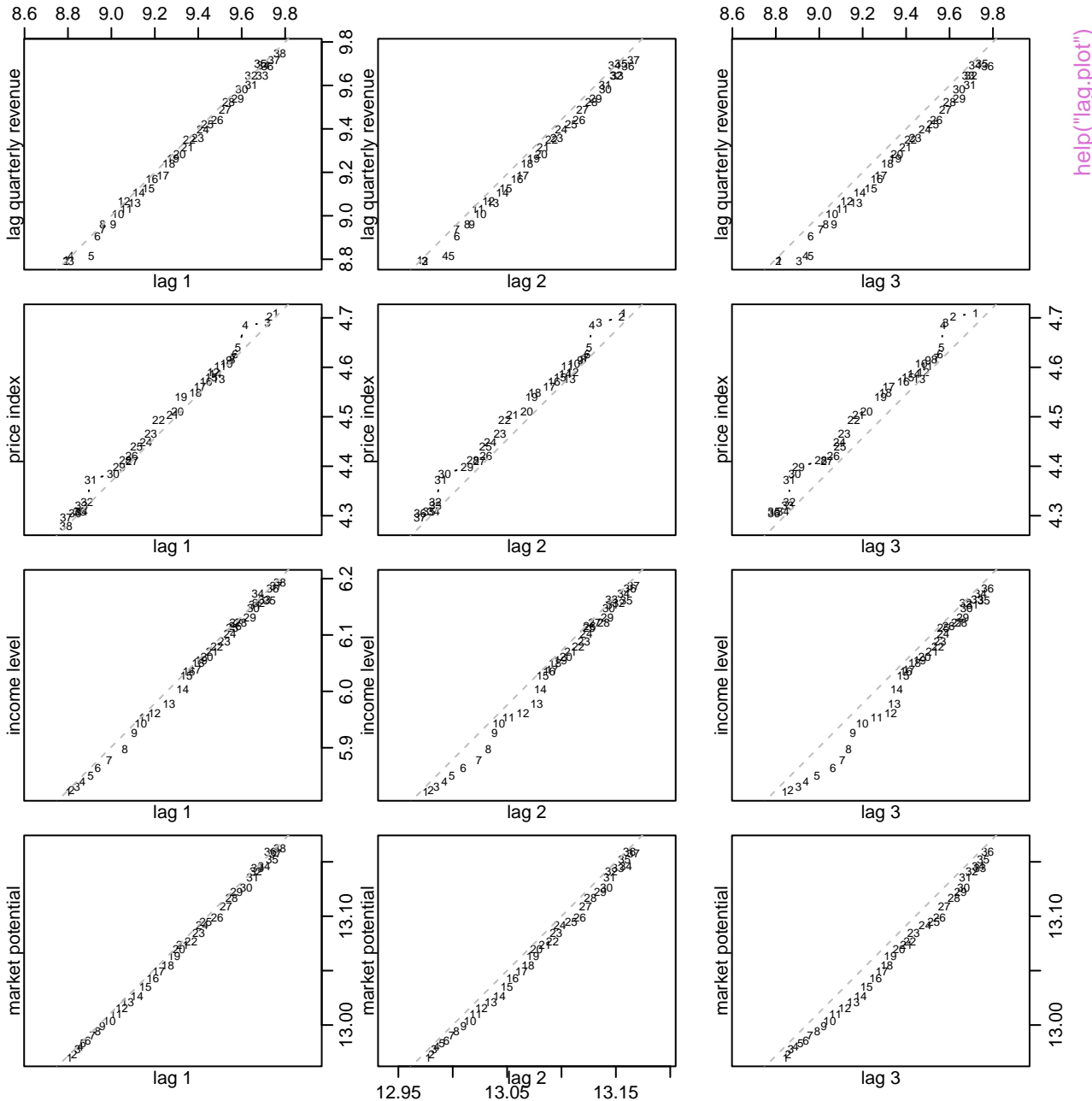


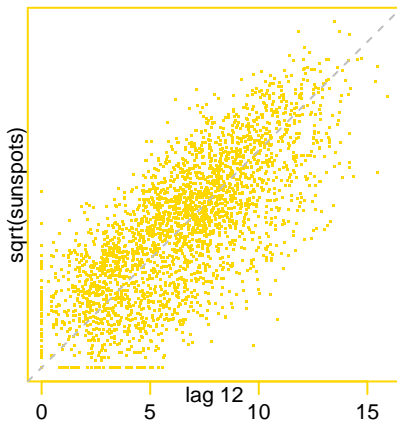
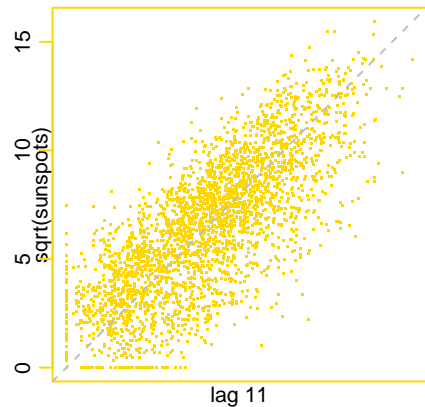
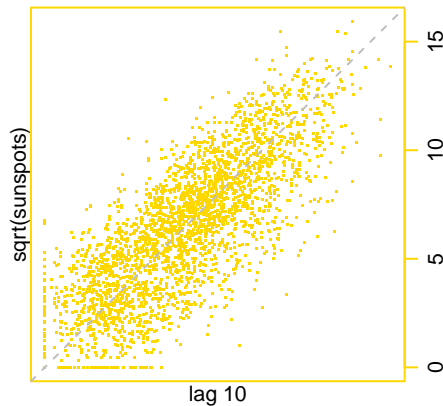
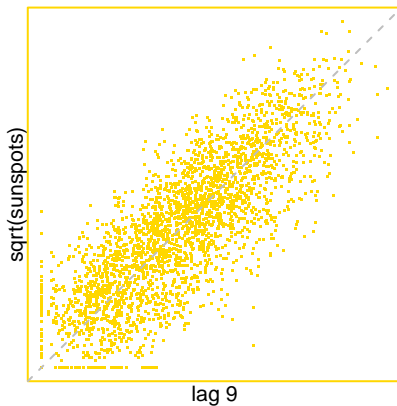
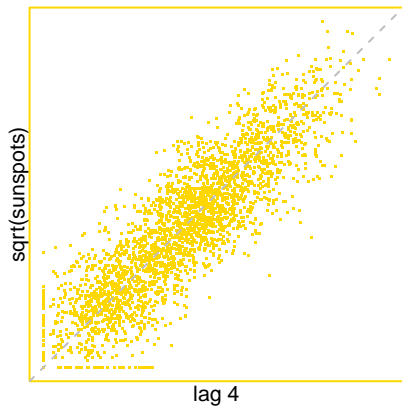
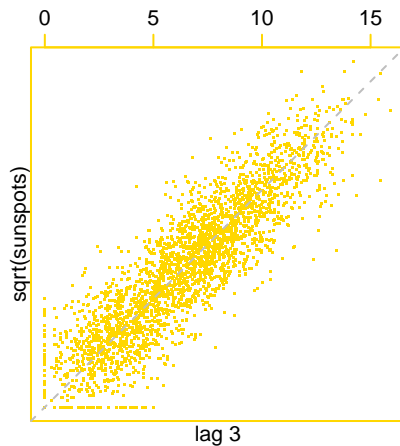
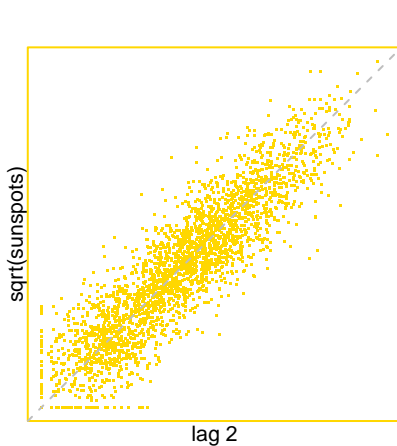
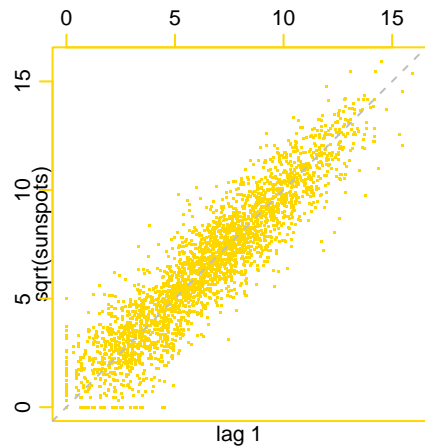
[help\("lag.plot"\)](#)

# New Haven Temperatures

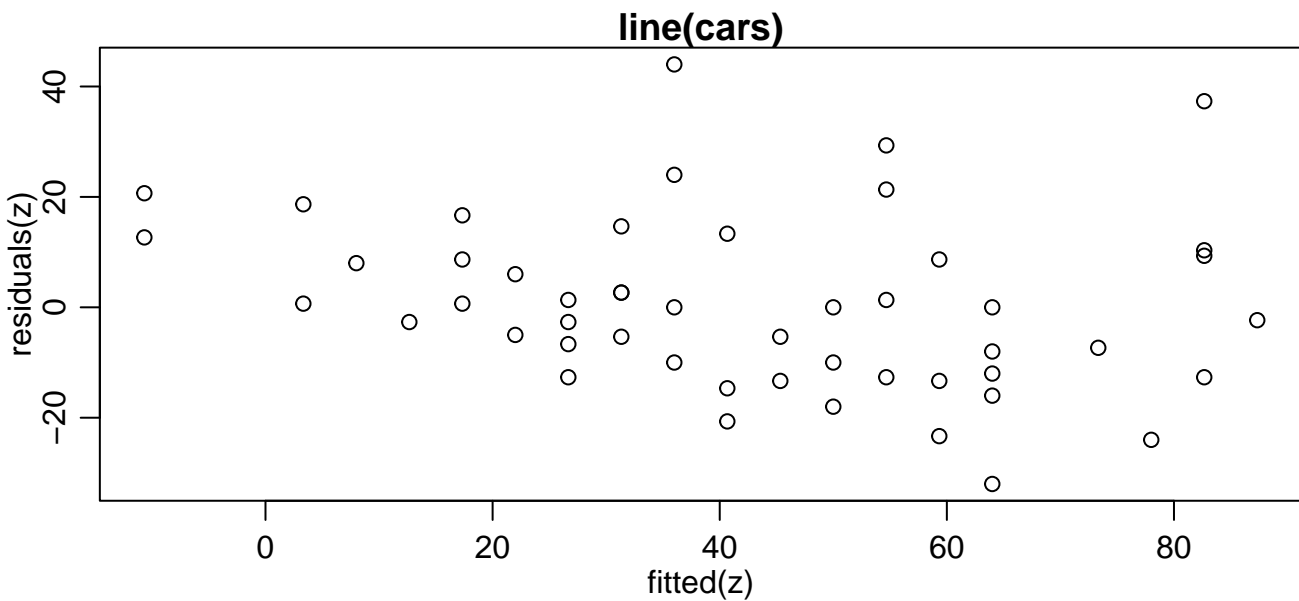
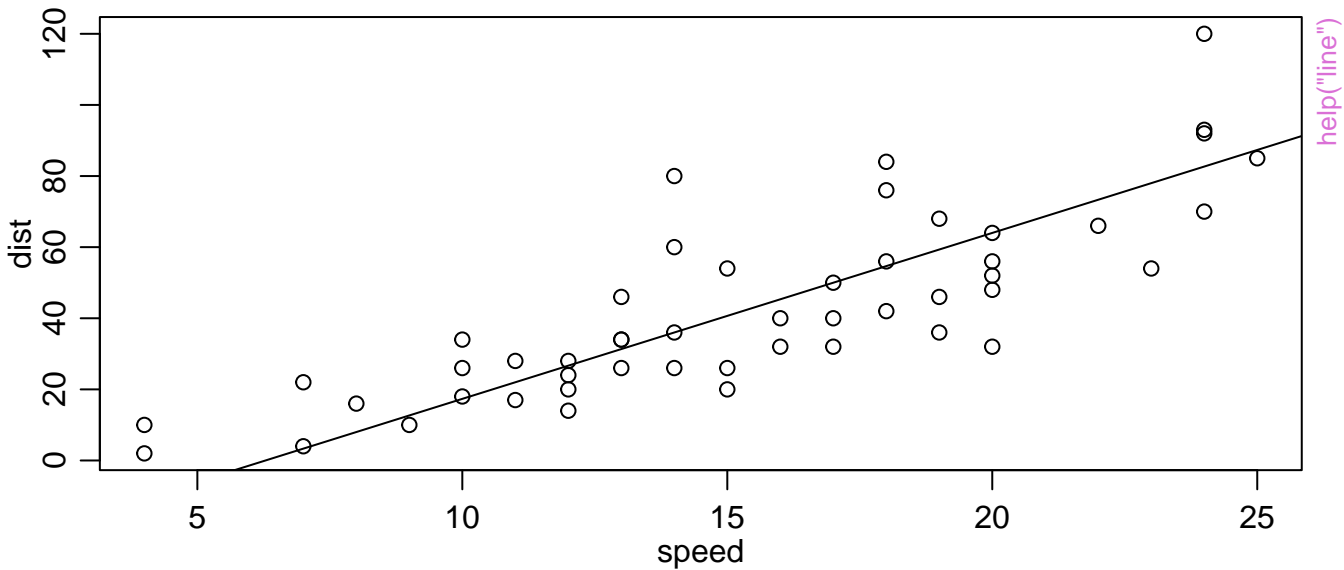


[help\("lag.plot"\)](#)



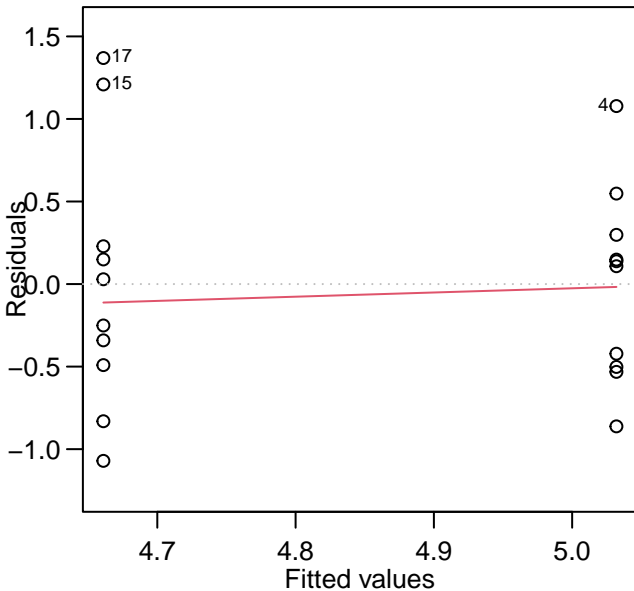


help("lag.plot")

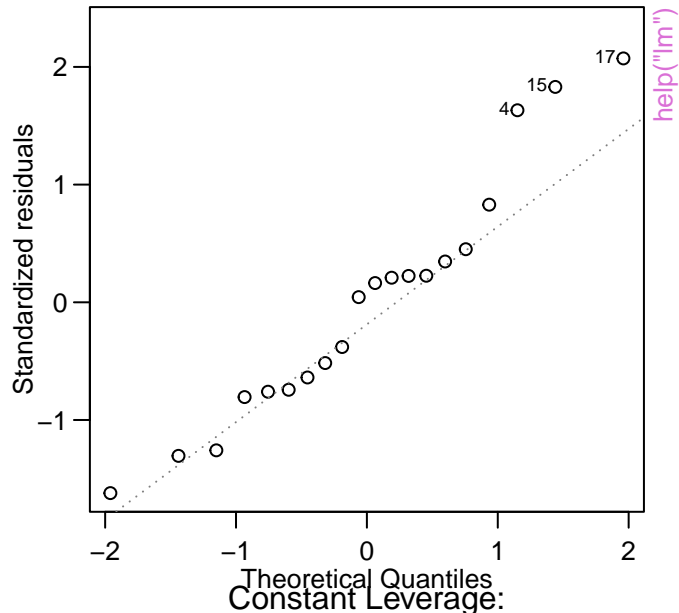


lm(weight ~ group)

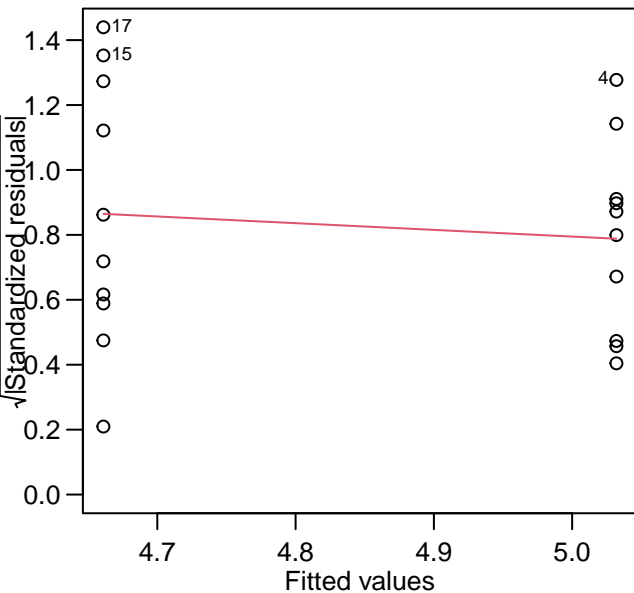
Residuals vs Fitted



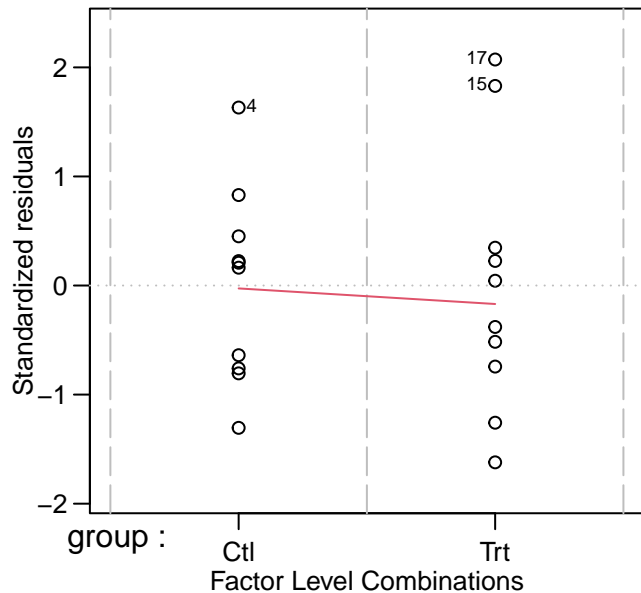
Q-Q Residuals



Scale-Location

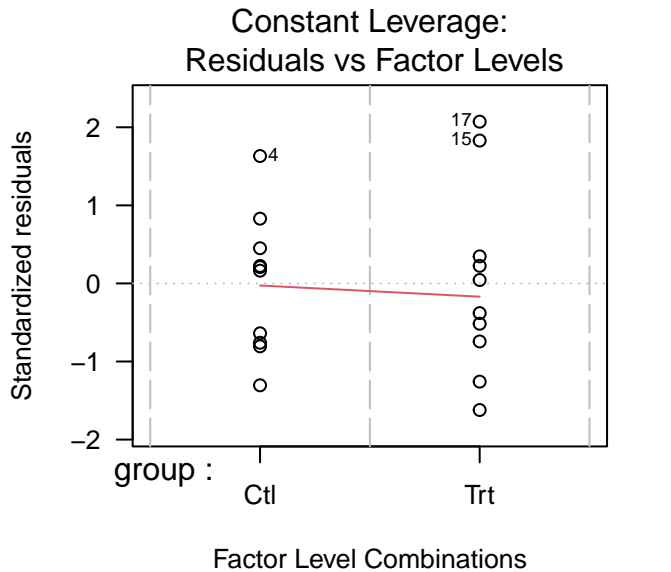
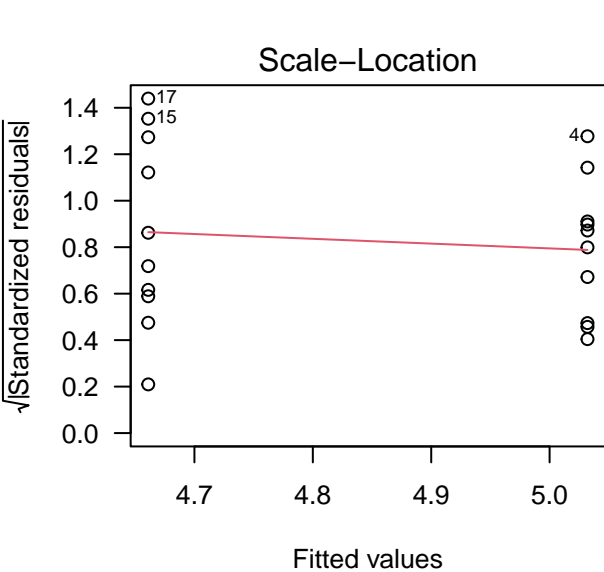
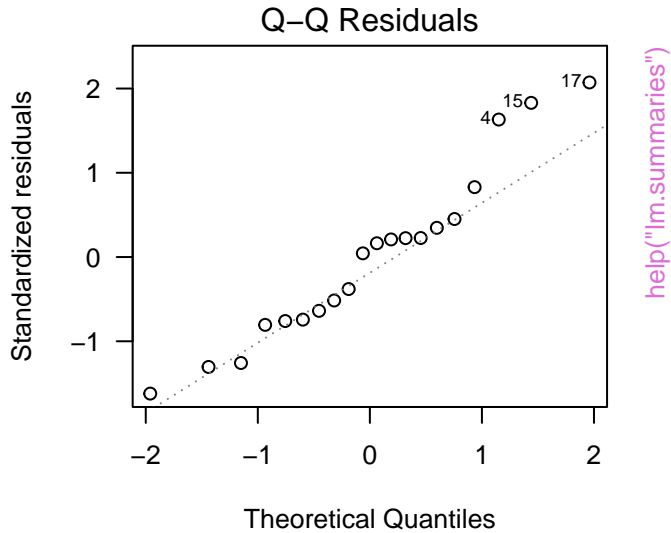
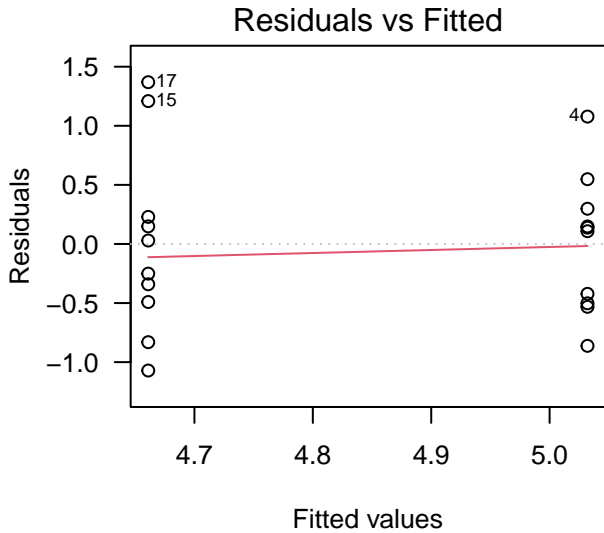


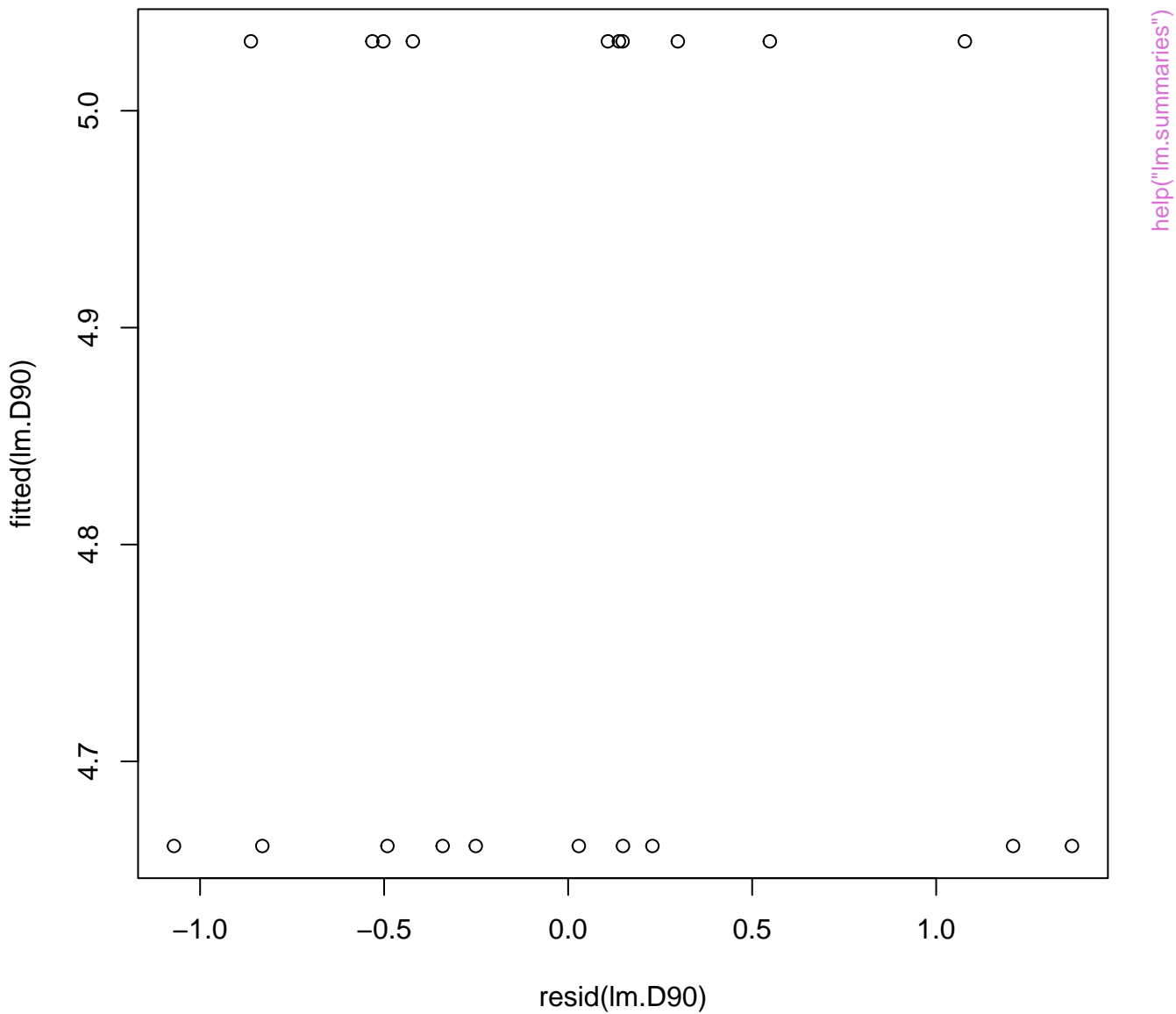
Residuals vs Factor Levels



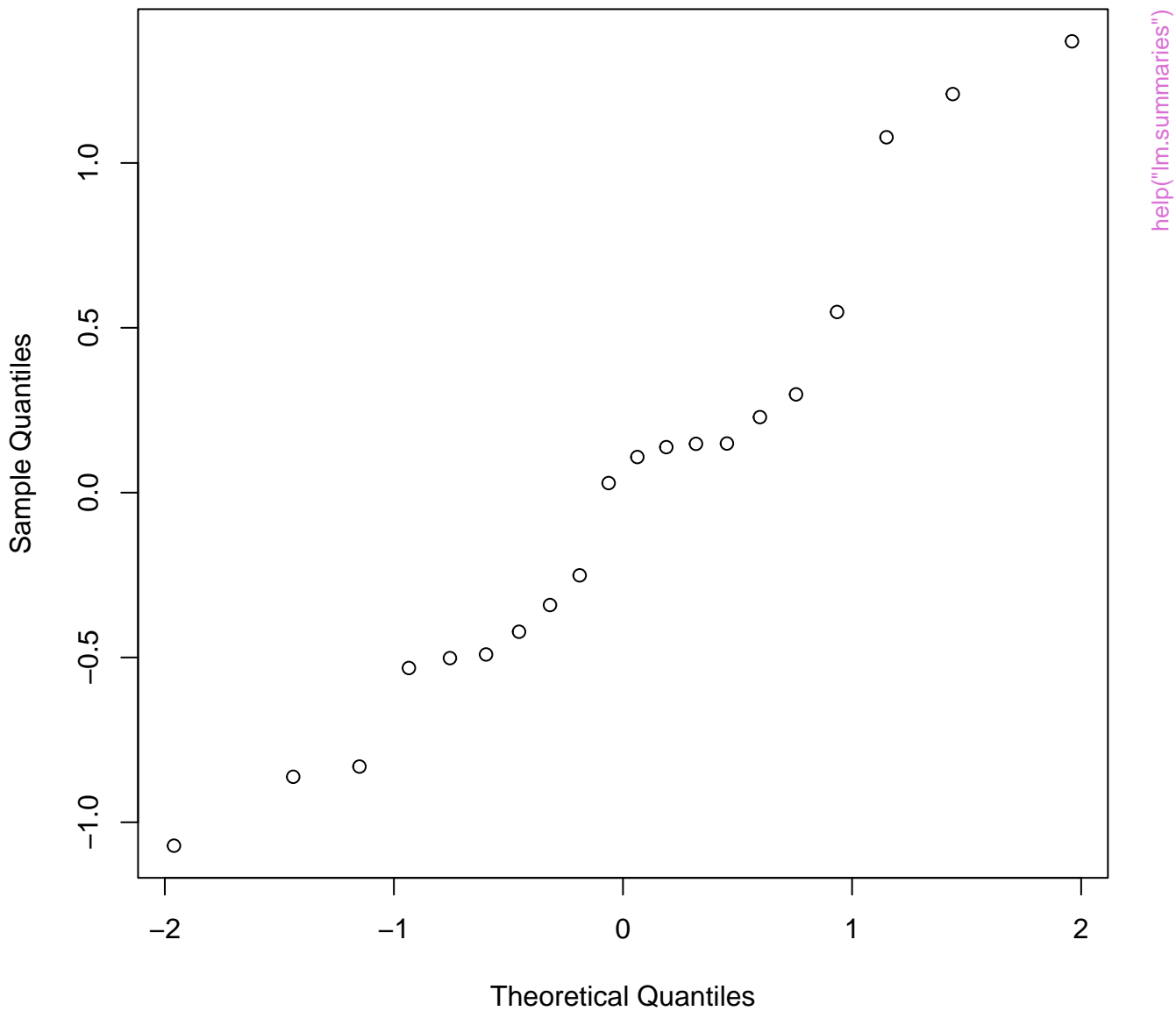


lm(weight ~ group)



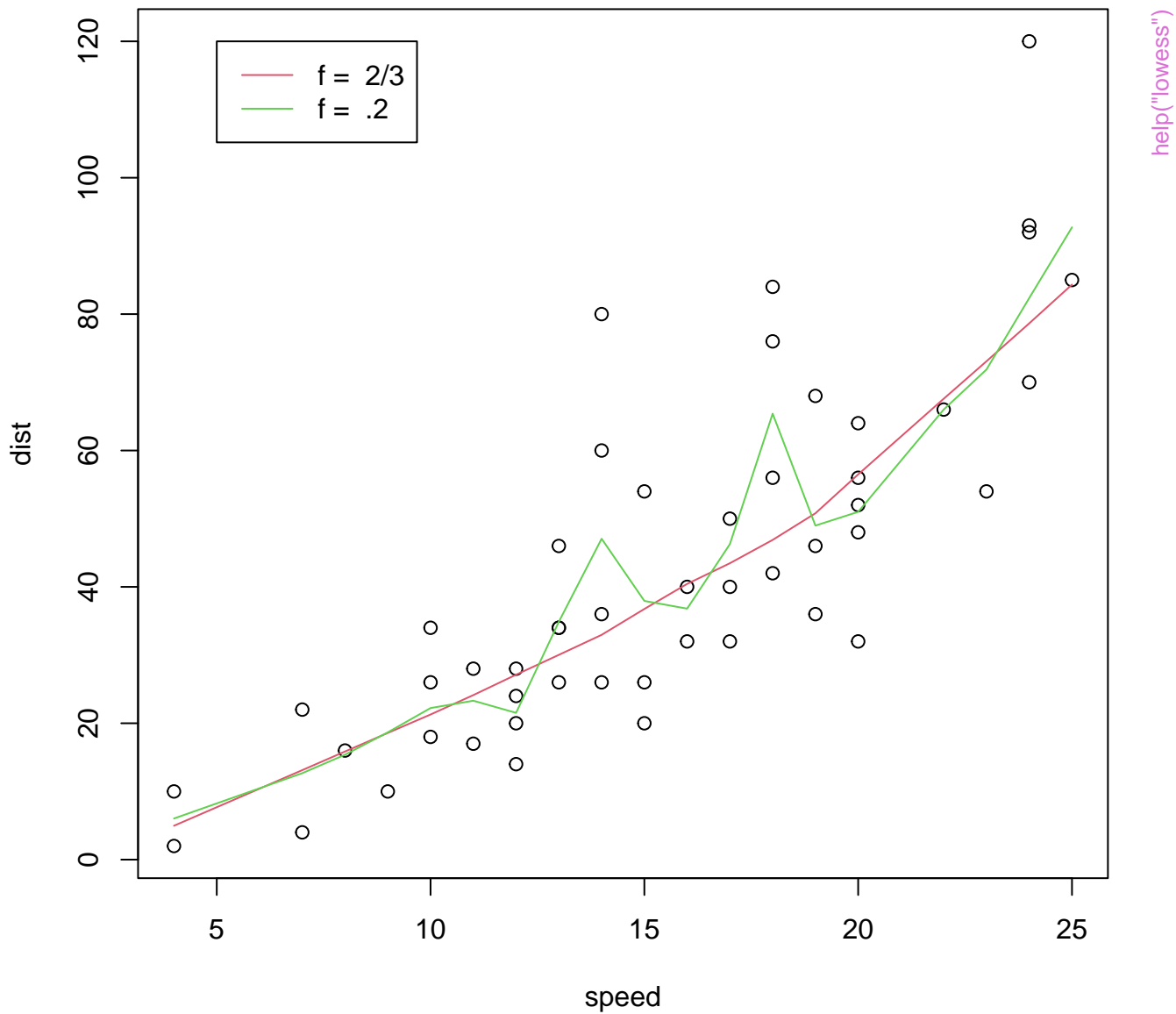


Normal Q-Q Plot

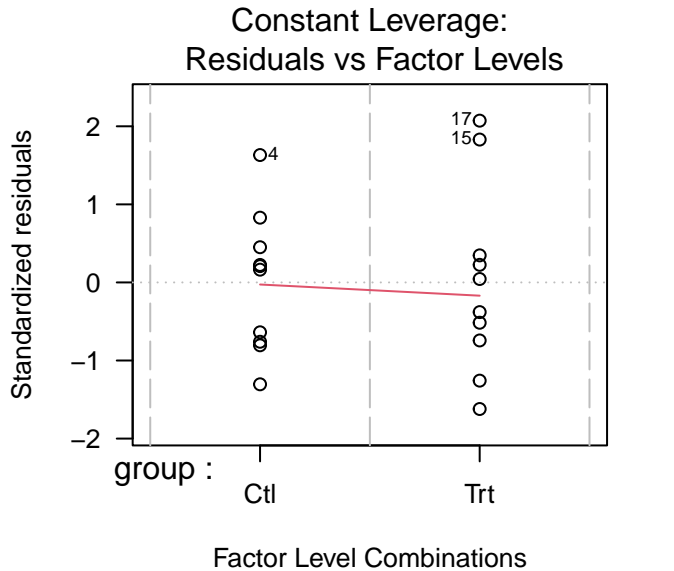
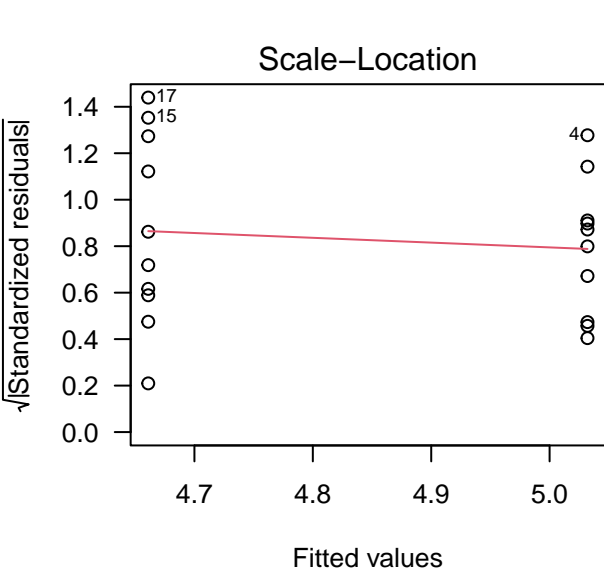
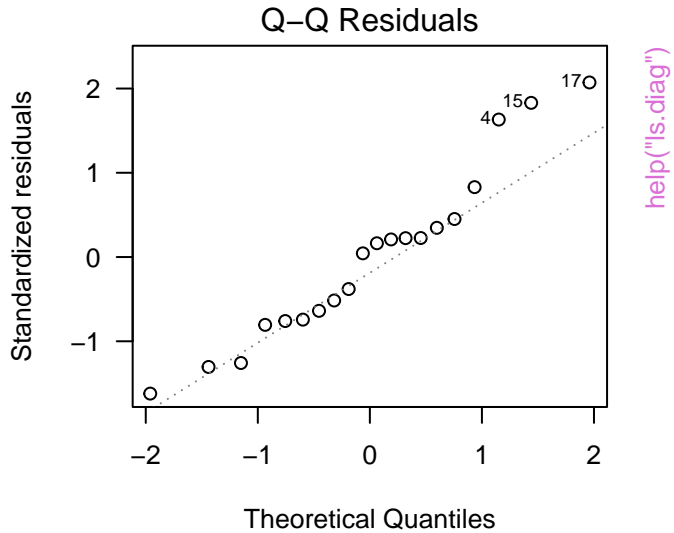
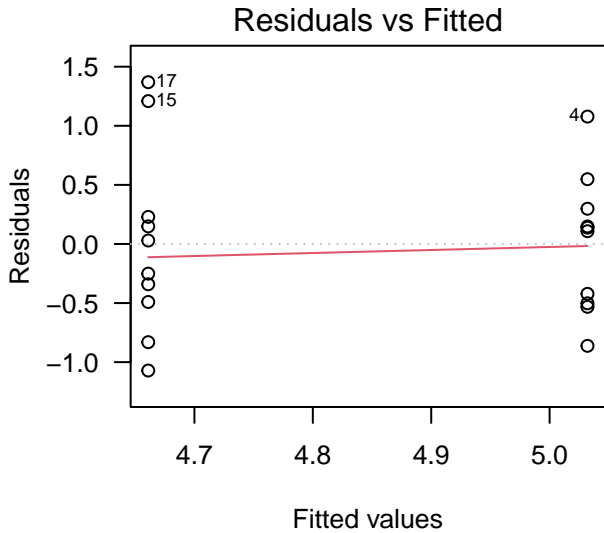


[help\("lm.summaries"\)](#)

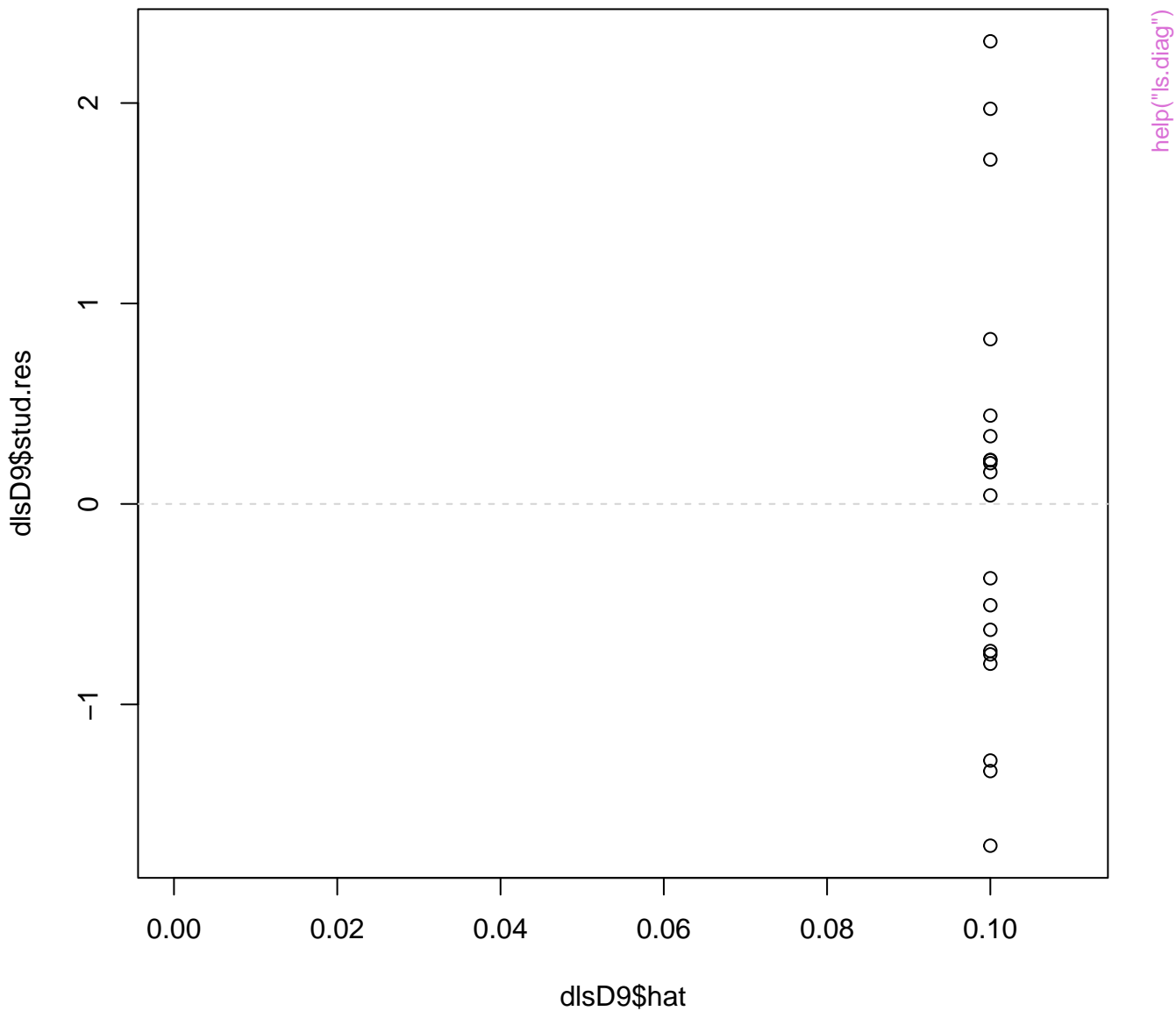
# lowess(cars)



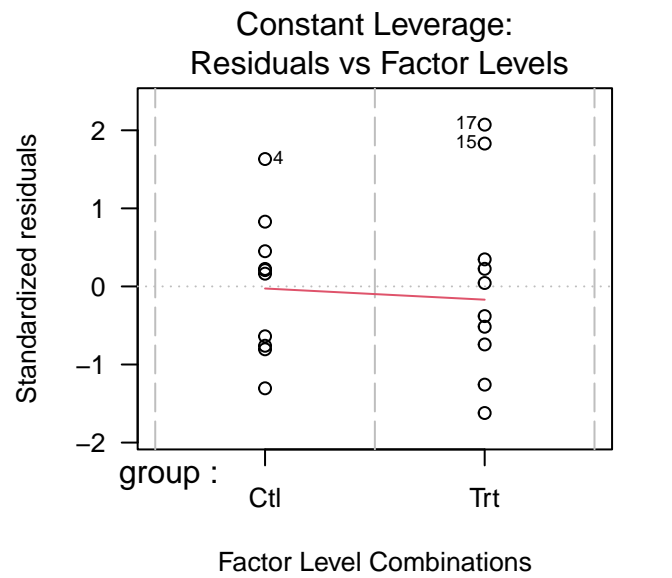
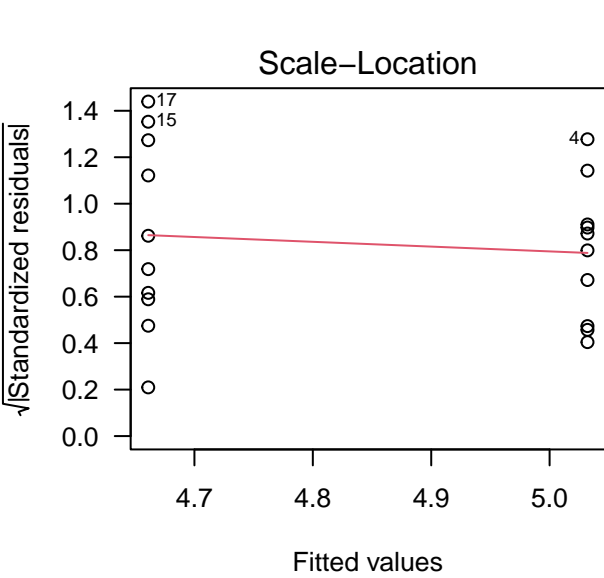
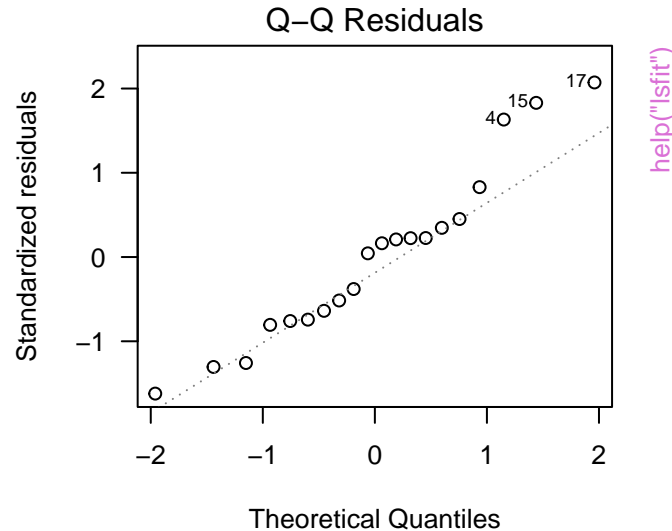
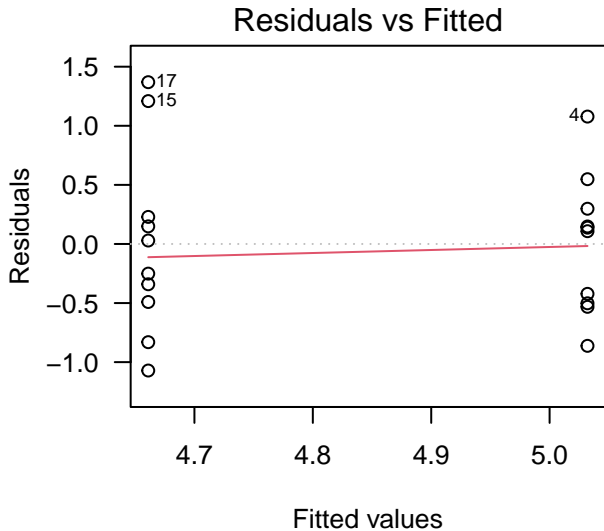
lm(weight ~ group)



help("ls.diag")

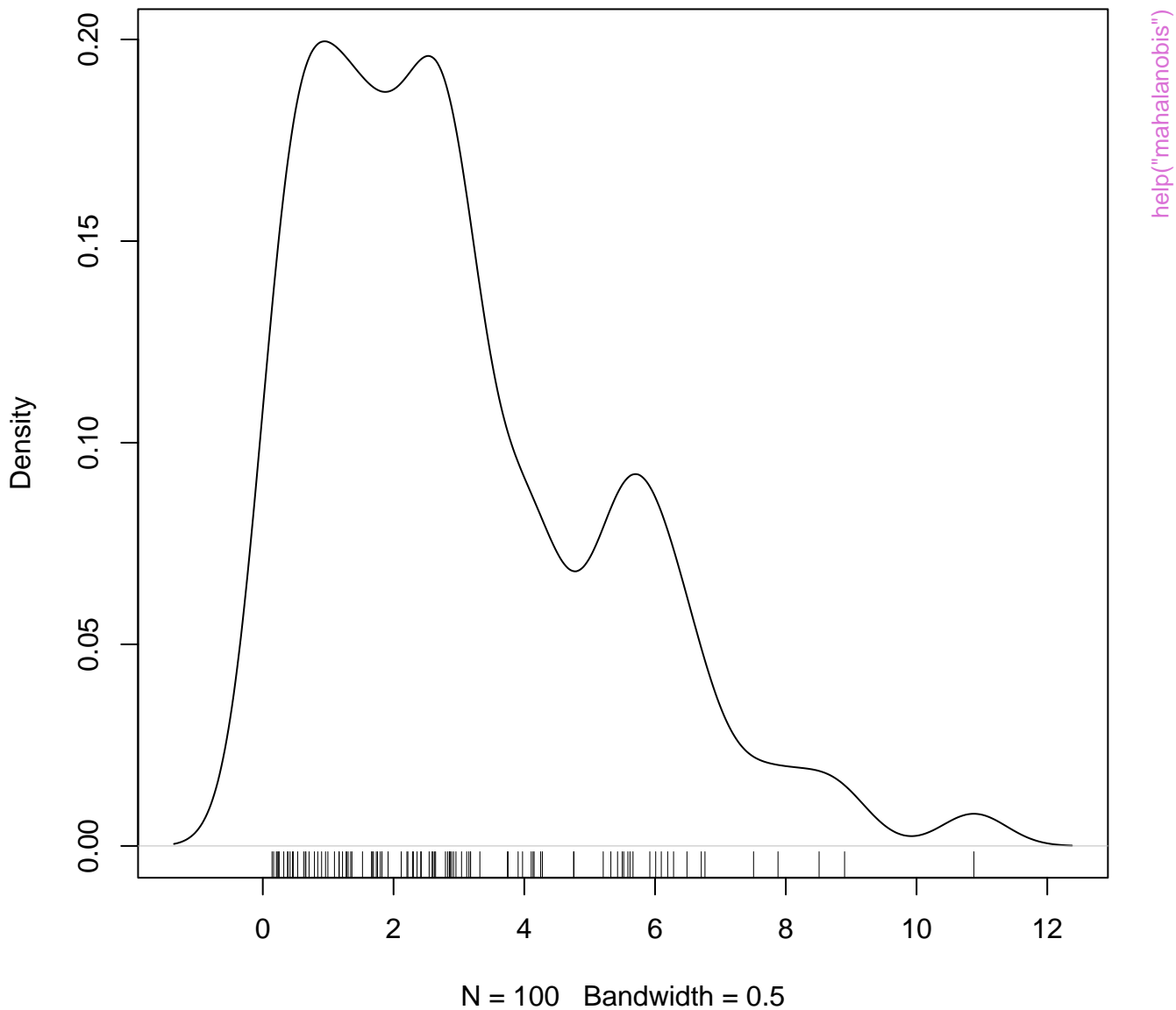


lm(weight ~ group)



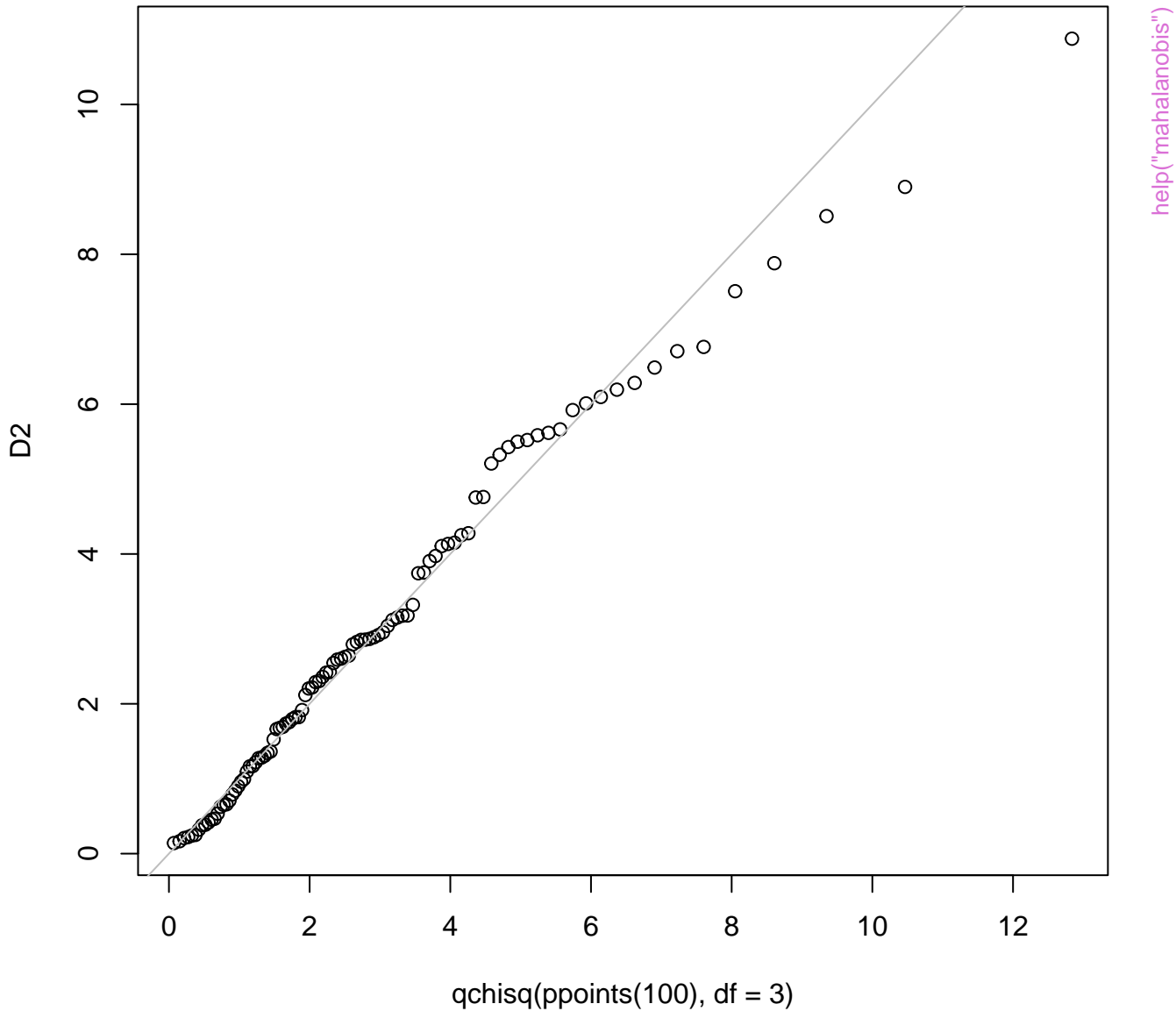
help("lsfit")

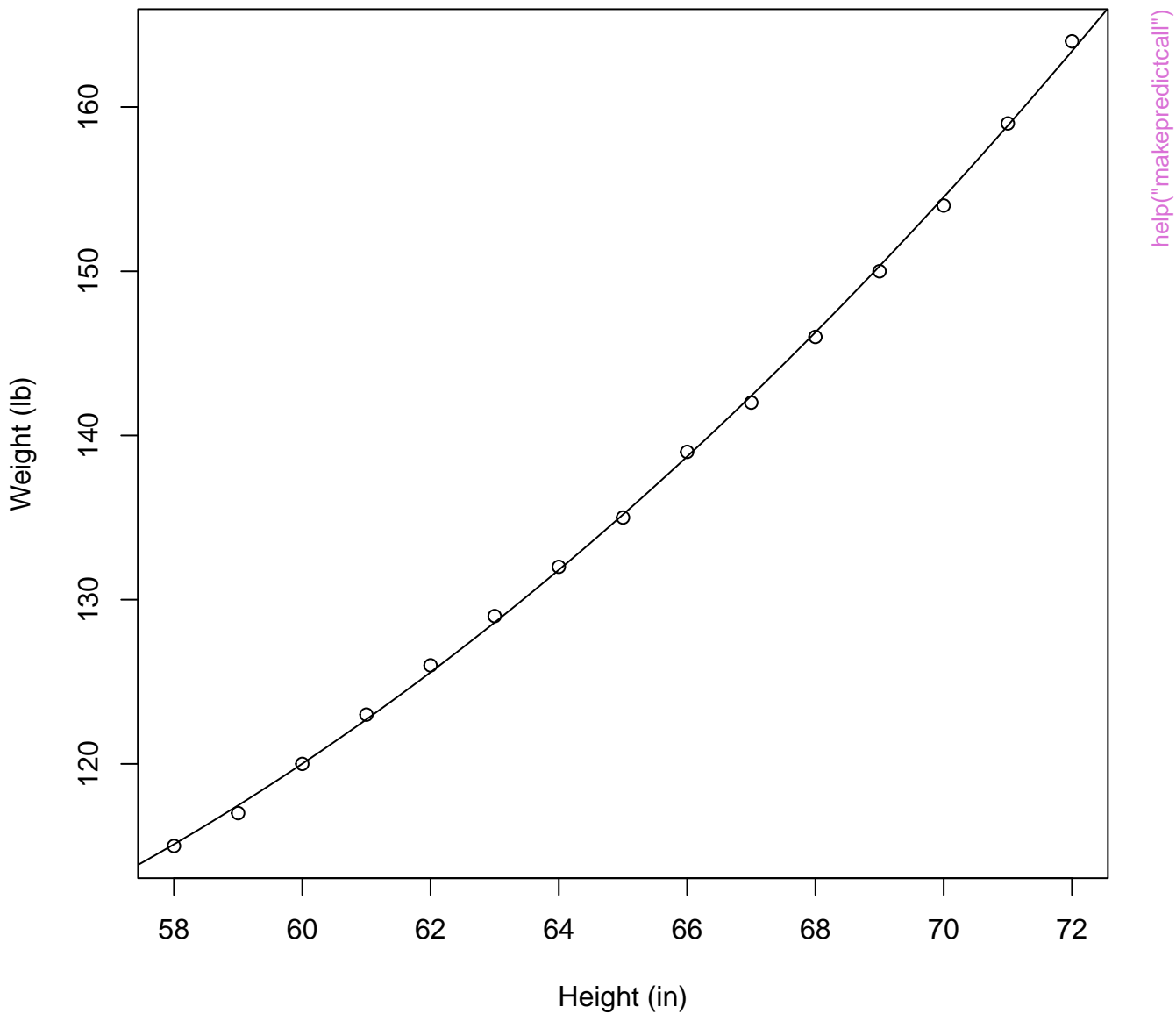
# Squared Mahalanobis distances, n=100, p=3



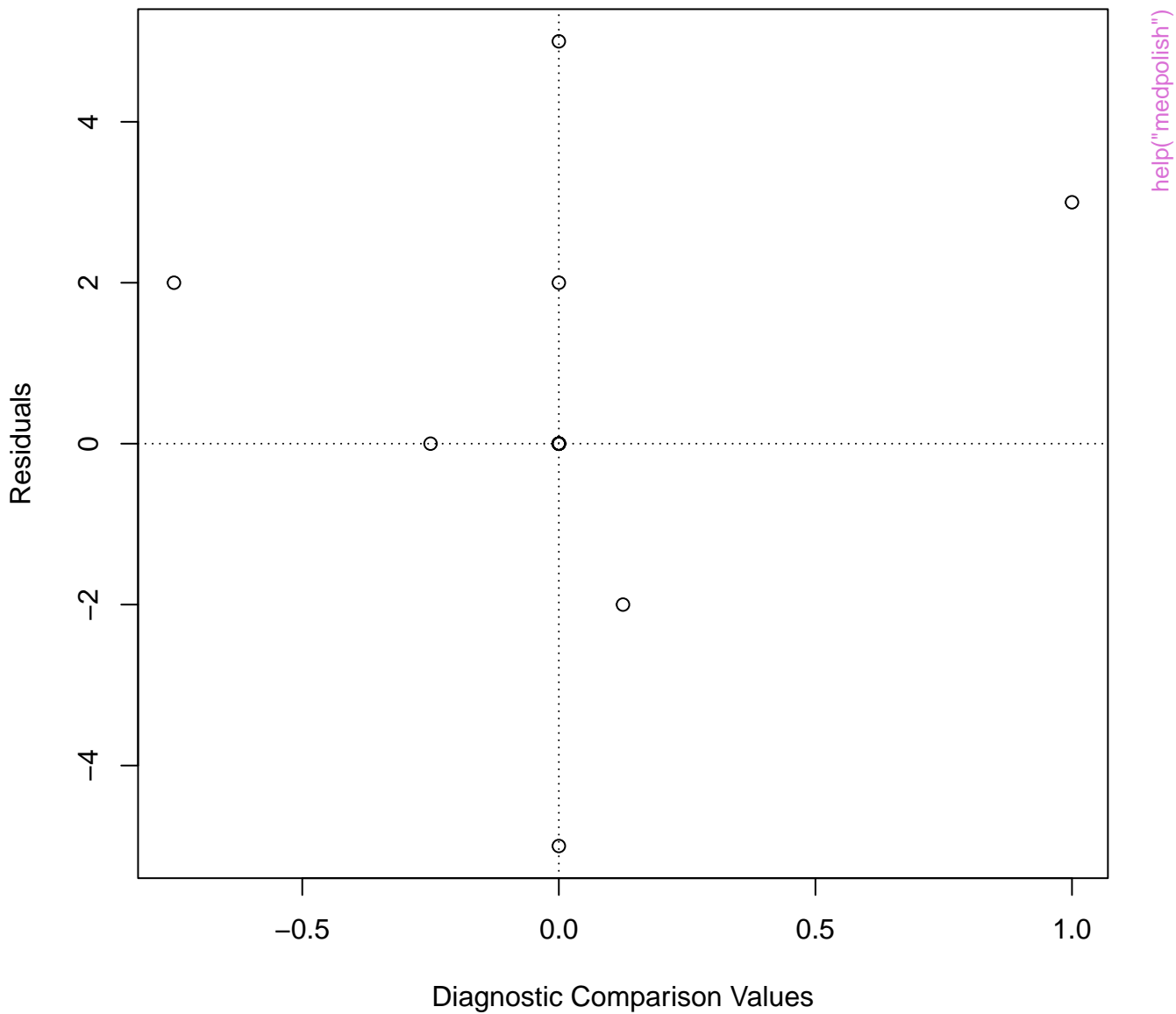


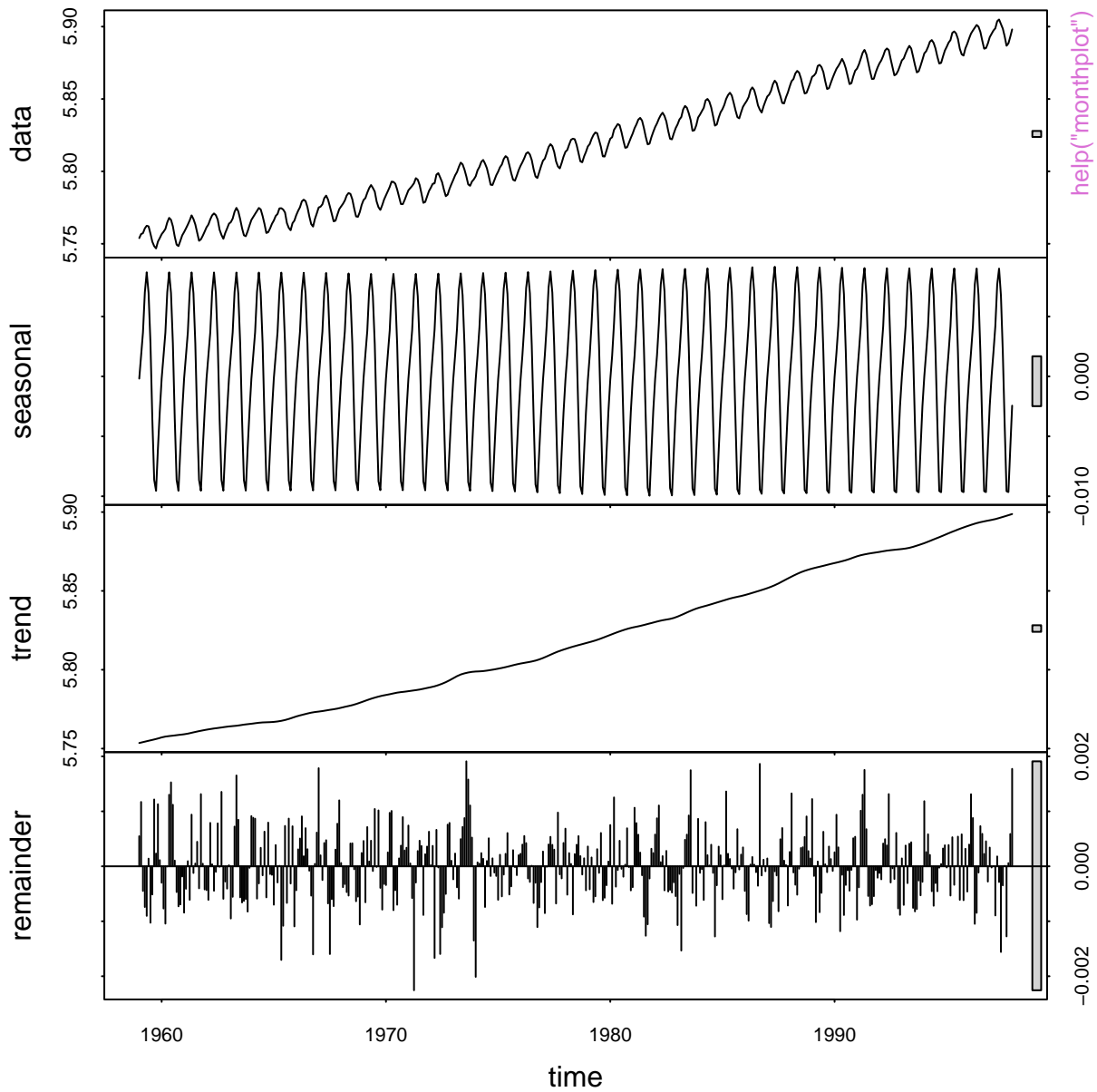
Q-Q plot of Mahalanobis  $D^2$  vs. quantiles of  $\chi^2_3$

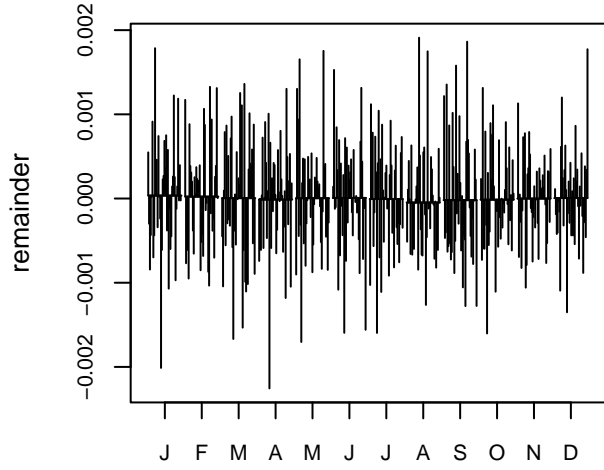
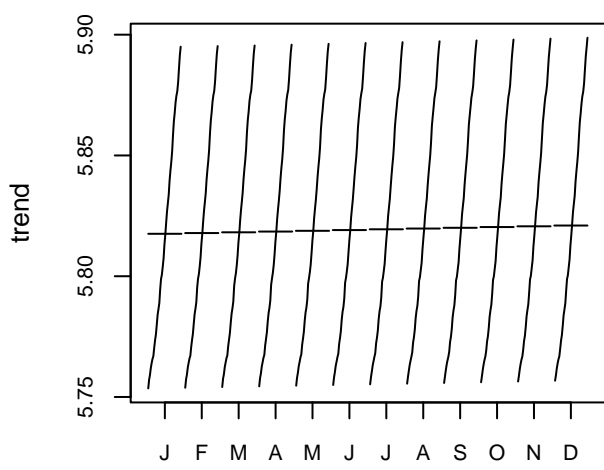
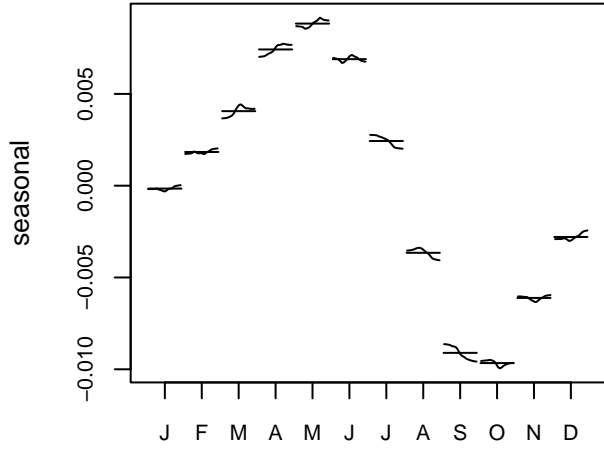
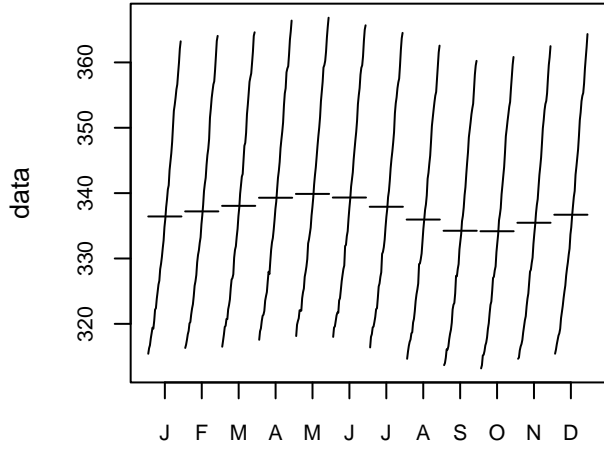




# Tukey Additivity Plot

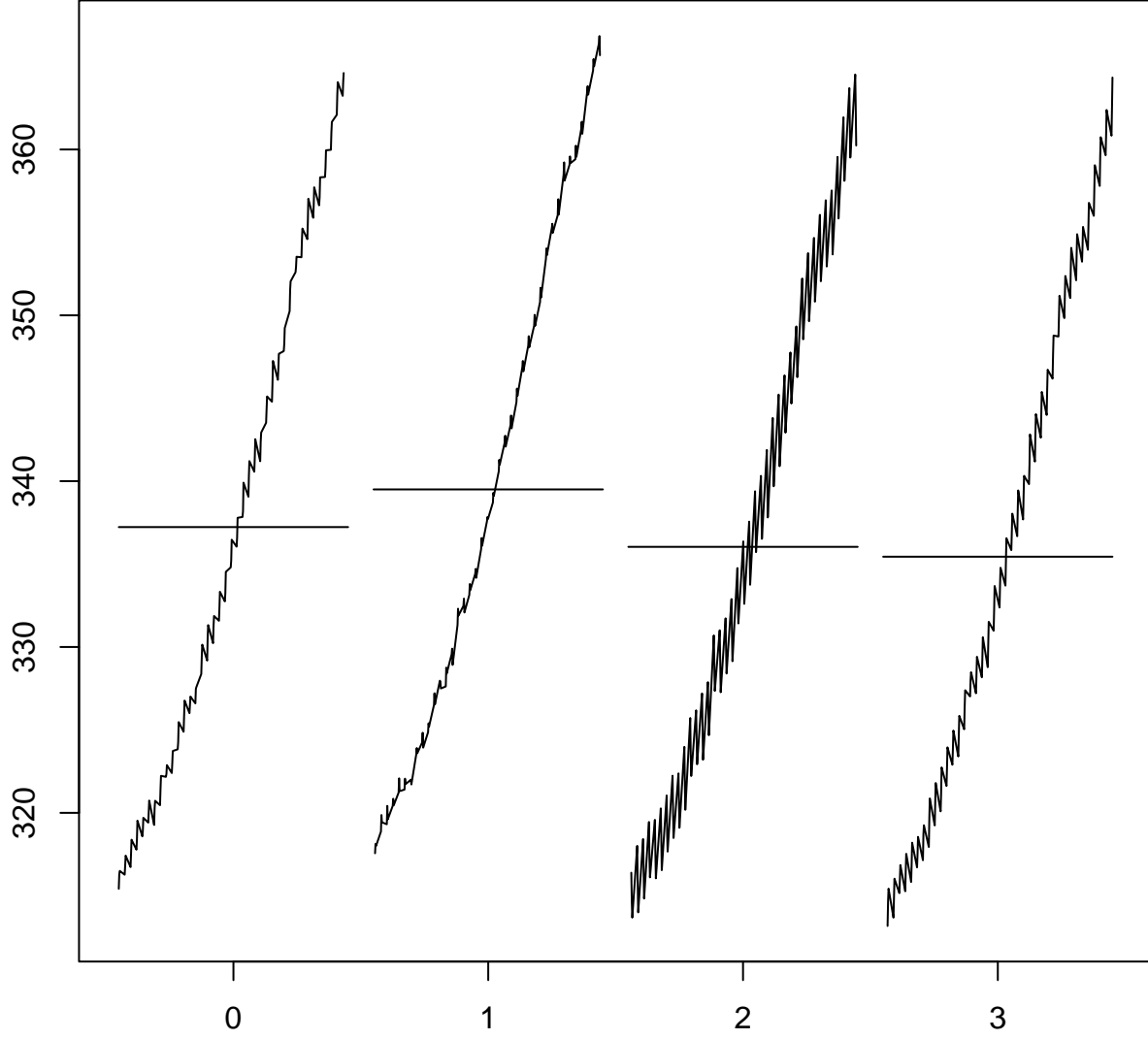




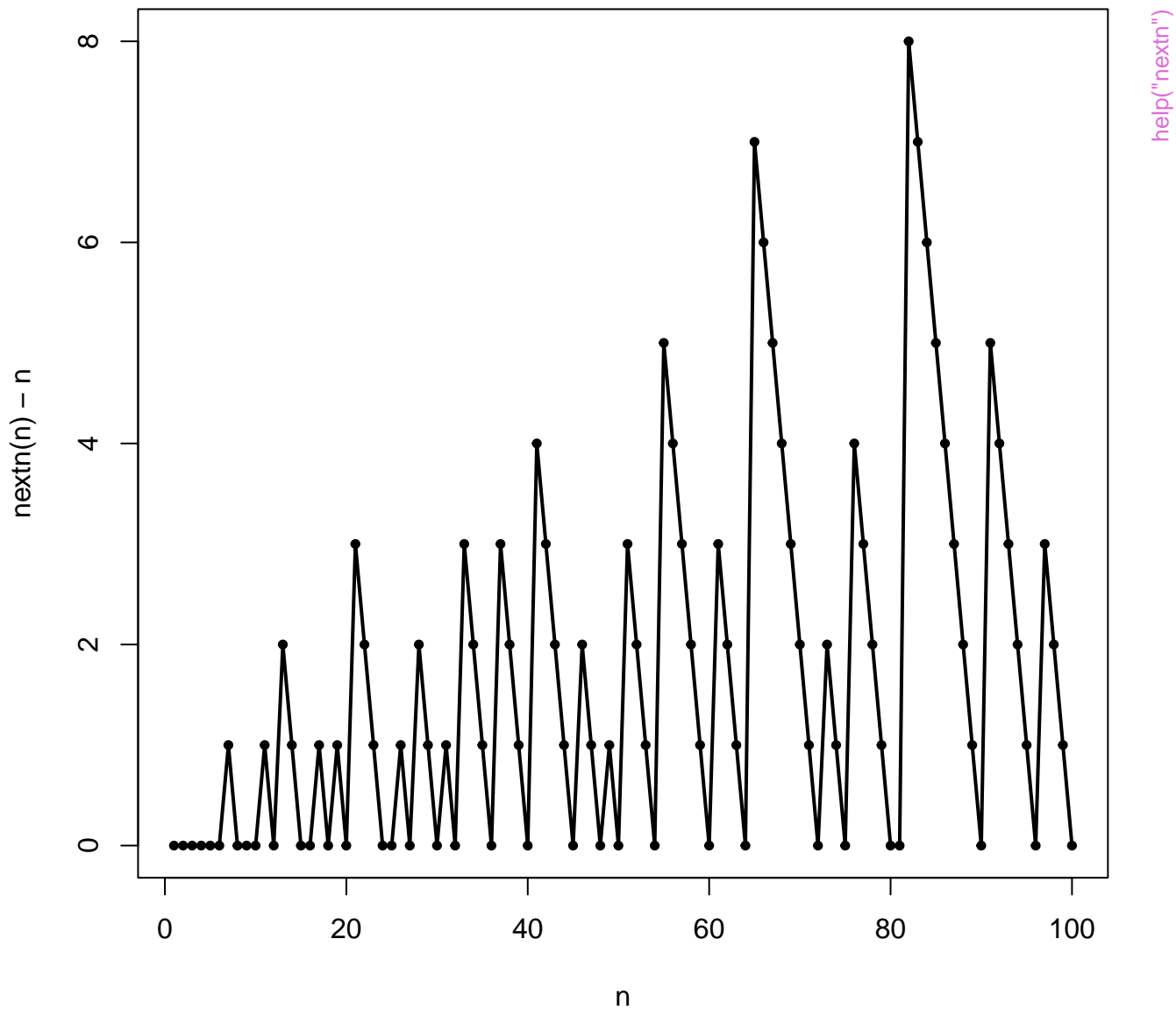


[help\("monthplot"\)](#)

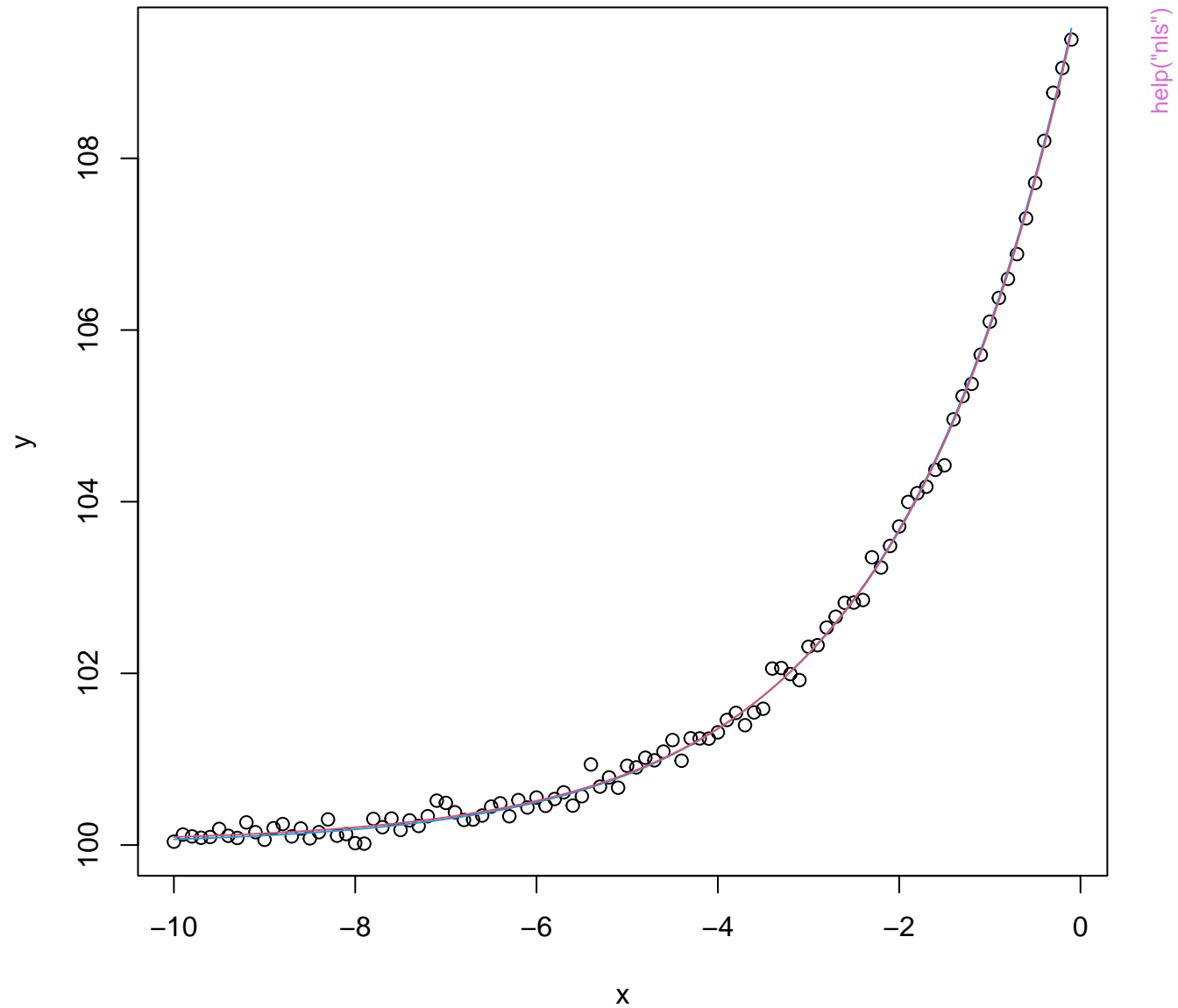
co2



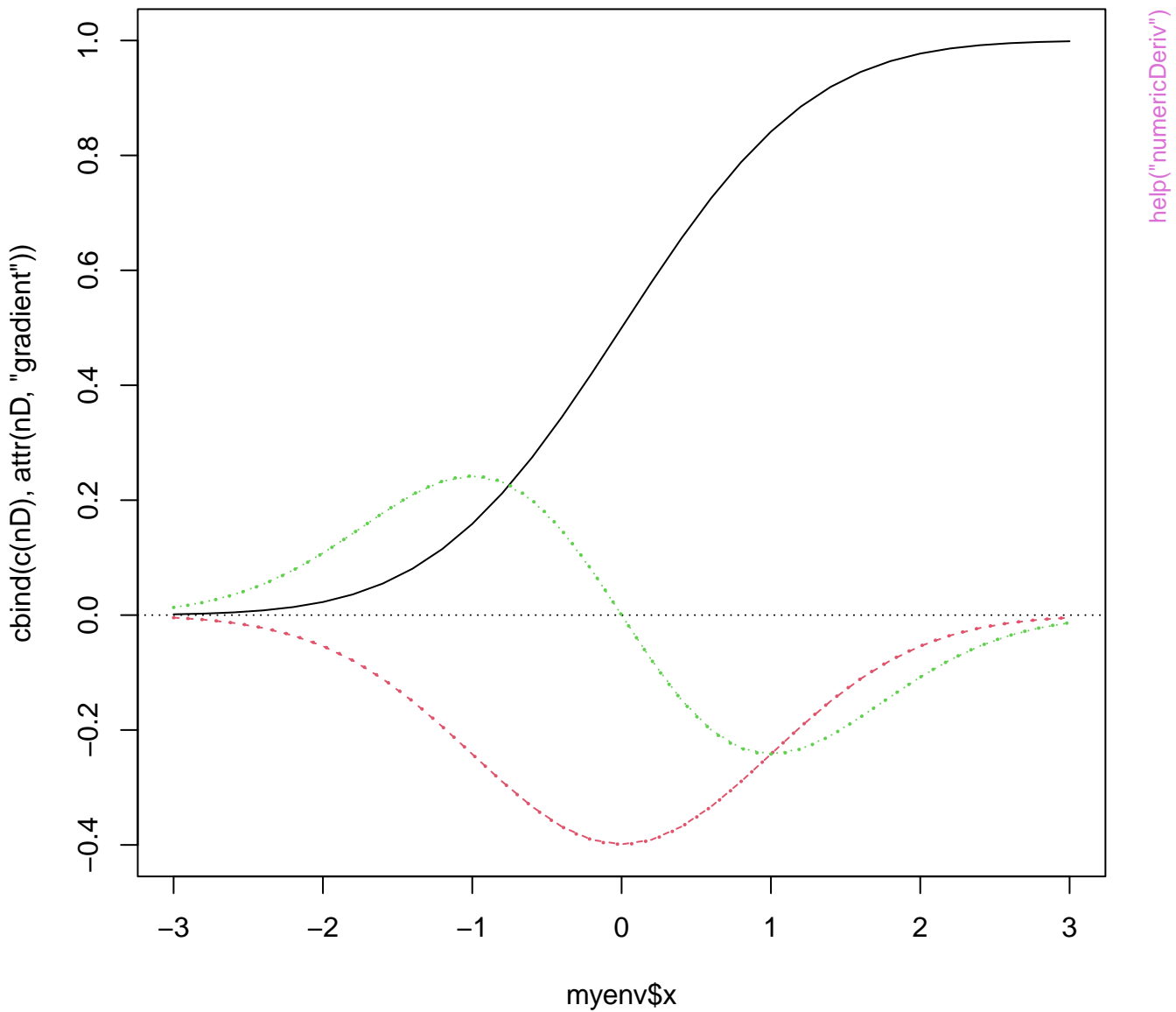
help("monthplot")

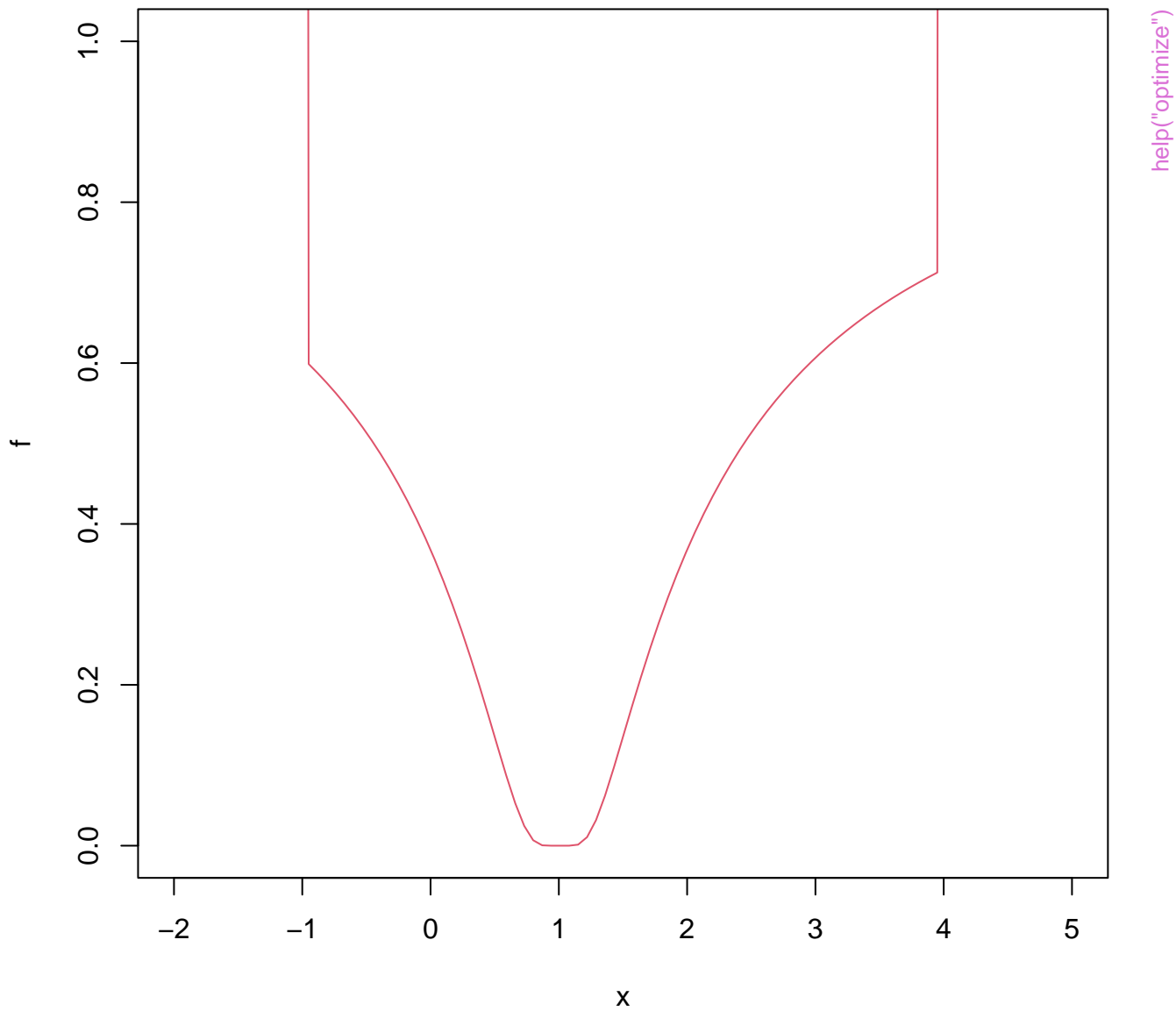


**nls(\*), data, true function and fit, n=100**

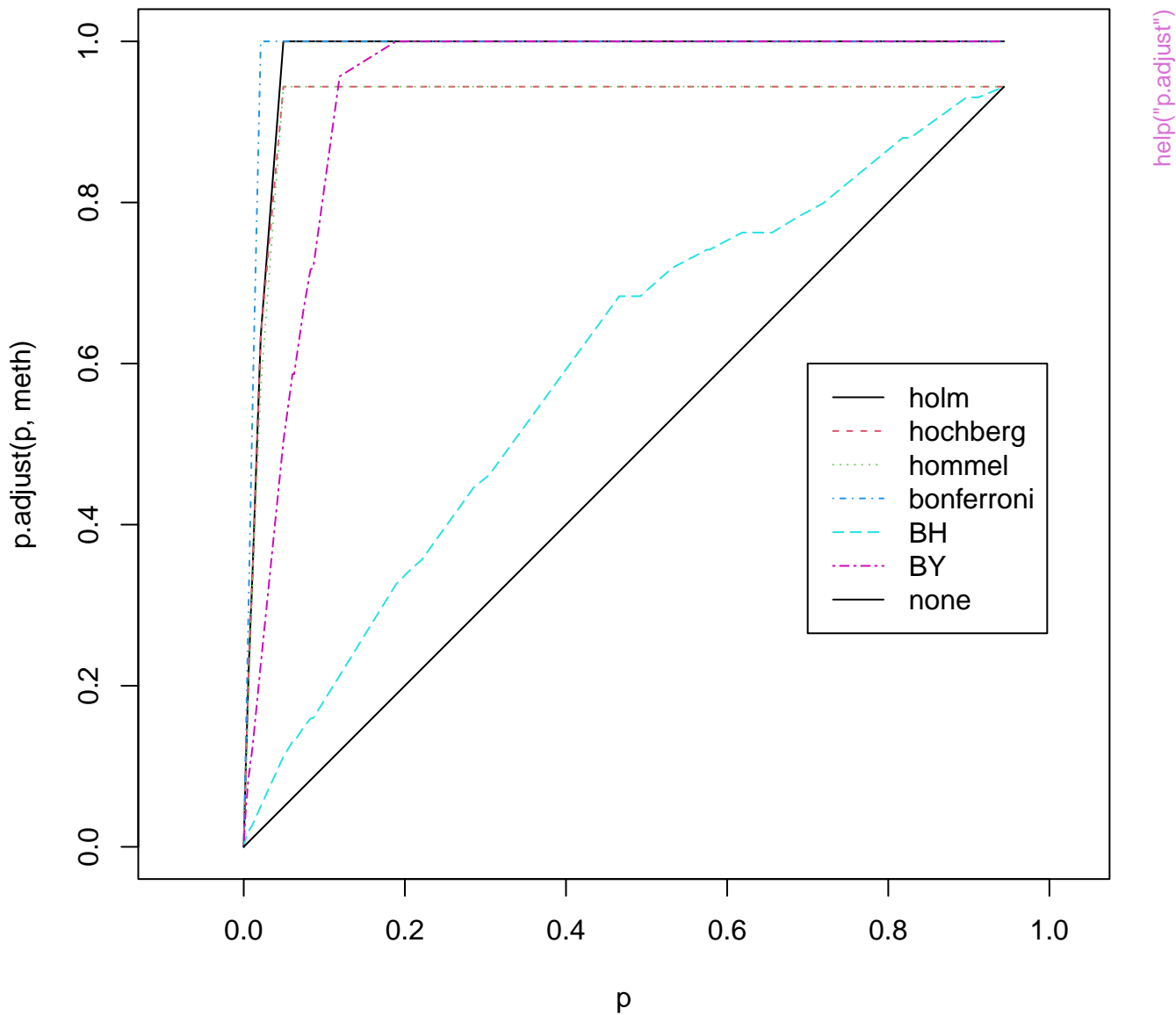




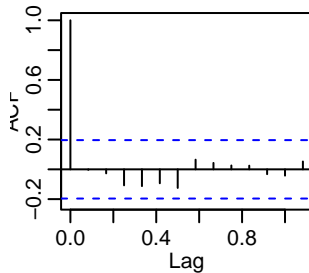




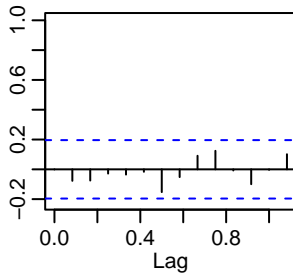
## P-value adjustments



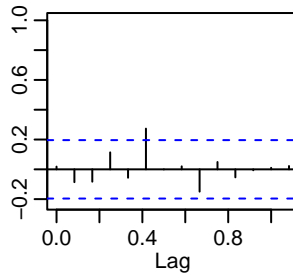
**Series 1**



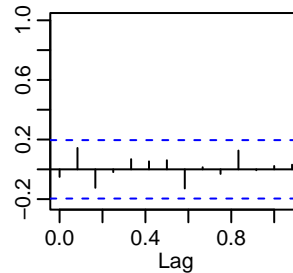
## Srs1 & Srs2



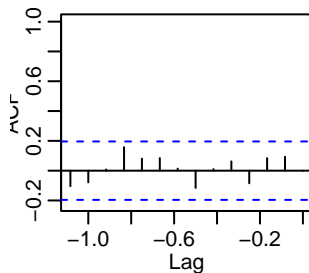
### Srs1 & Srs3



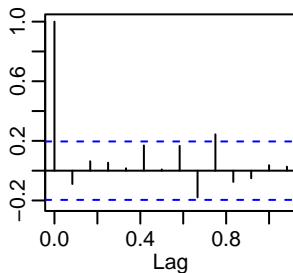
## Srs1 & Srs4



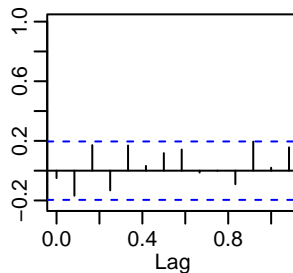
## Srs2 & Srs1



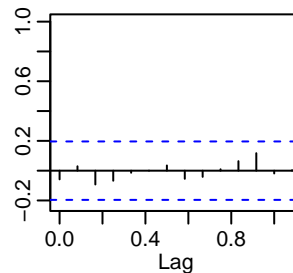
### Series 2



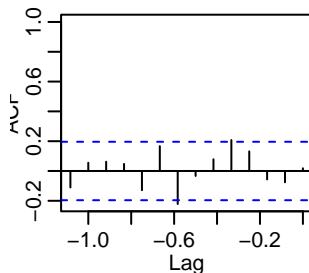
## Srs2 & Srs3



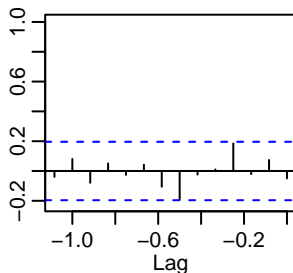
## Srs2 & Srs4



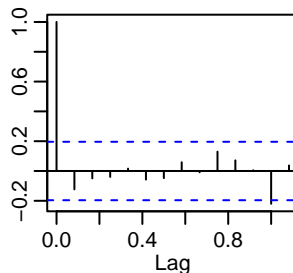
### Srs3 & Srs1



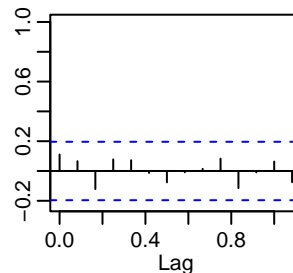
## Srs3 & Srs2



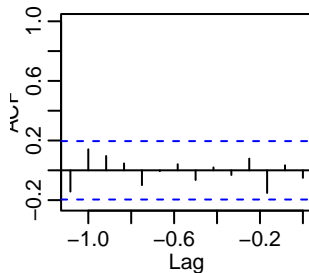
### Series 3



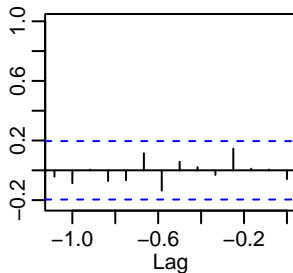
### Srs3 & Srs4



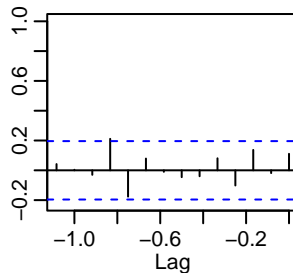
## Srs4 & Srs1



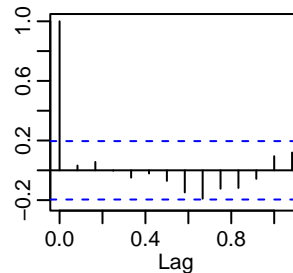
## Srs4 & Srs2

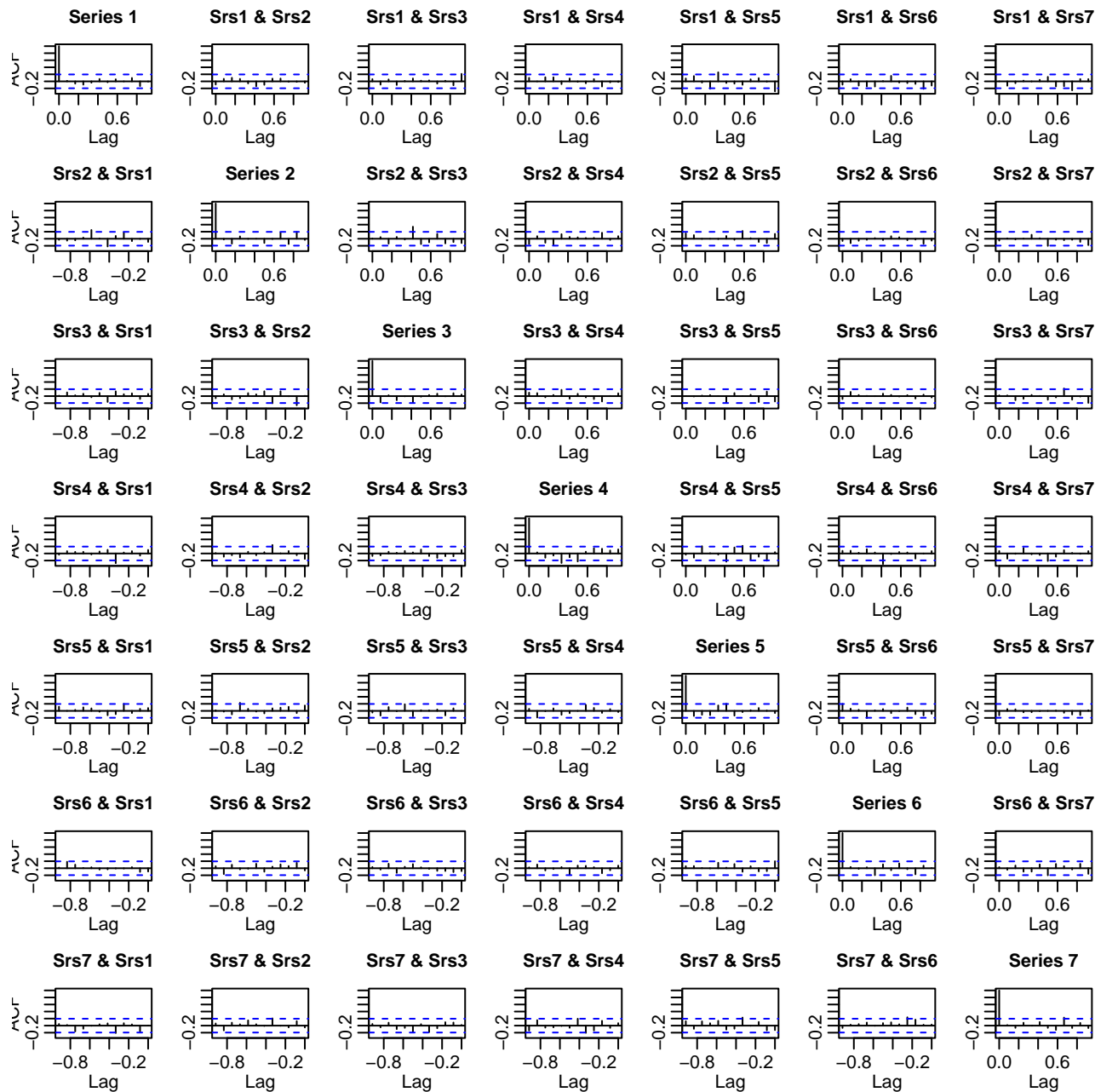


### Srs4 & Srs3

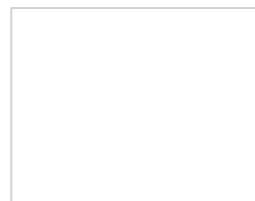
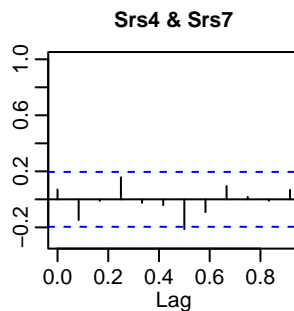
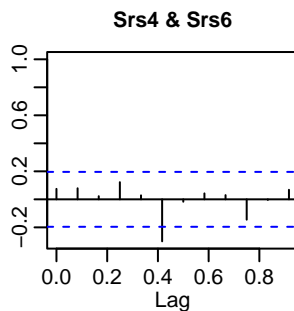
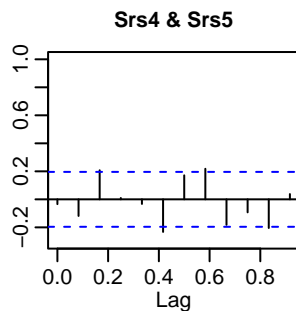
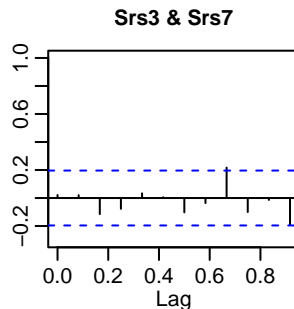
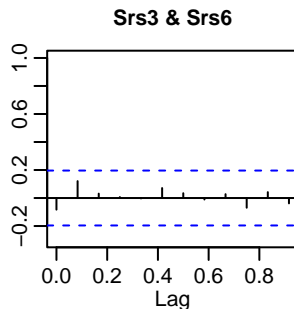
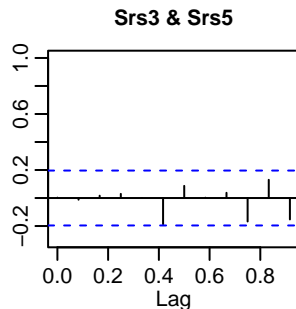
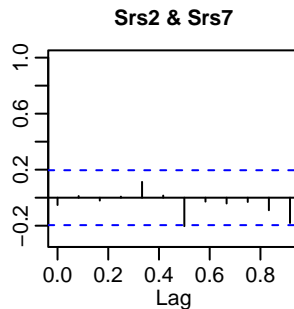
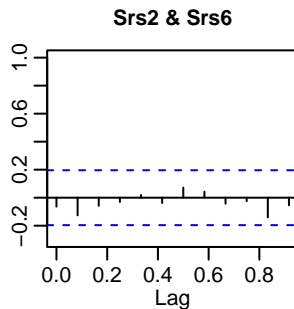
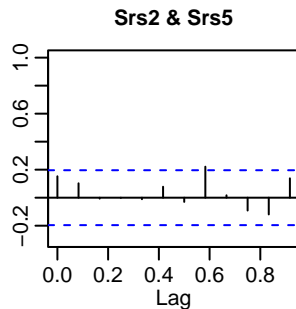
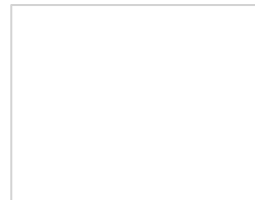
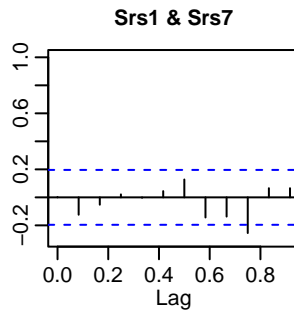
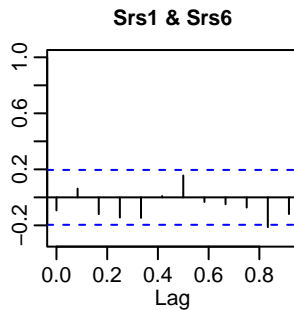
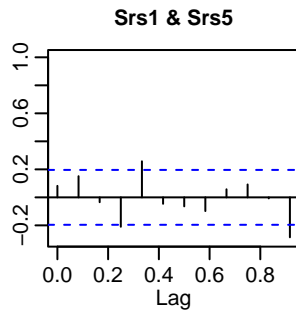


### Series 4





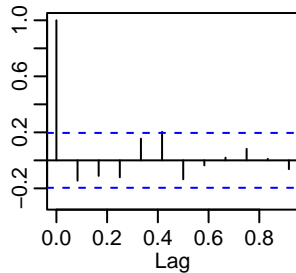




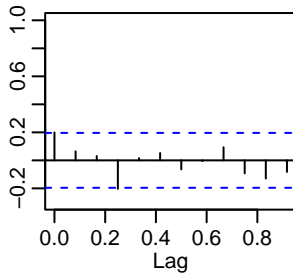




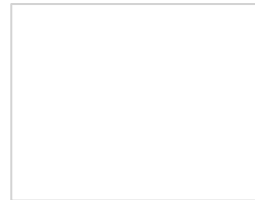
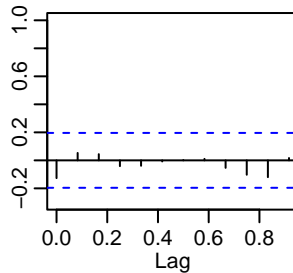
Series 5



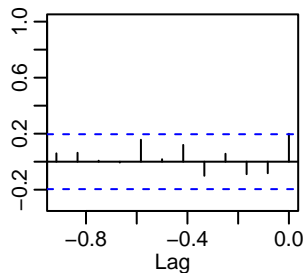
Srs5 & Srs6



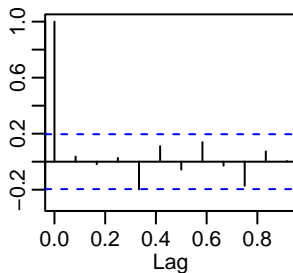
Srs5 & Srs7



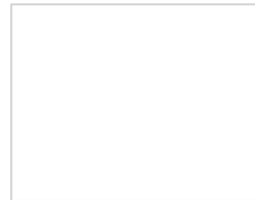
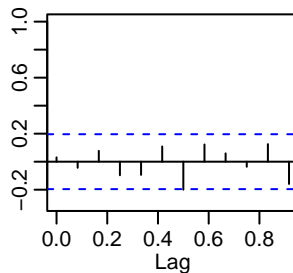
Srs6 & Srs5



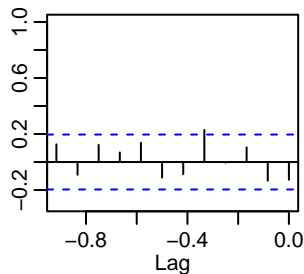
Series 6



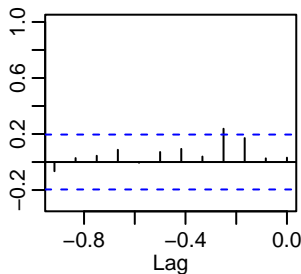
Srs6 & Srs7



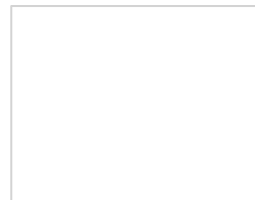
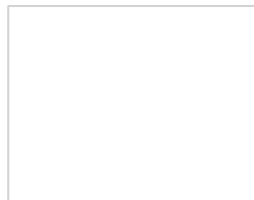
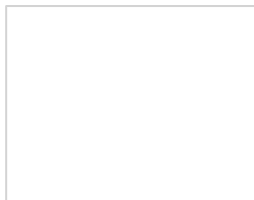
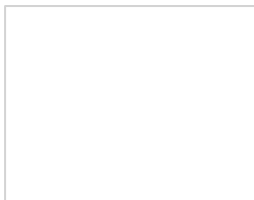
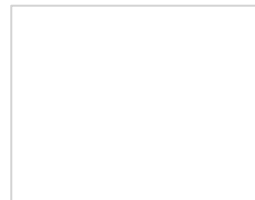
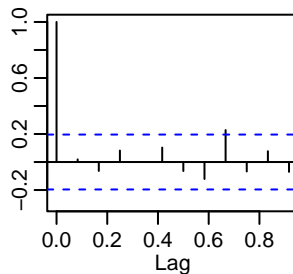
Srs7 & Srs5



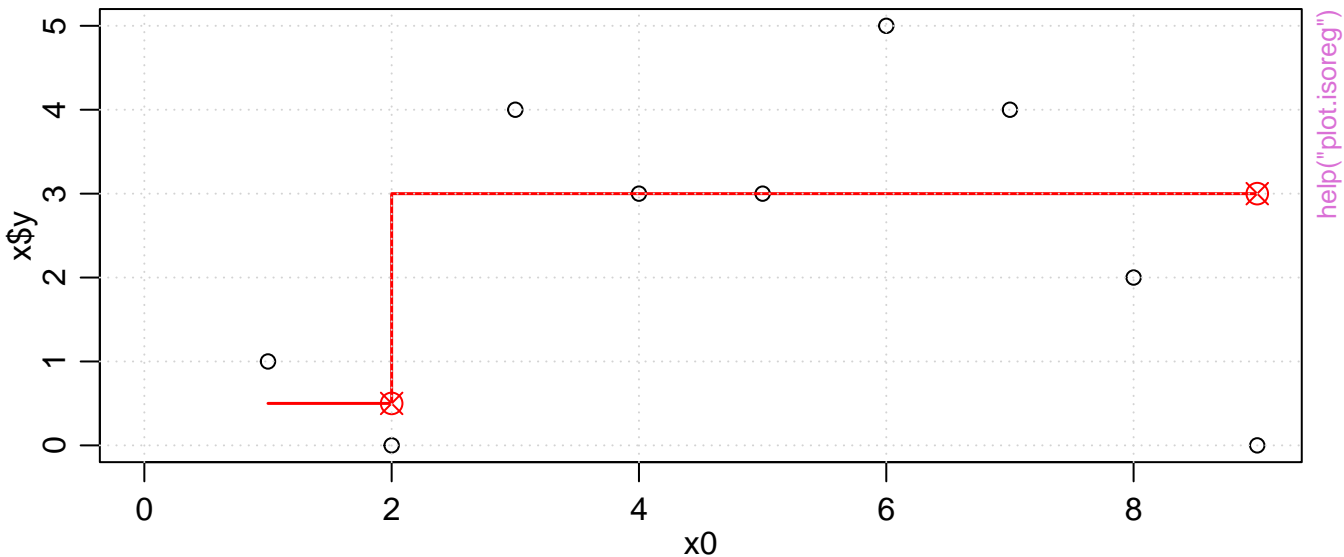
Srs7 & Srs6



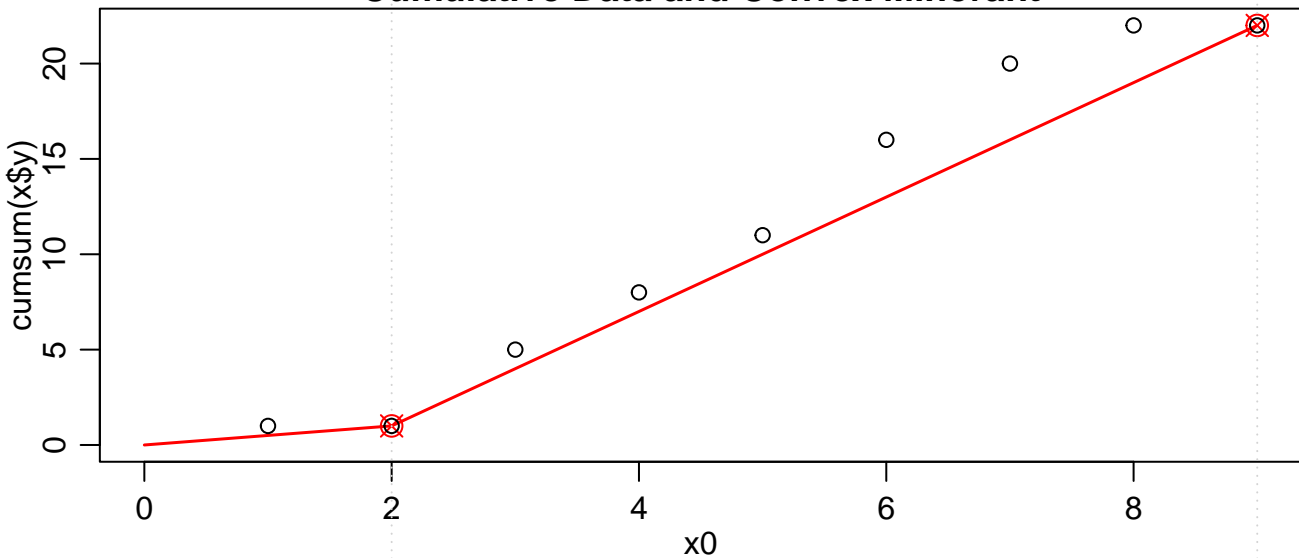
Series 7



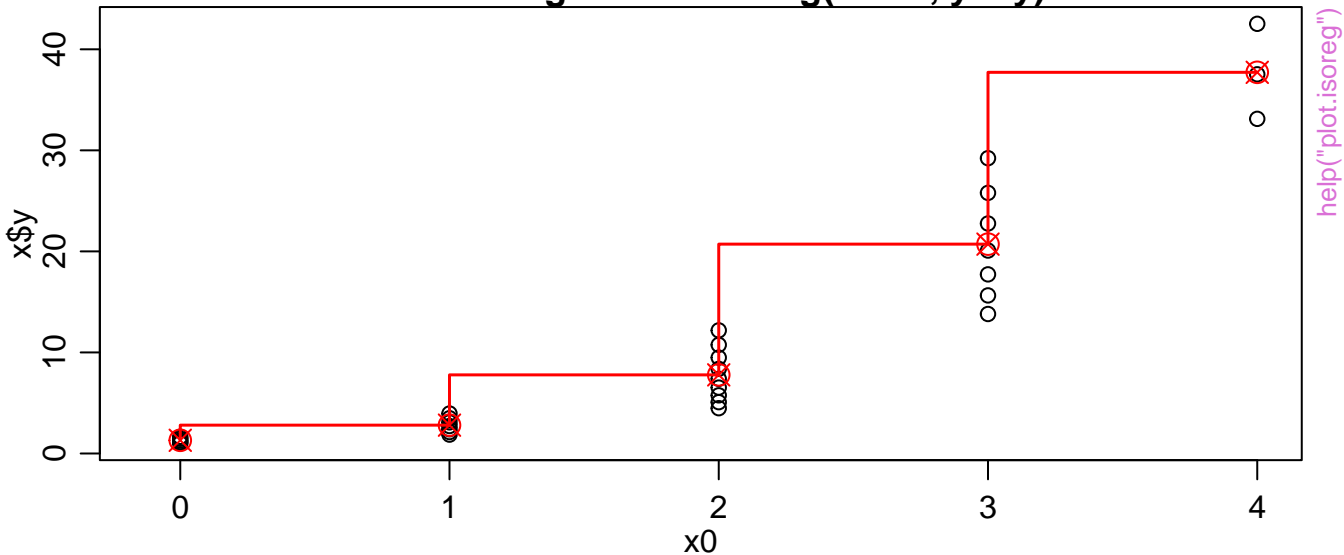
Isotonic regression isoreg( $x = c(1, 0, 4, 3, 3, 5, 4, 2, 0)$ )



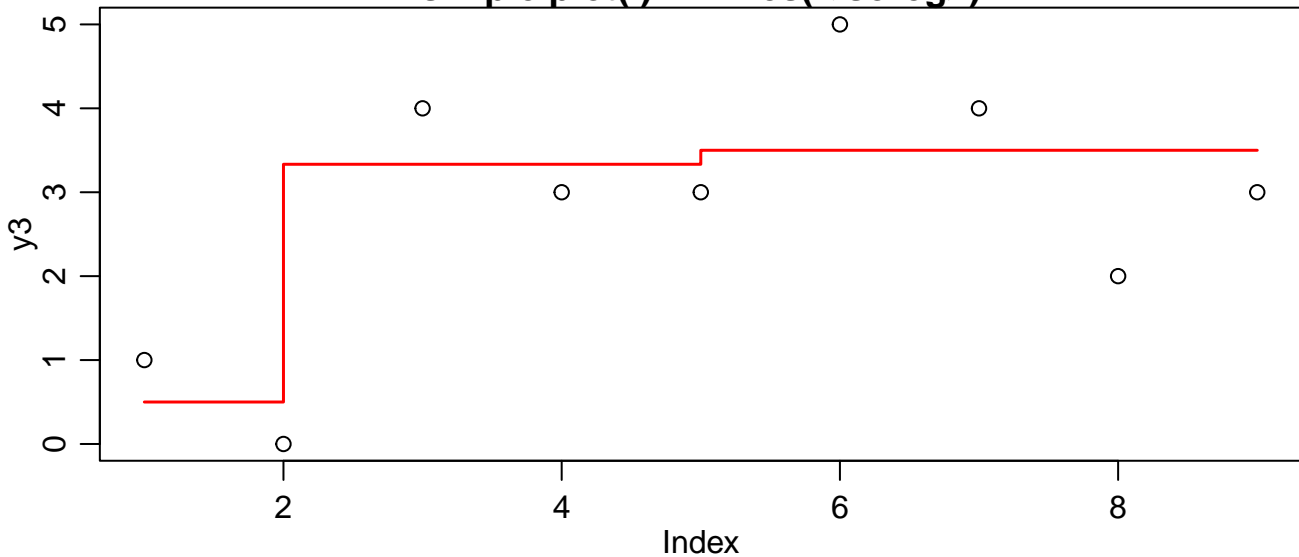
Cumulative Data and Convex Minorant



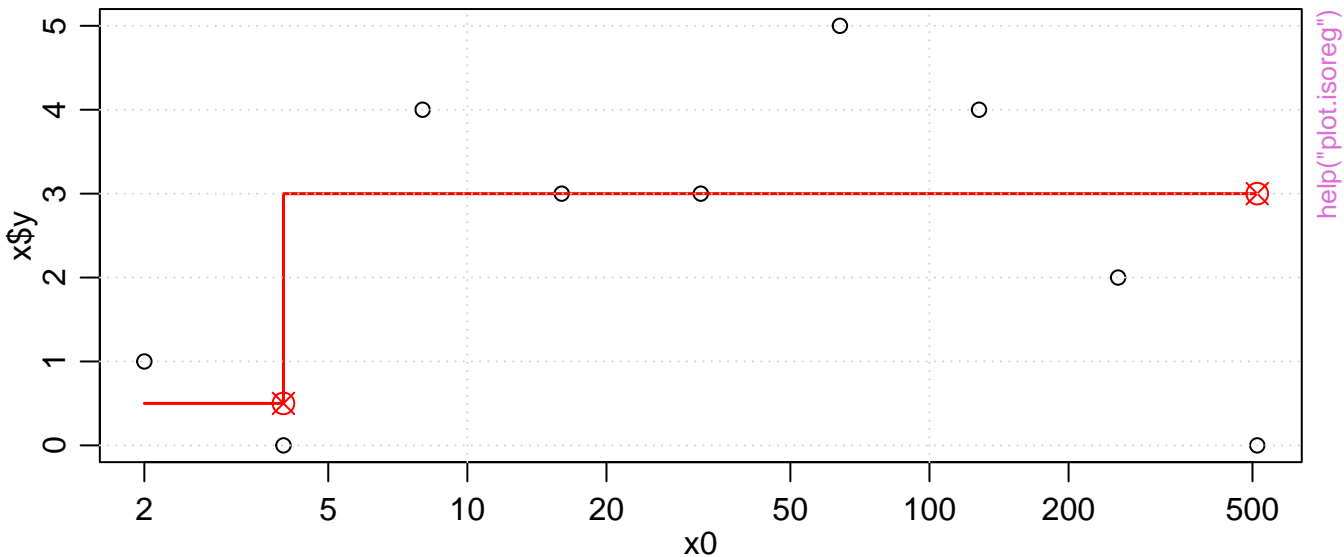
Isotonic regression isoreg(x = x., y = y)



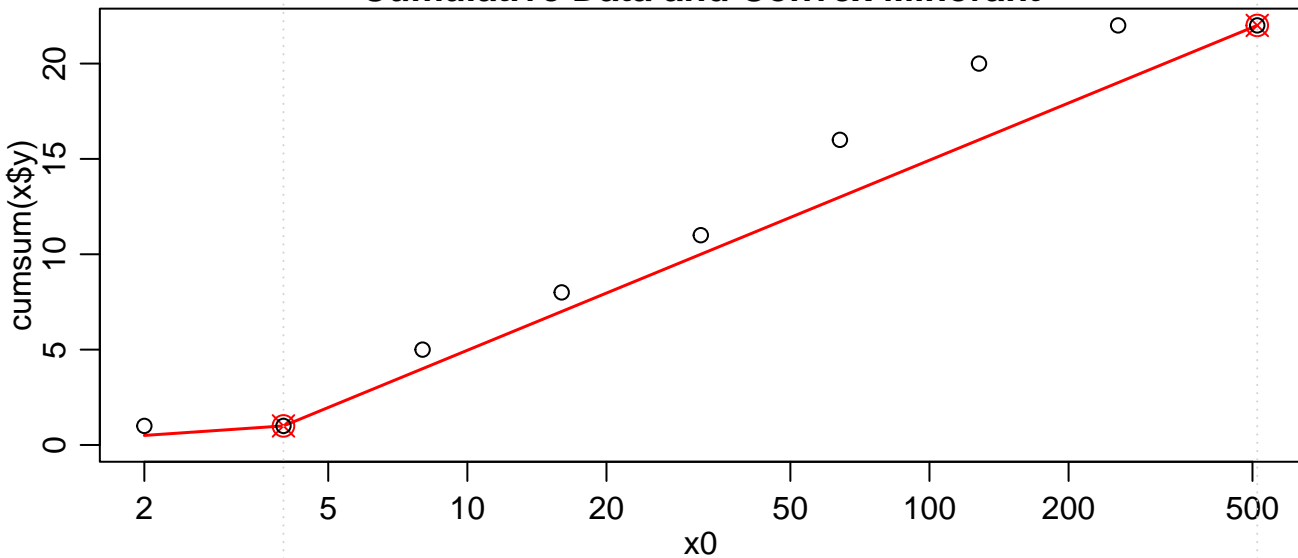
simple plot(.) + lines(<isoreg>)



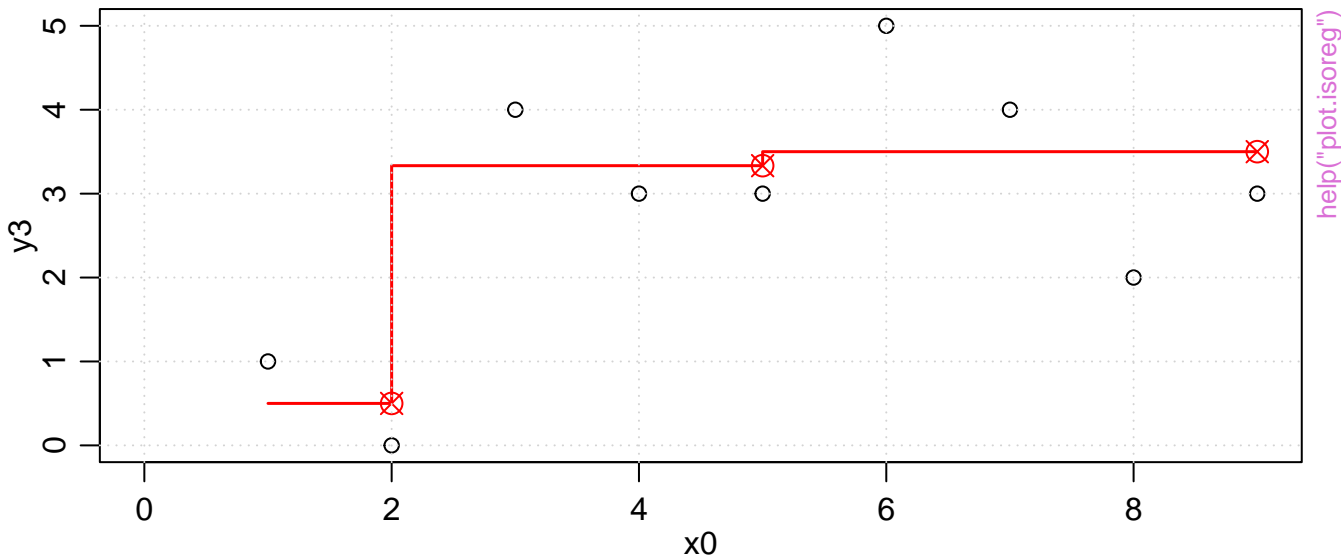
**Isotonic regression isoreg( $x = 2^{(1:9)}$ ,  $y = c(1, 0, 4, 3, 3, 5, 4, 2, 0)$ )**



**Cumulative Data and Convex Minorant**

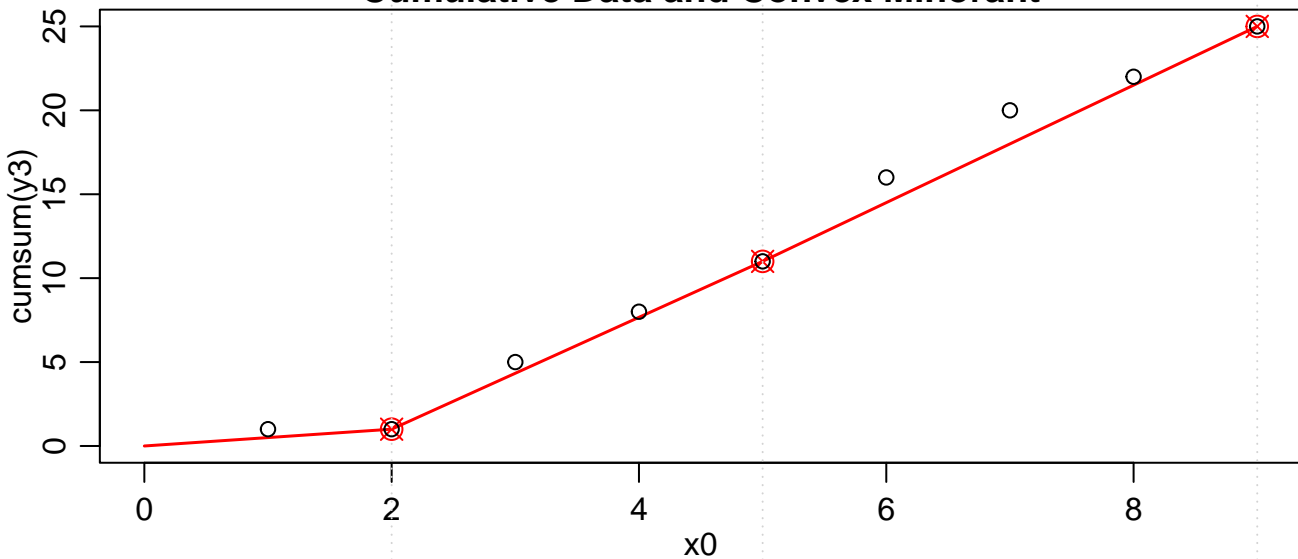


Isotonic regression `isoreg(x = y3 <- c(1, 0, 4, 3, 3, 5, 4, 2, 3))`

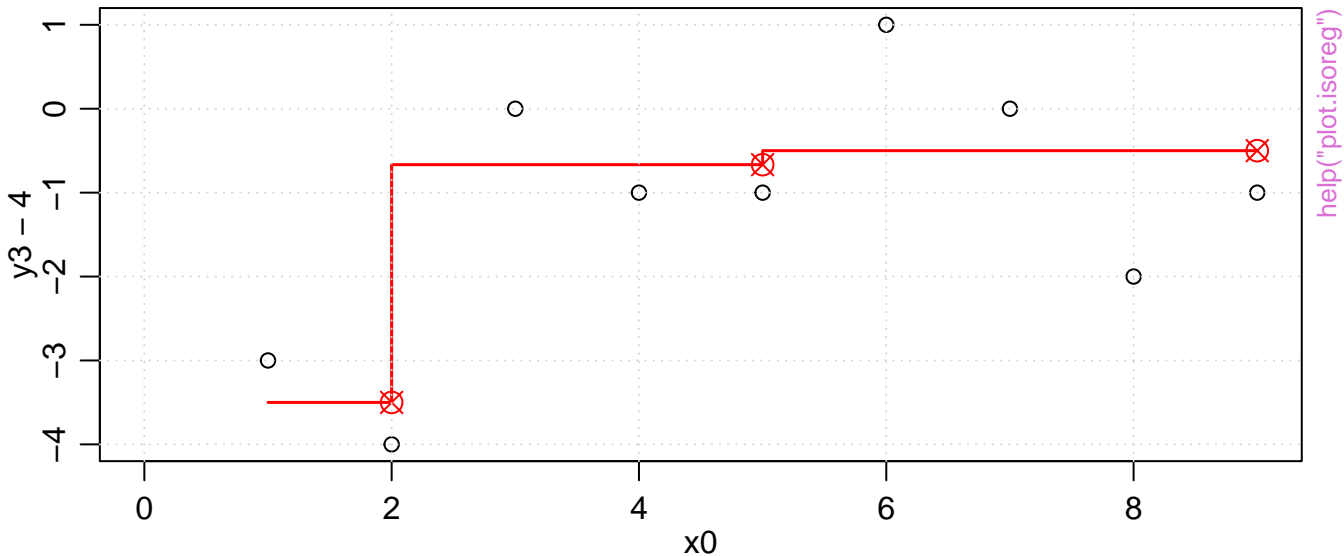


help("plot.isoreg")

Cumulative Data and Convex Minorant

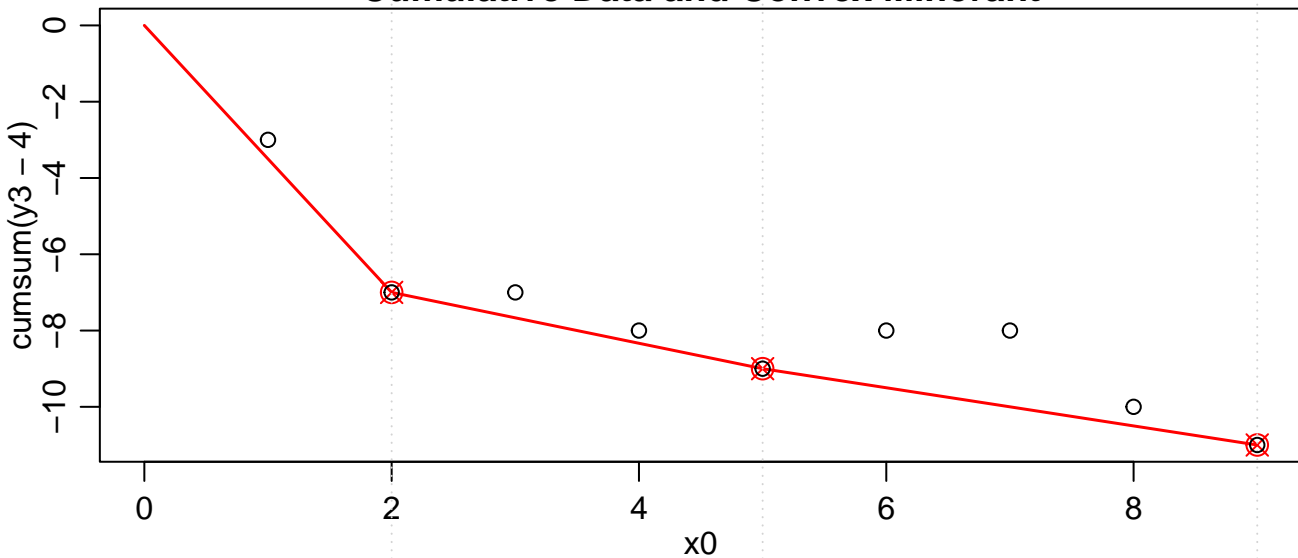


Isotonic regression isoreg( $x = y_3 - 4$ )

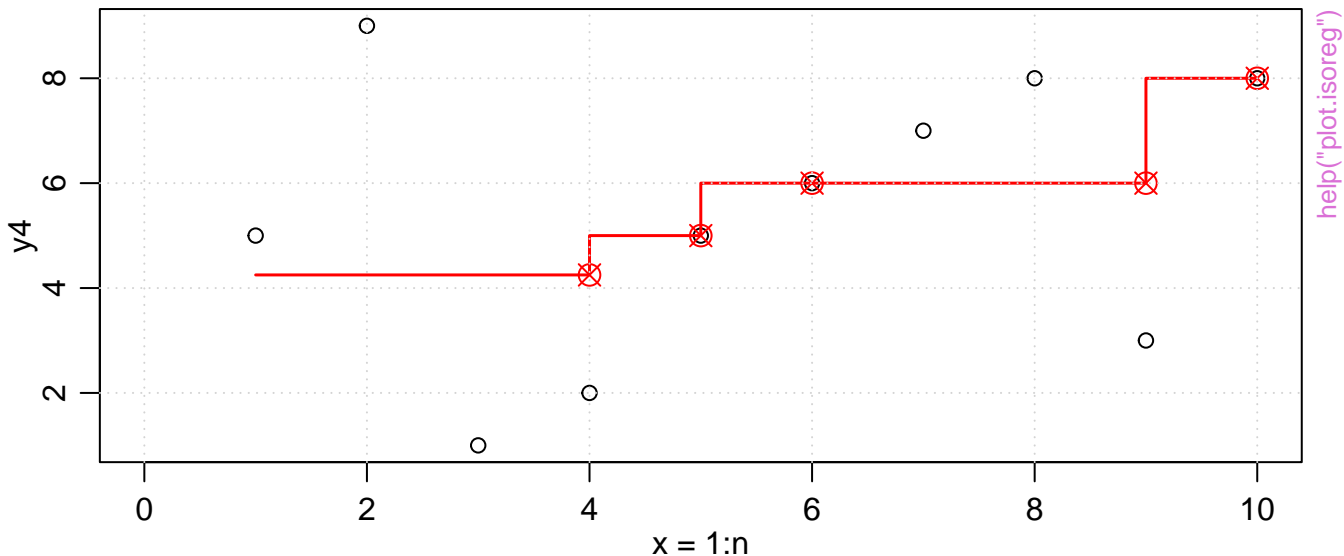


help("plot.isoreg")

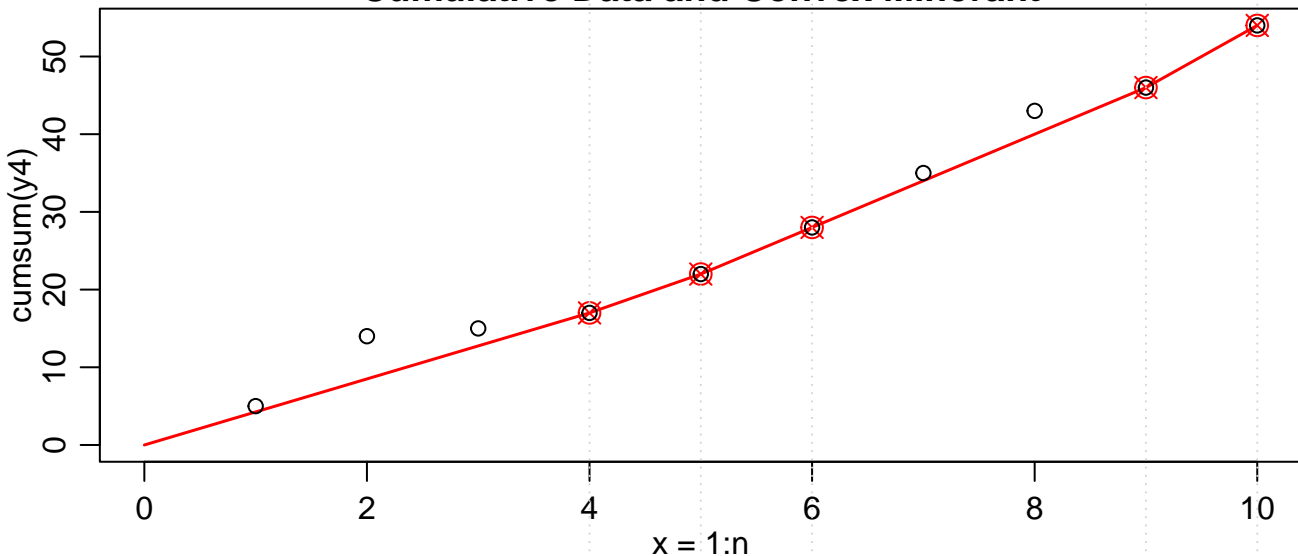
Cumulative Data and Convex Minorant



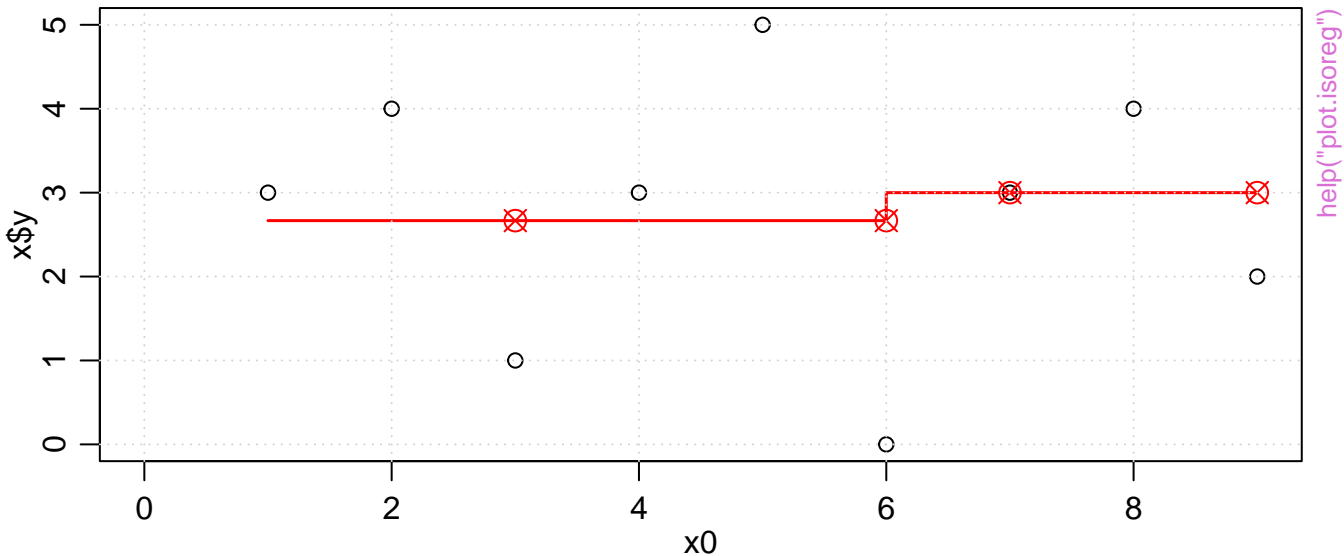
**Isotonic regression isoreg(x = 1:10, y = y4 <- c(5, 9, 1:2, 5:8, 3, 8))**



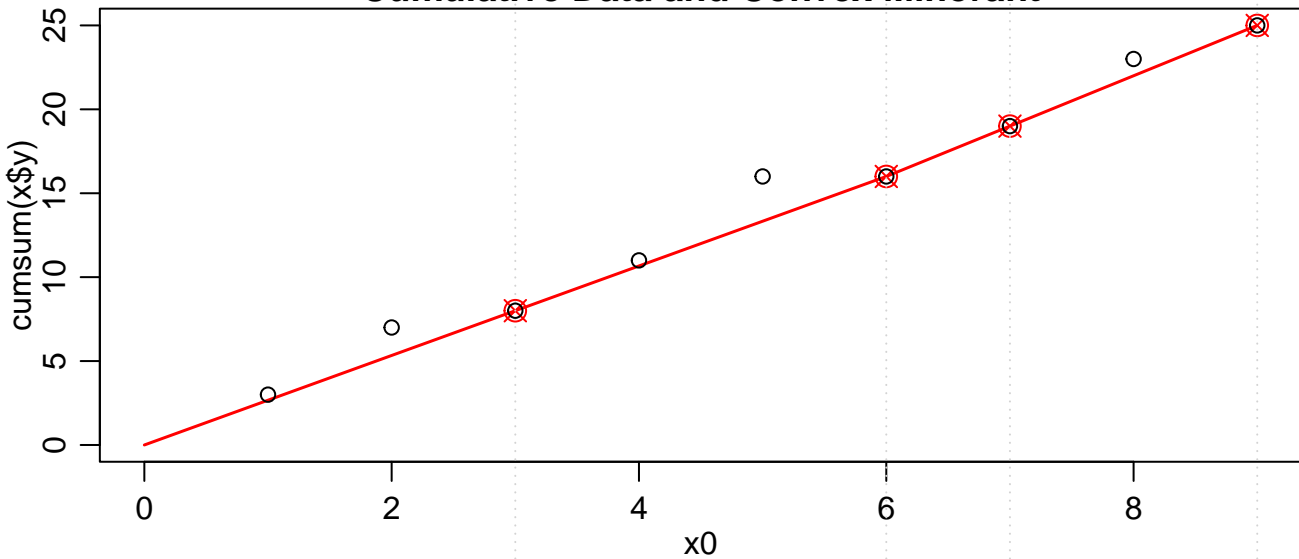
**Cumulative Data and Convex Minorant**



**Isotonic regression isoreg( $x = \text{sample}(9)$ ,  $y = y3$ )**

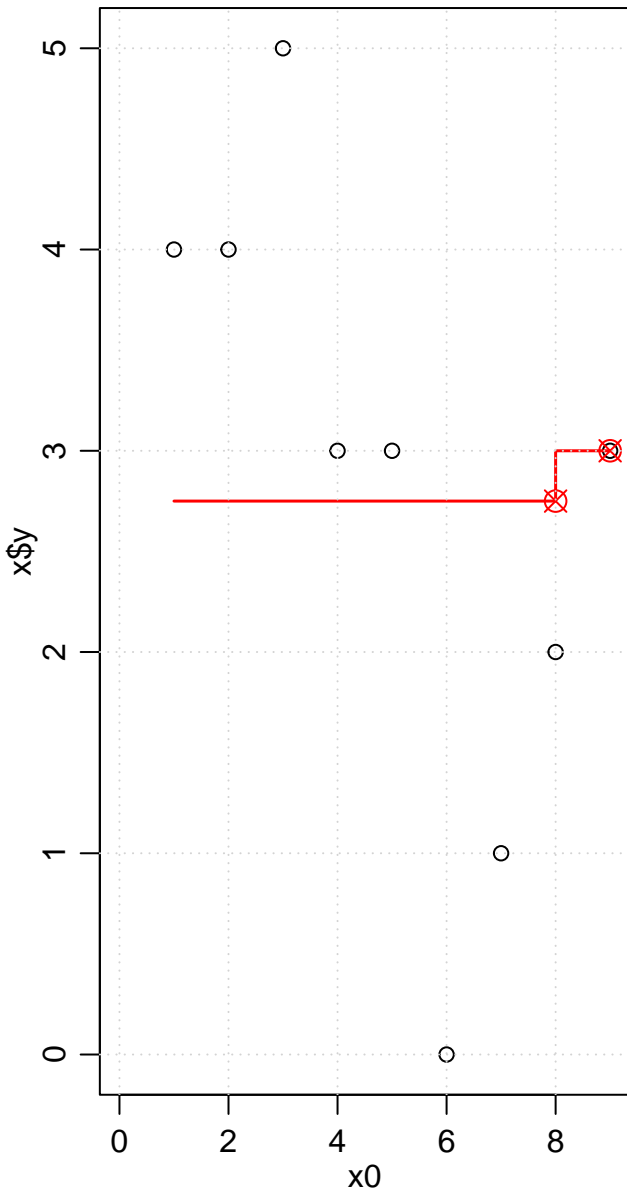


**Cumulative Data and Convex Minorant**

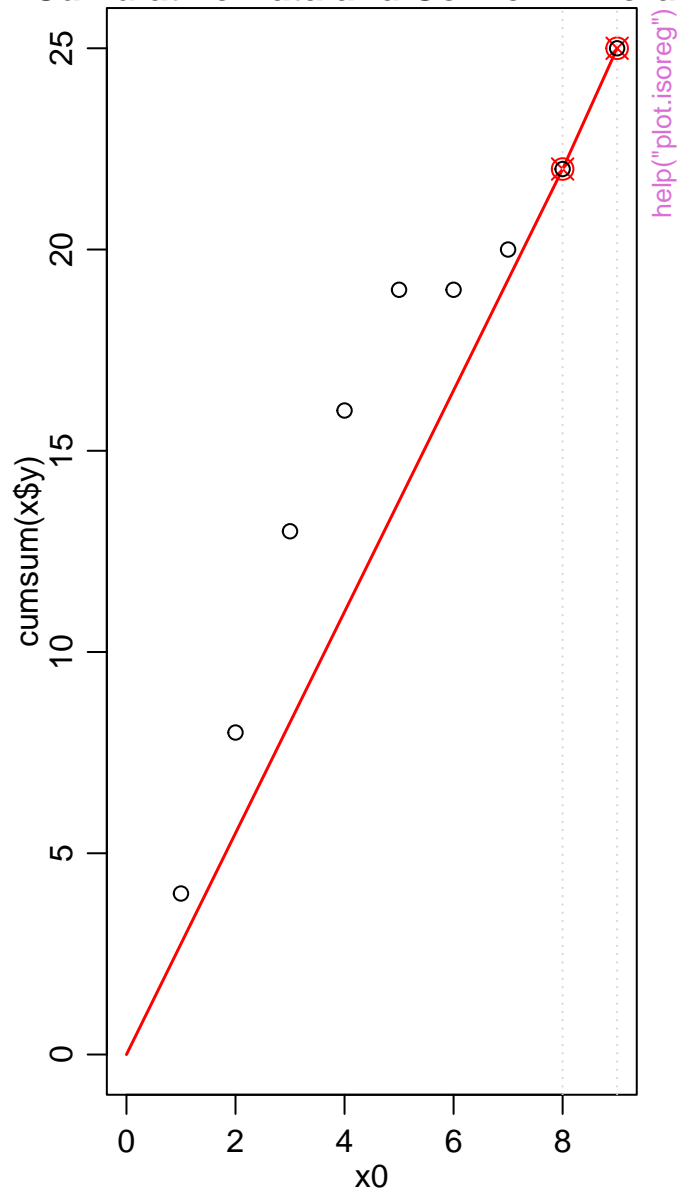




Isotonic regression isoreg(x = sample(9), y = y3)

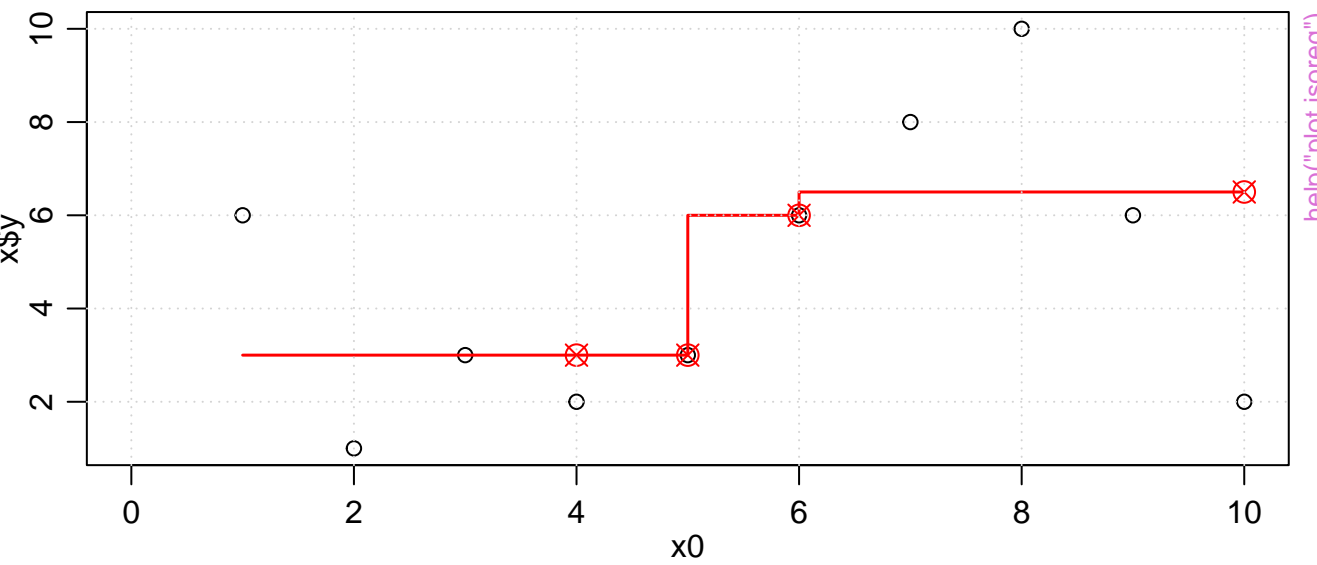


Cumulative Data and Convex Minora

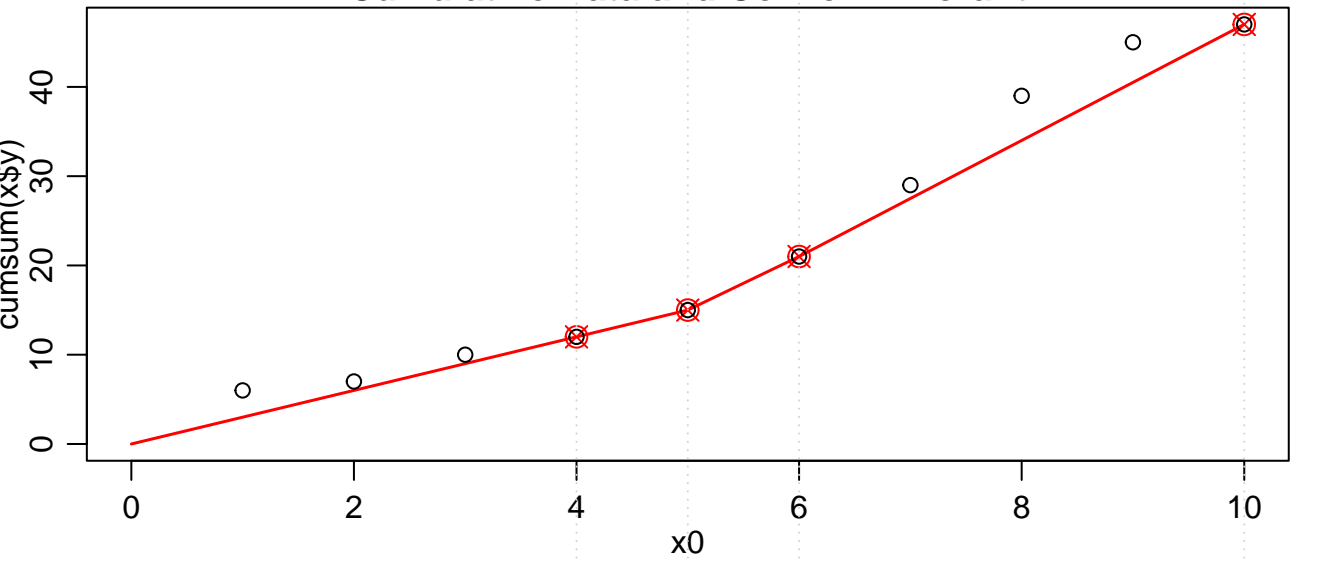


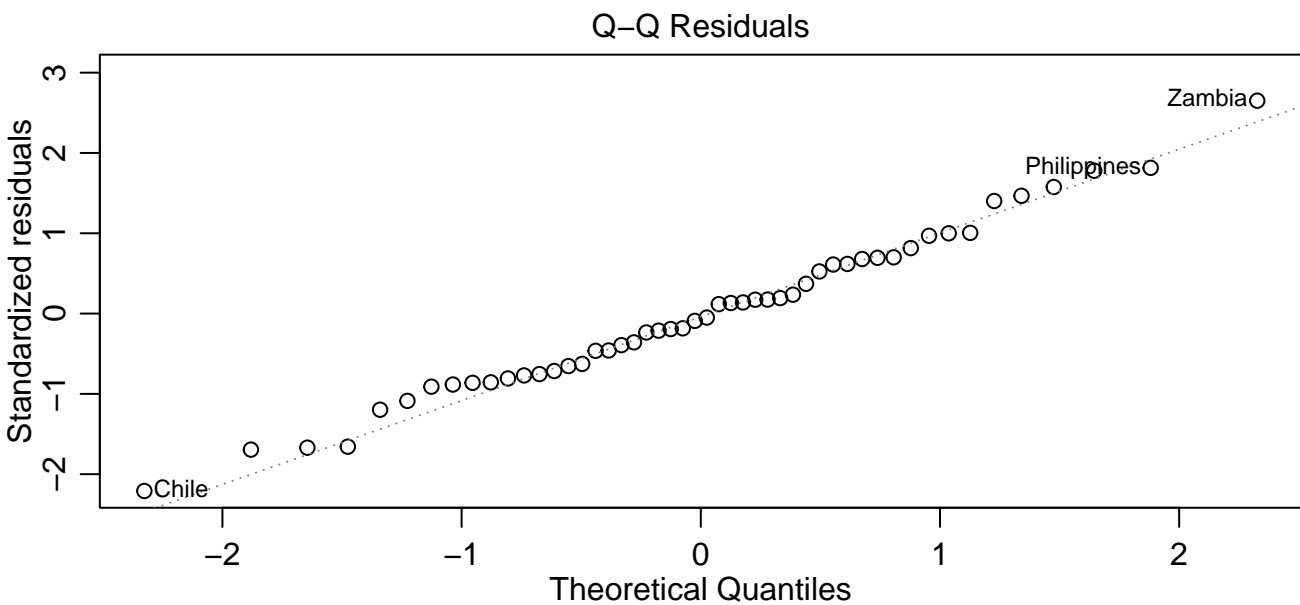
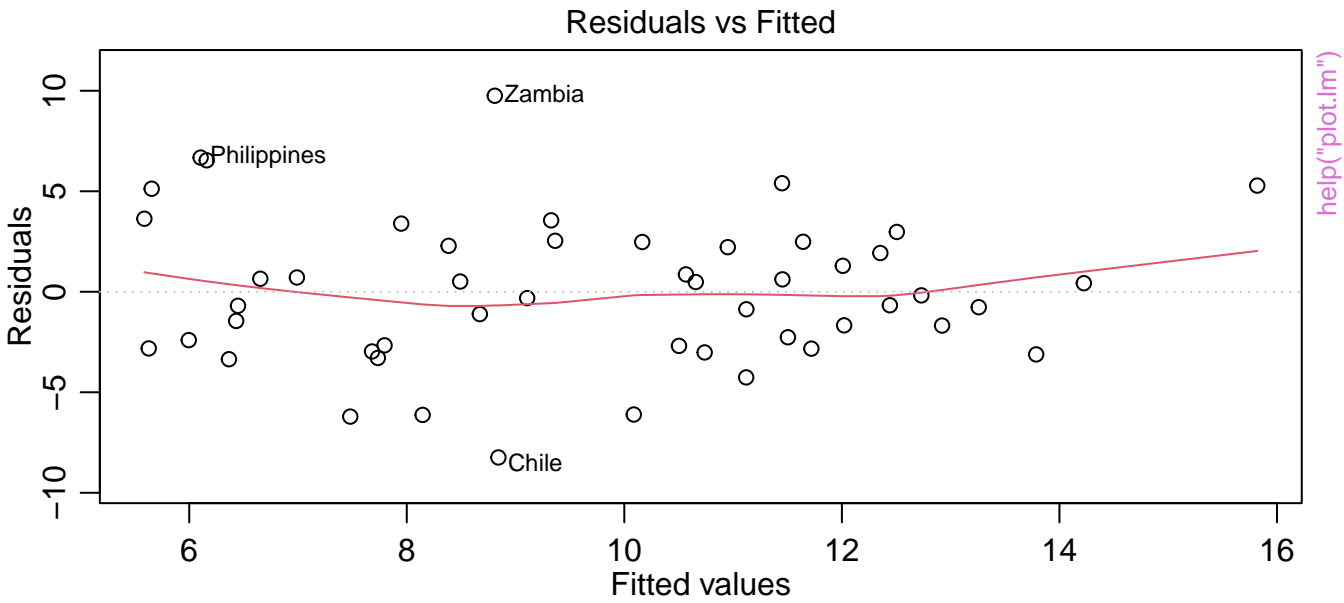
help("plot.isoreg")

Isotonic regression `isoreg(x = sample(10), y = sample(10, replace = TRUE))`



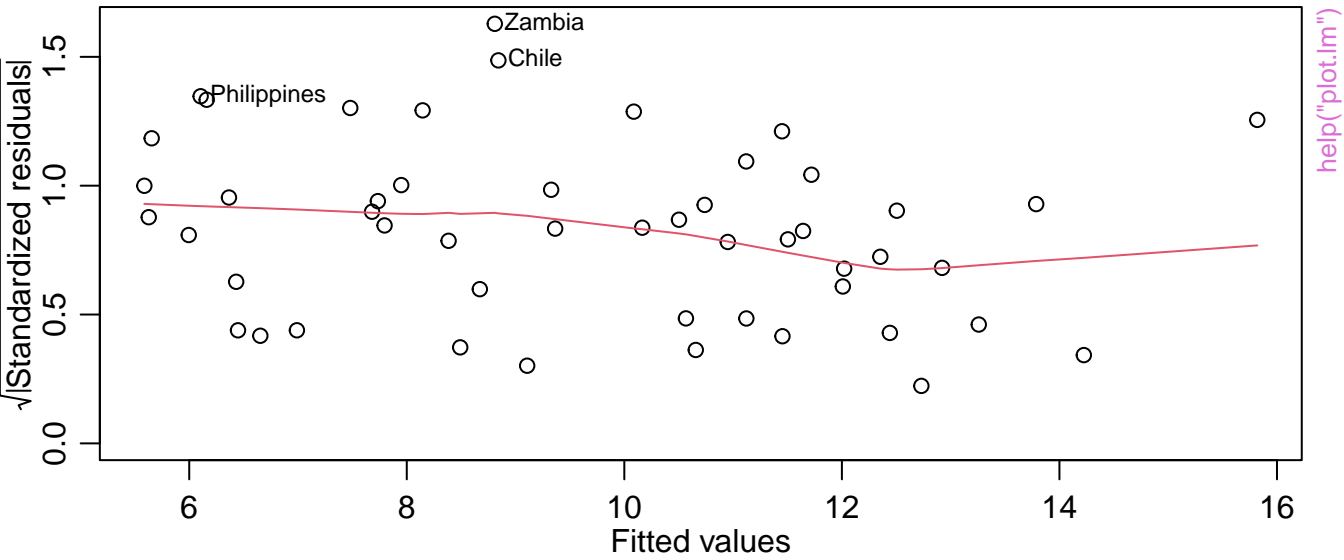
Cumulative Data and Convex Minorant



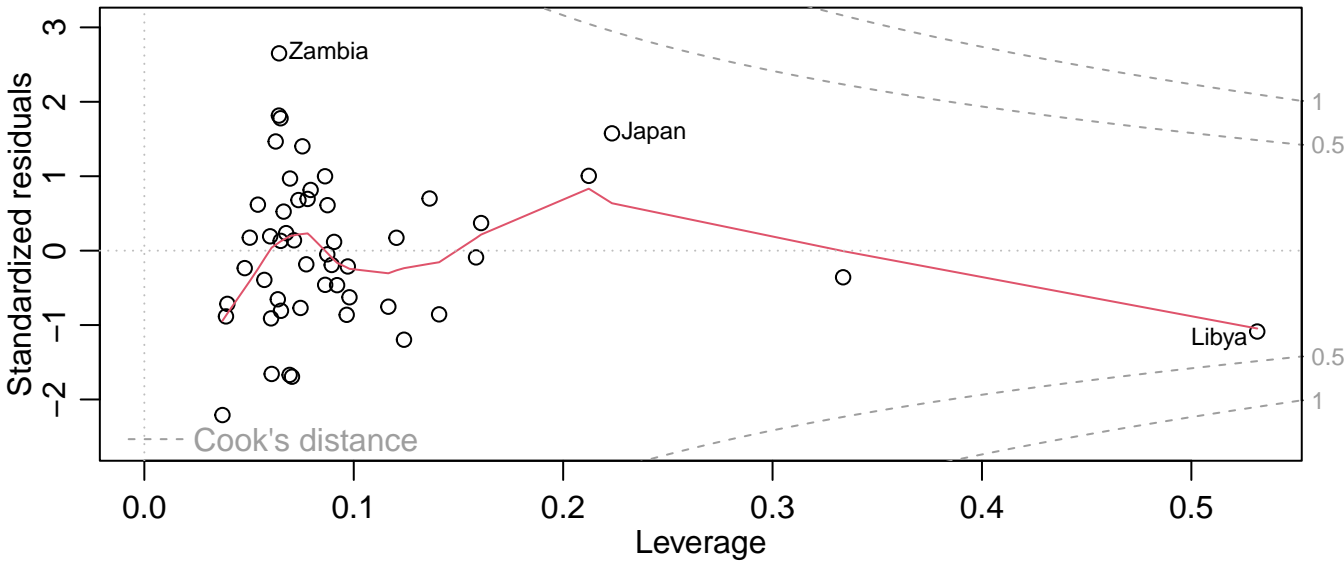


lm(sr ~ pop15 + pop75 + dpi + ddpi)

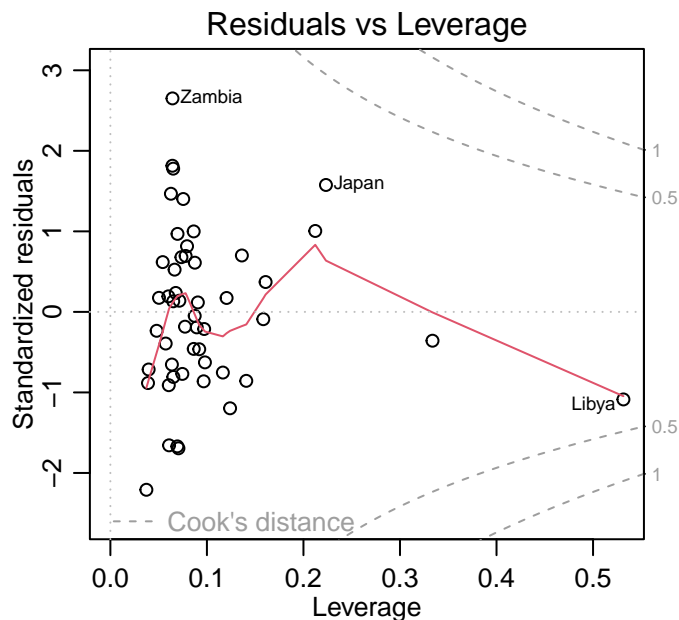
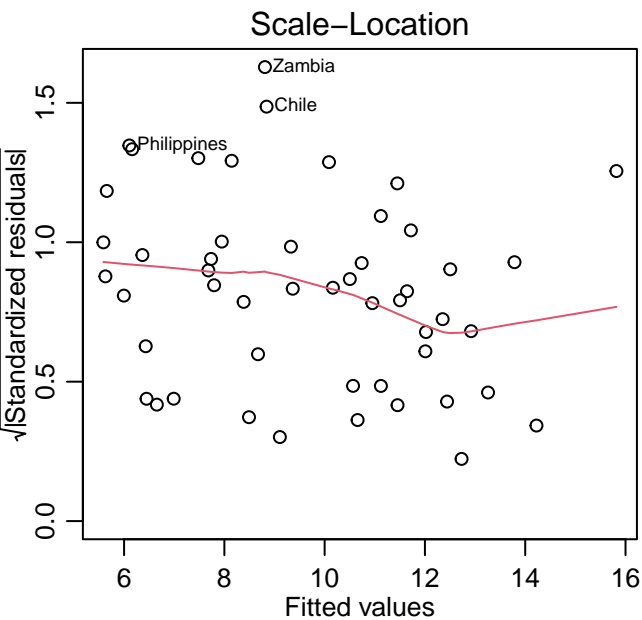
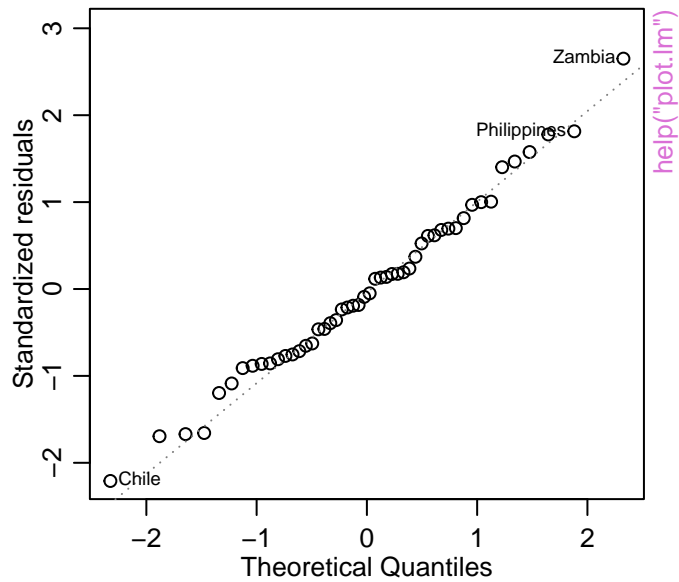
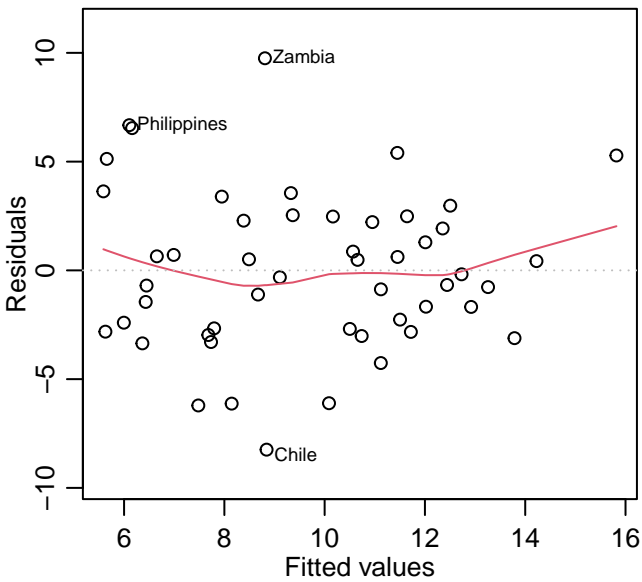
Scale-Location



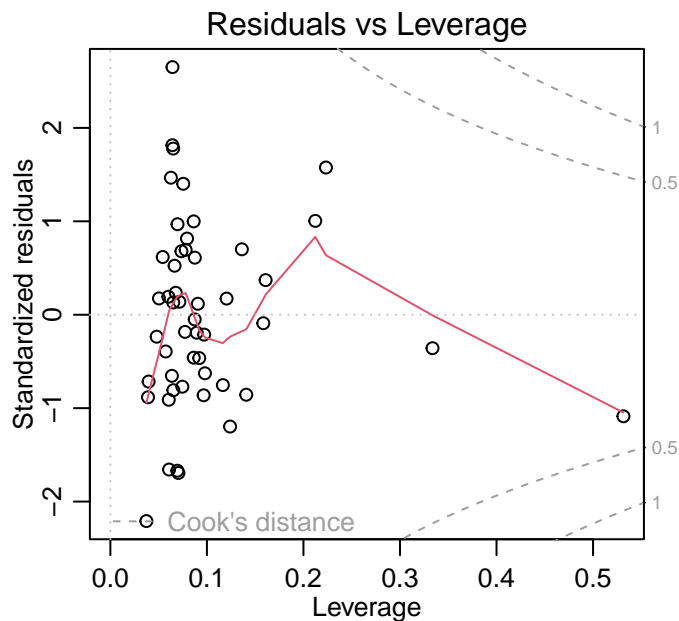
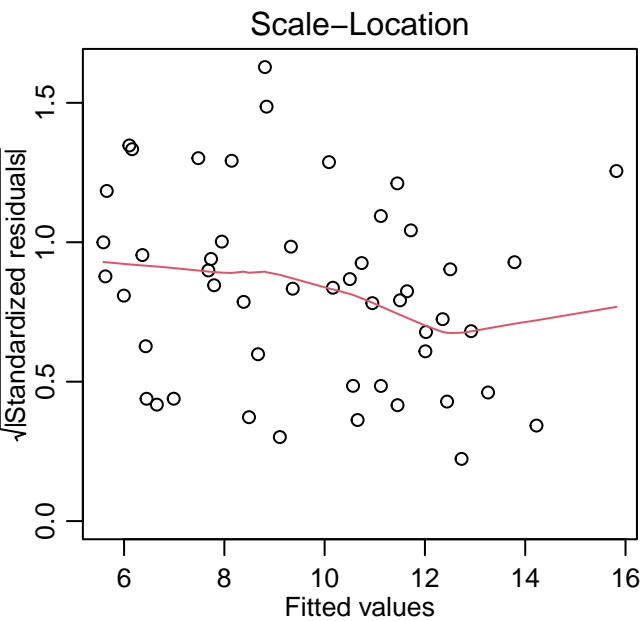
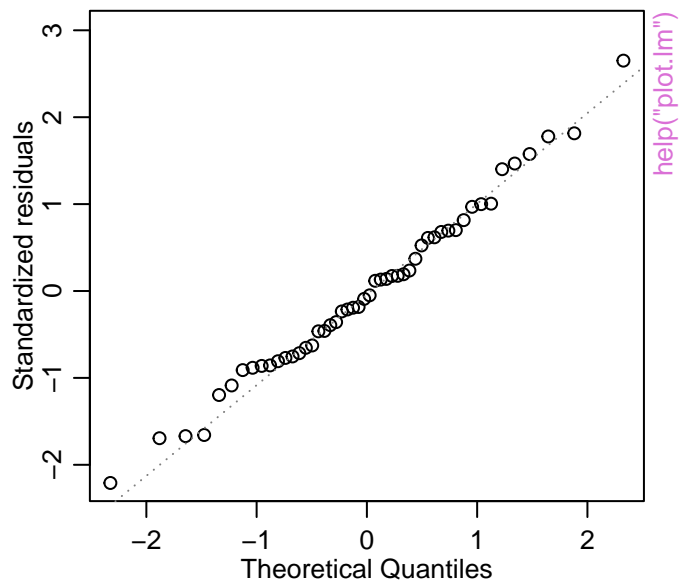
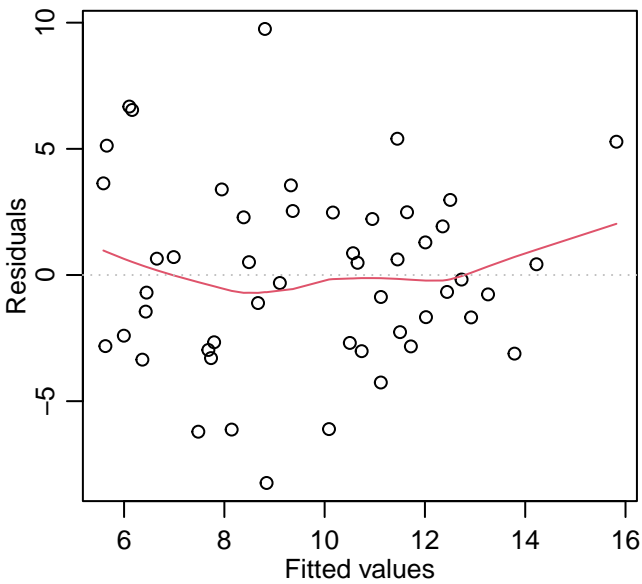
Residuals vs Leverage



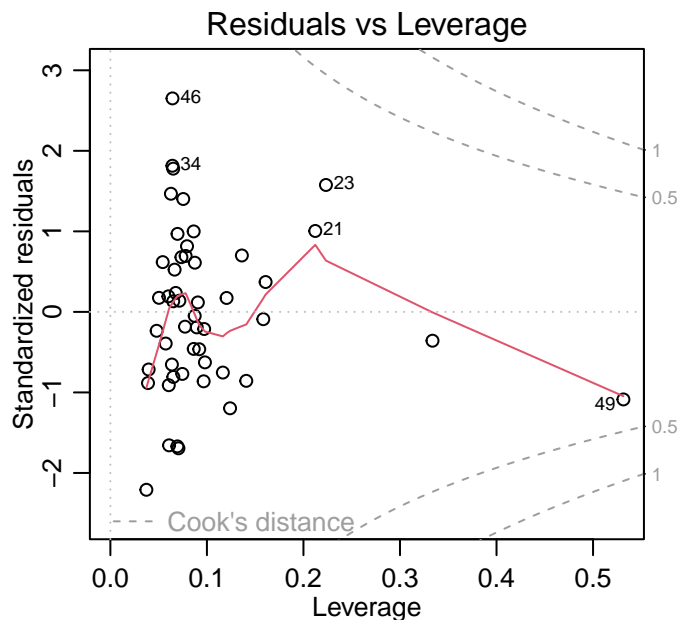
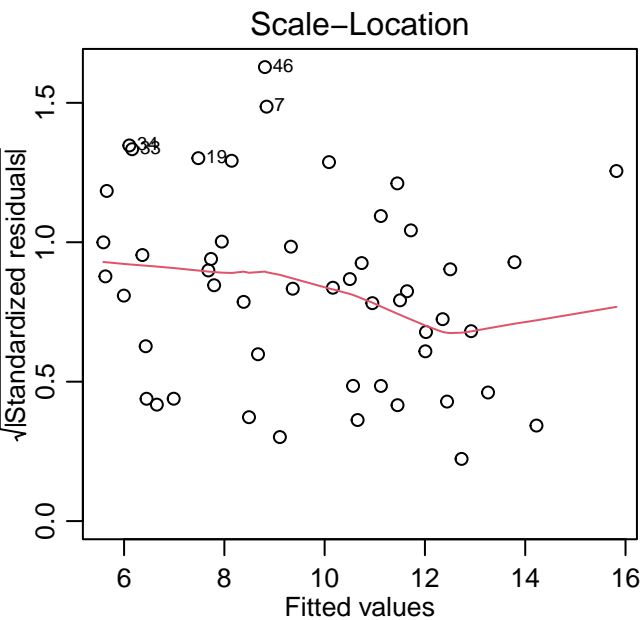
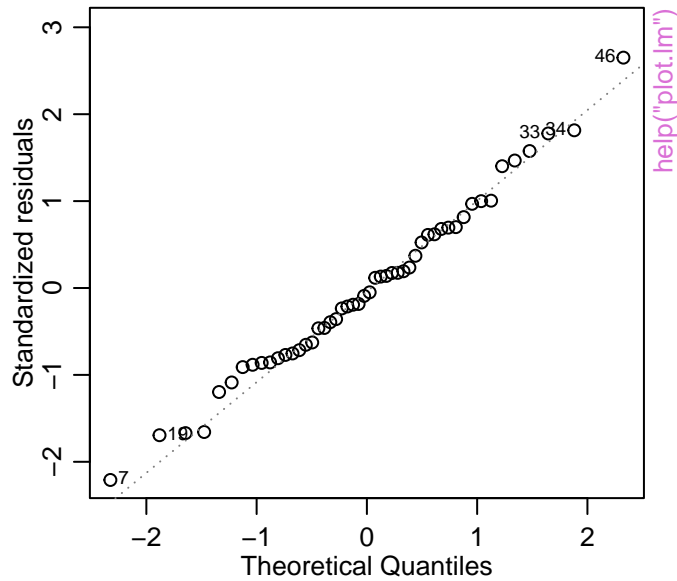
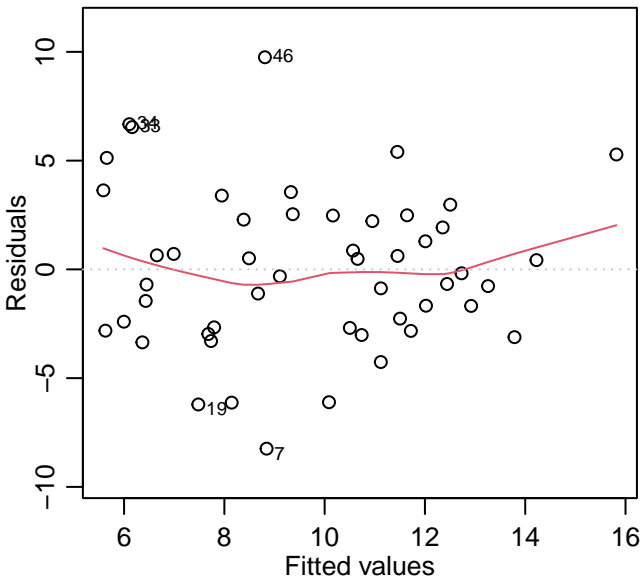
lm(sr ~ pop15 + pop75 + dpi + ddpi)  
 Residuals vs Fitted      Q-Q Residuals



lm(sr ~ pop15 + pop75 + dpi + ddpi)  
Residuals vs Fitted      Q-Q Residuals

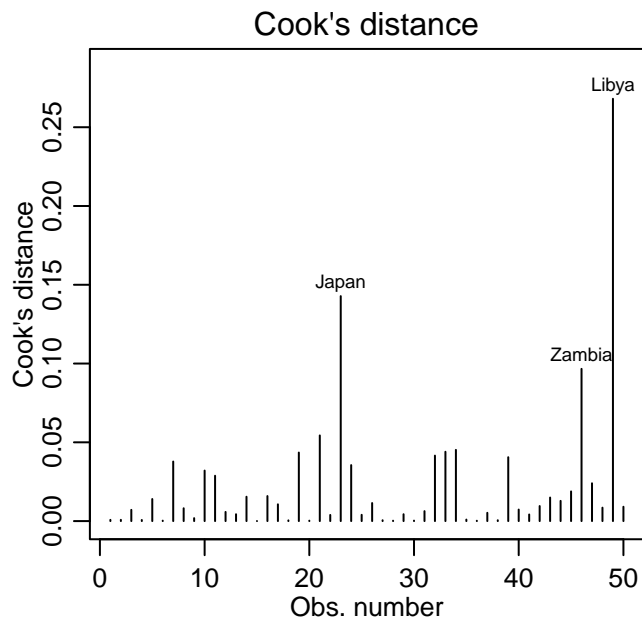
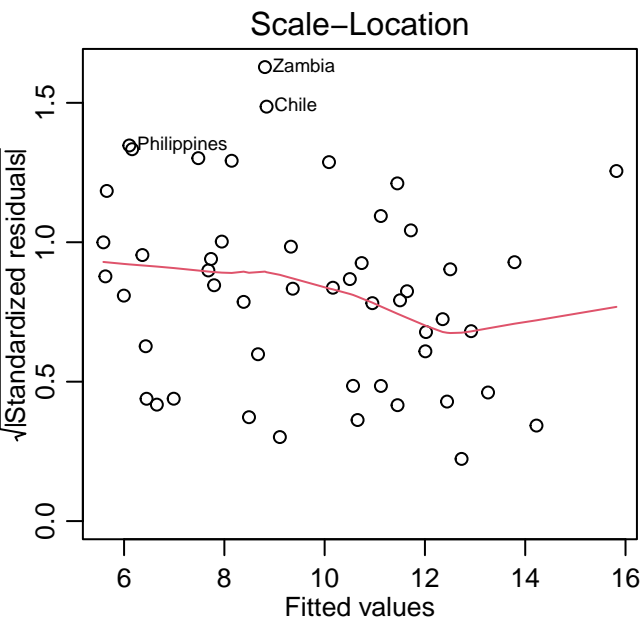
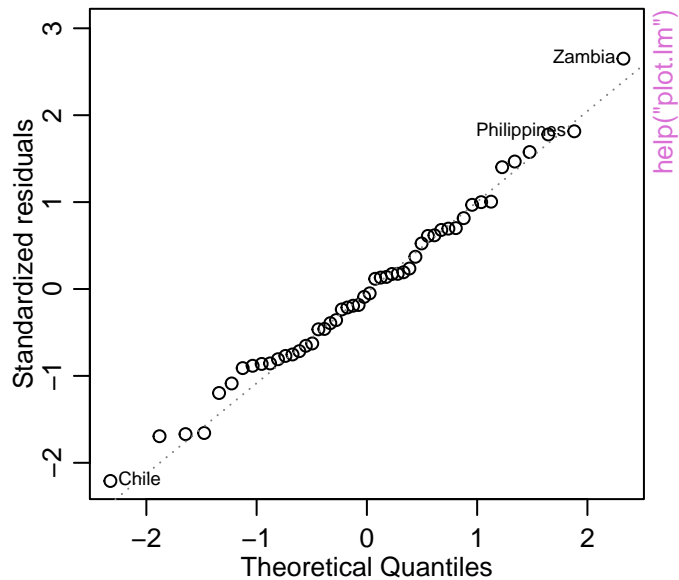
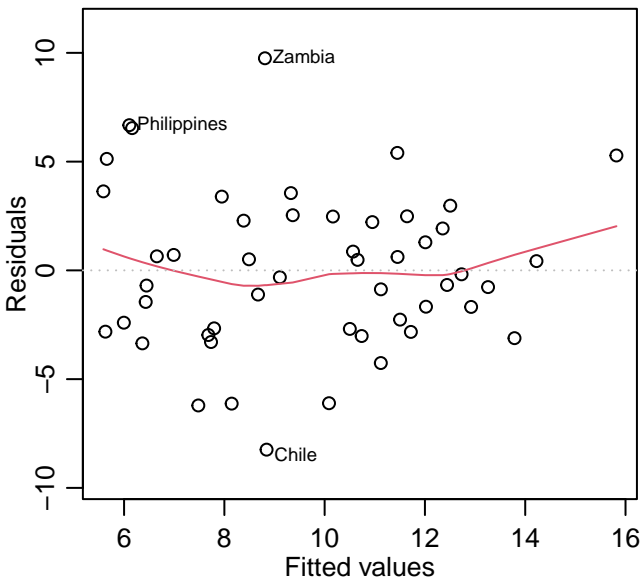


lm(sr ~ pop15 + pop75 + dpi + ddpi)  
 Residuals vs Fitted      Q-Q Residuals



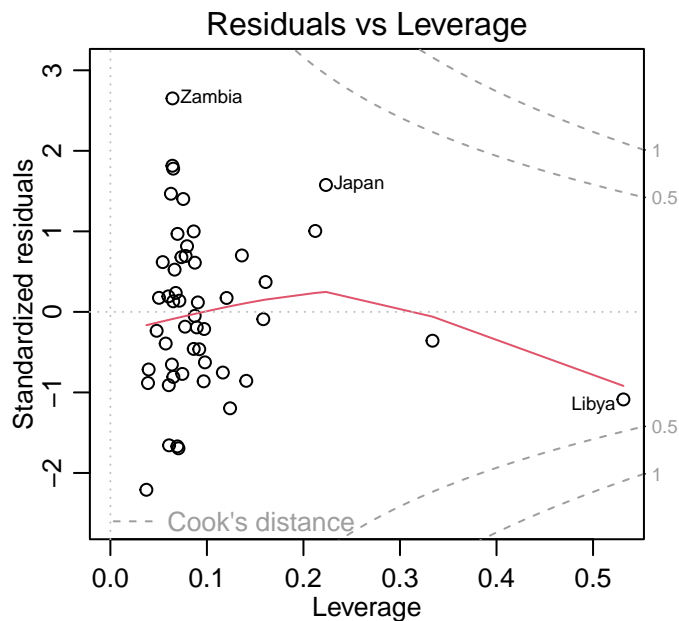
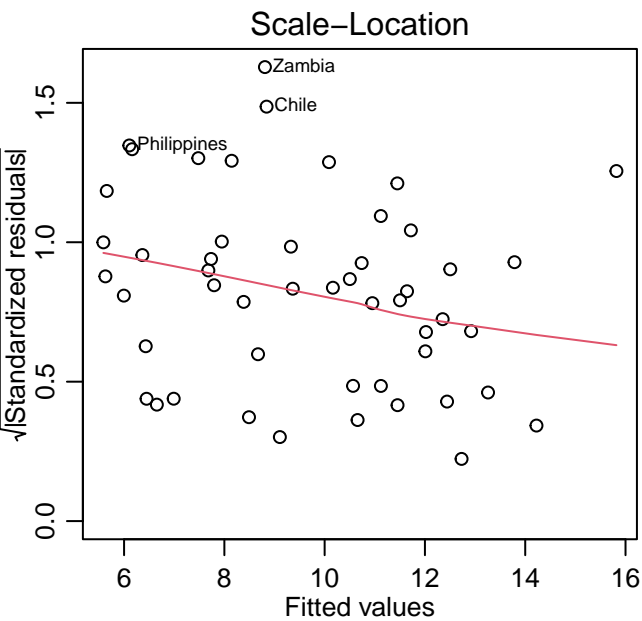
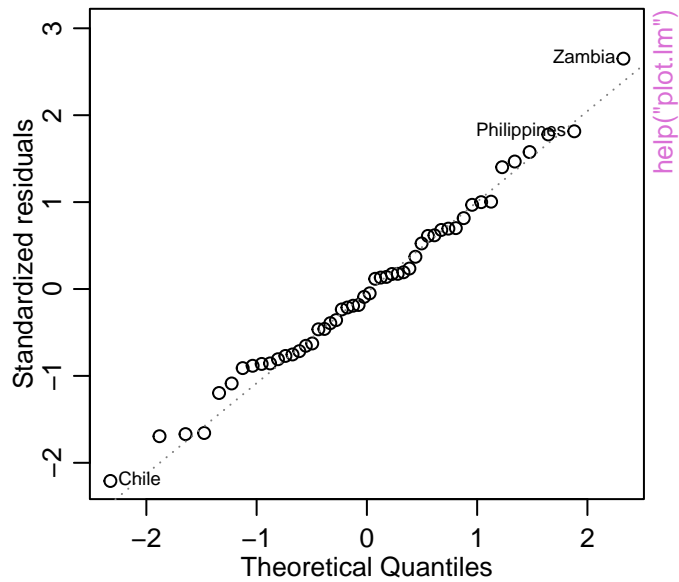
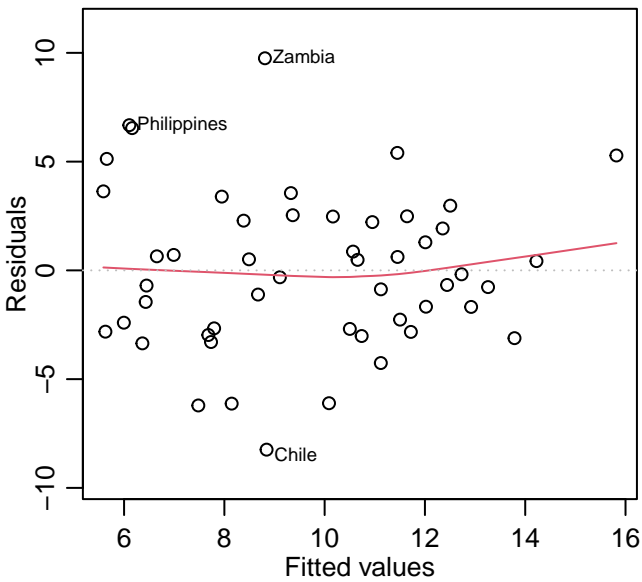
help("plot.lm")

lm(sr ~ pop15 + pop75 + dpi + ddpi)  
 Residuals vs Fitted      Q-Q Residuals



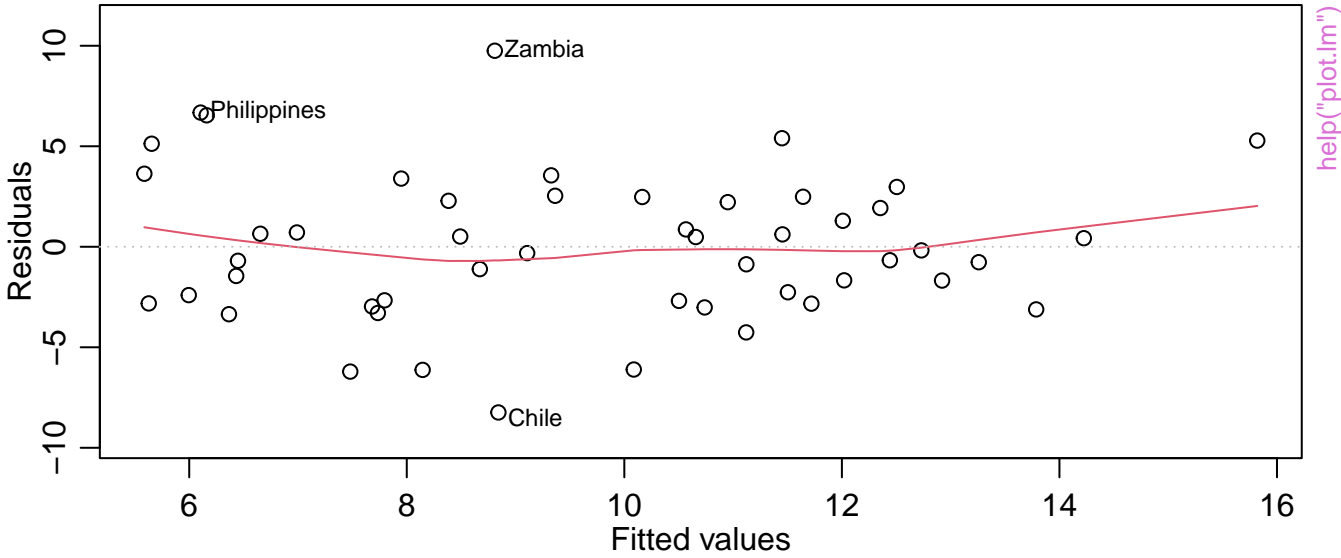


lm(sr ~ pop15 + pop75 + dpi + ddpi)  
 Residuals vs Fitted      Q-Q Residuals

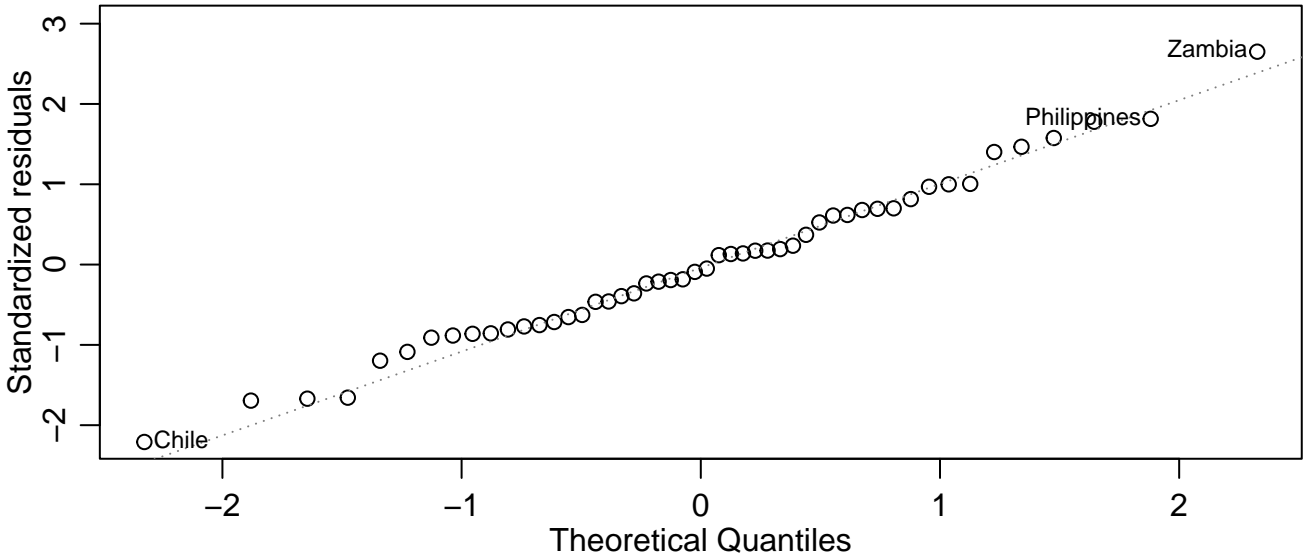


# Saving Rates, $n=50$ , $p=5$

## Residuals vs Fitted

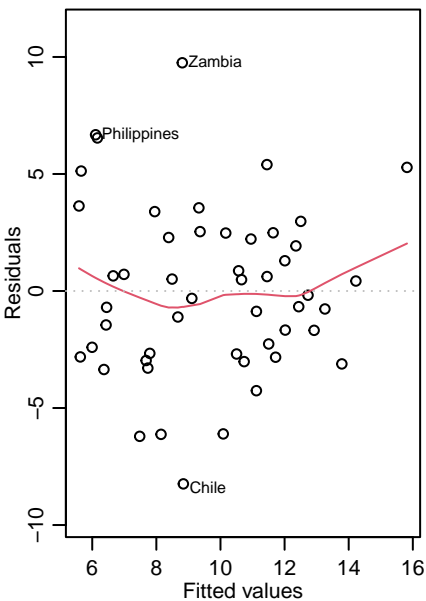


## Q-Q Residuals

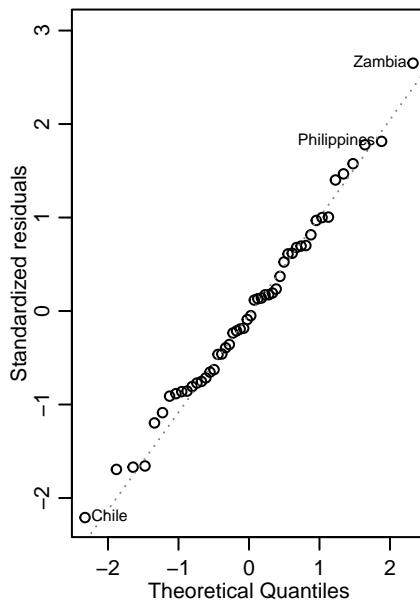


$\text{lm}(\text{sr} \sim \text{pop15} + \text{pop75} + \text{dpi} + \text{ddpi})$

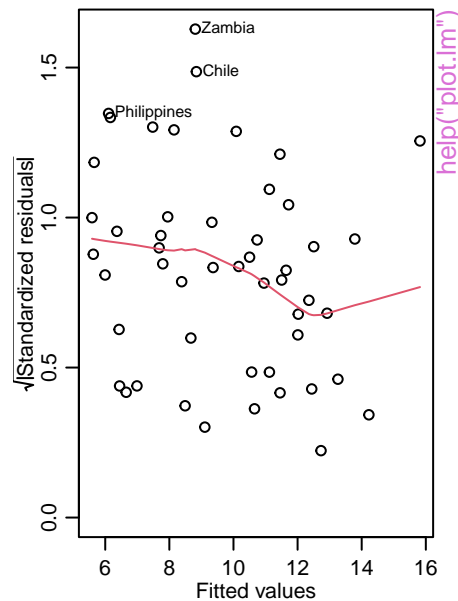
Residuals vs Fitted



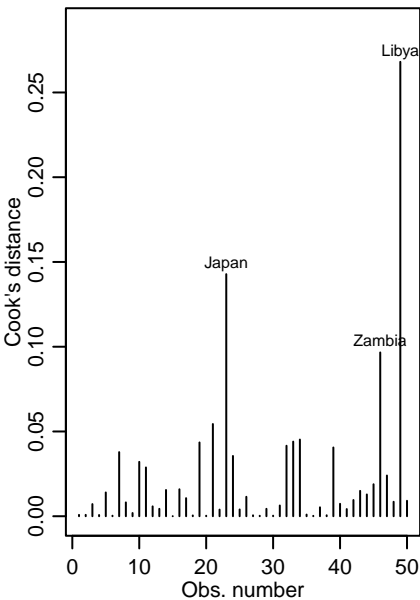
Q-Q Residuals



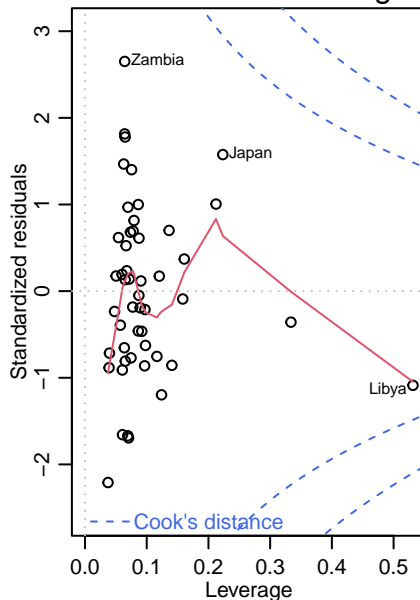
Scale-Location



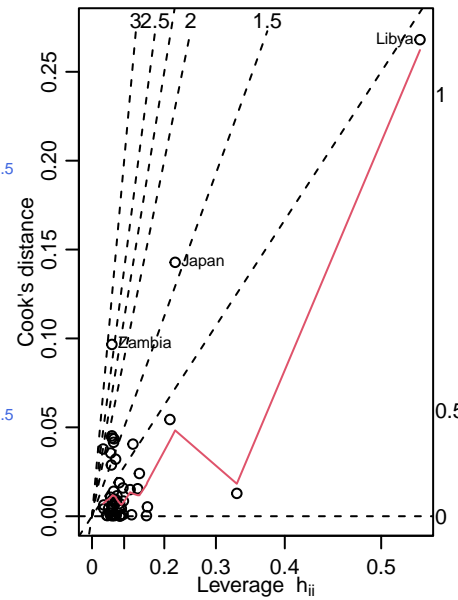
Cook's distance



Residuals vs Leverage



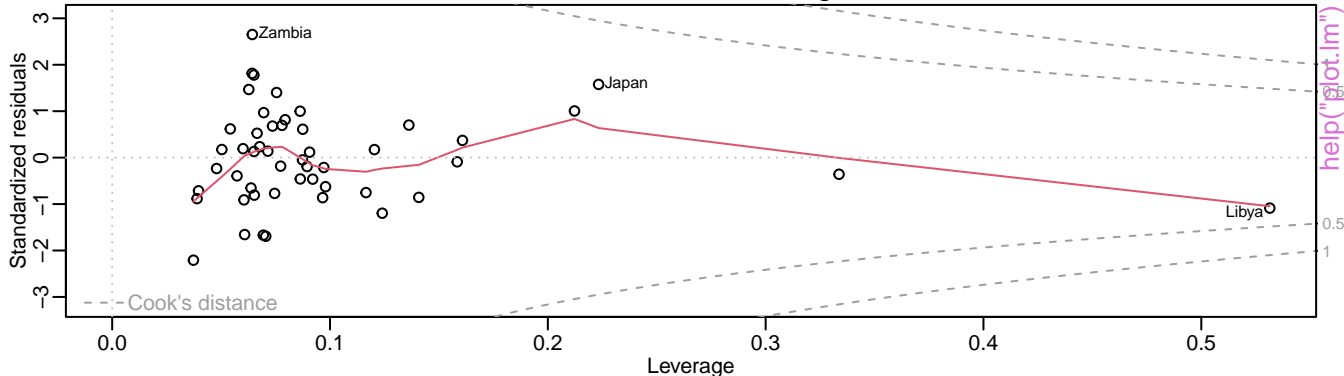
Cook's dist vs Leverage\*  $h_{ii}/(1 -$



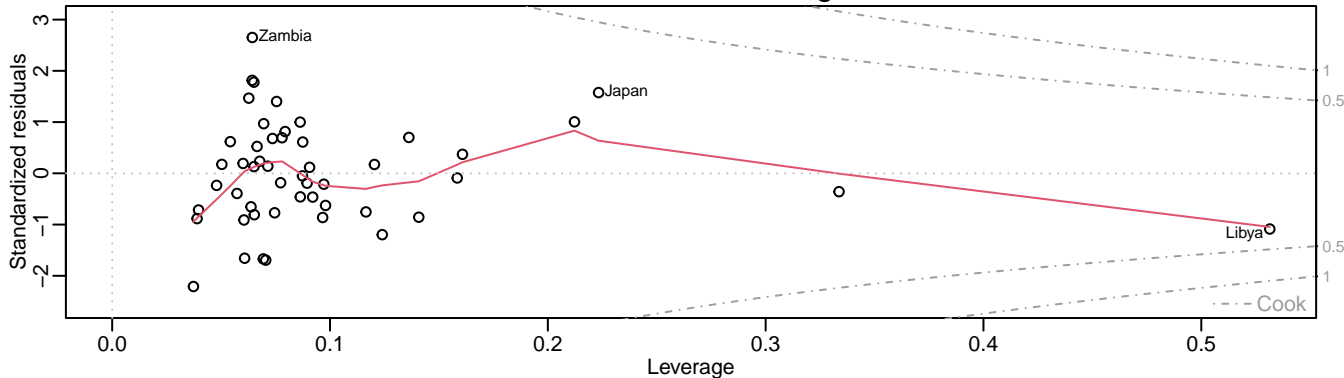
help("plot.lm")

lm(sr ~ pop15 + pop75 + dpi + ddpi)

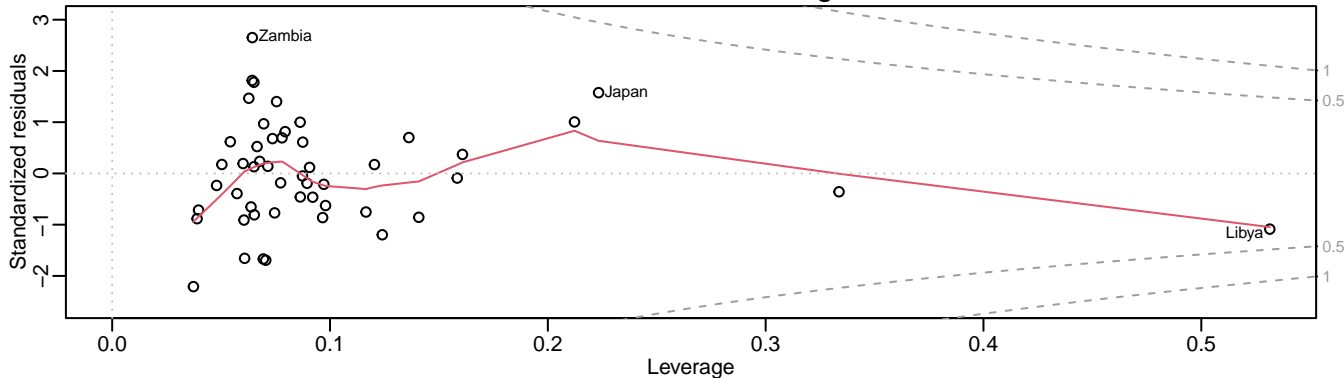
Residuals vs Leverage



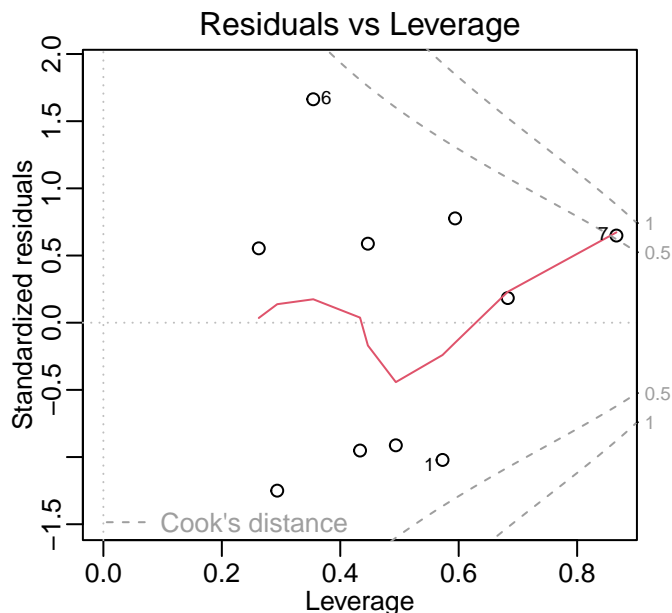
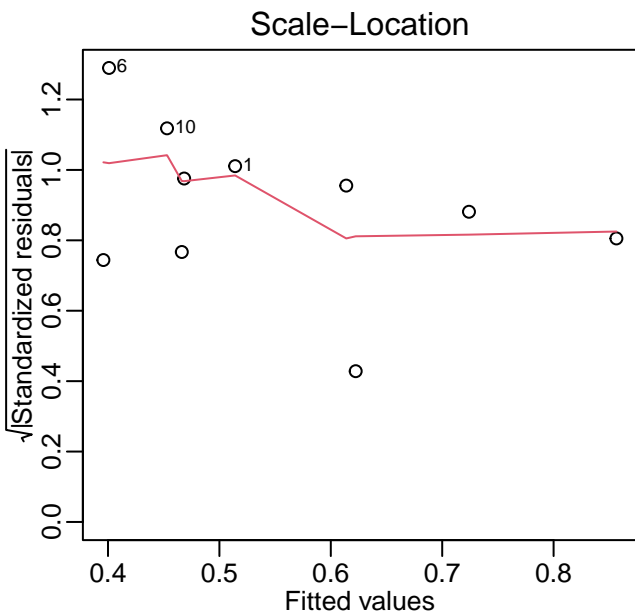
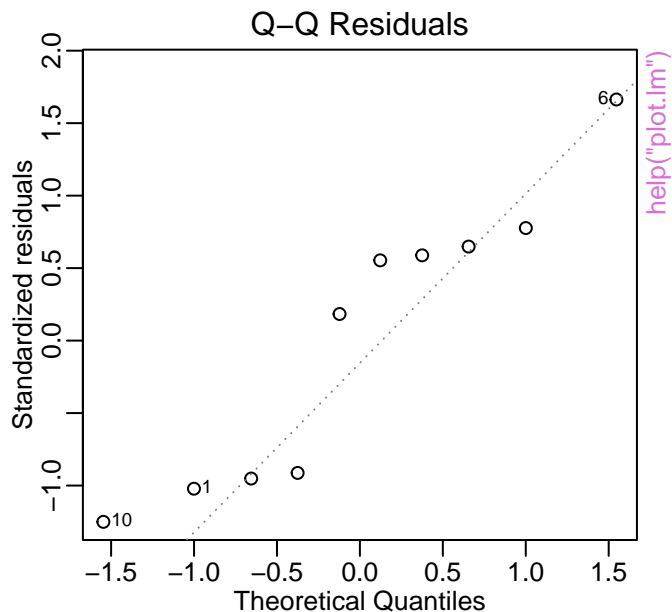
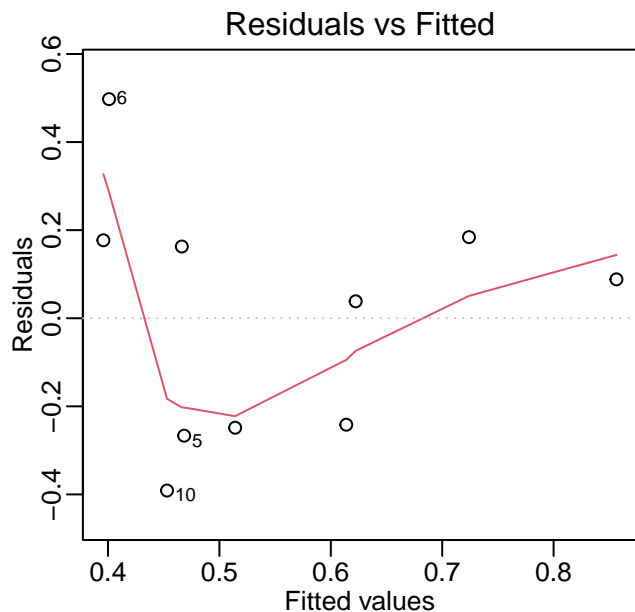
Residuals vs Leverage



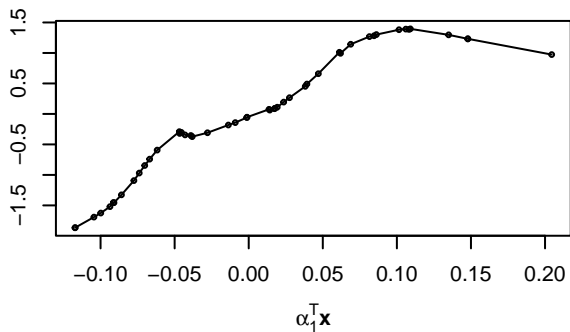
Residuals vs Leverage



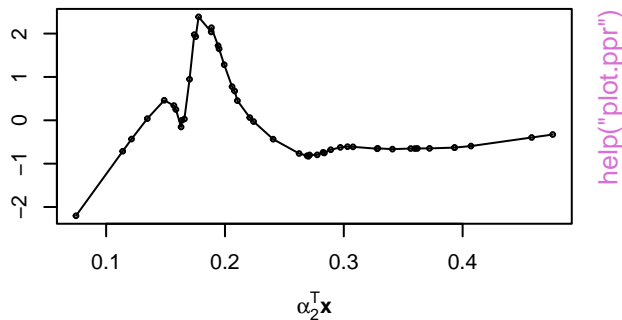
(long.var.name.1 ~ long.var.name.2 + long.var.name.3 + long.var.name.4 +



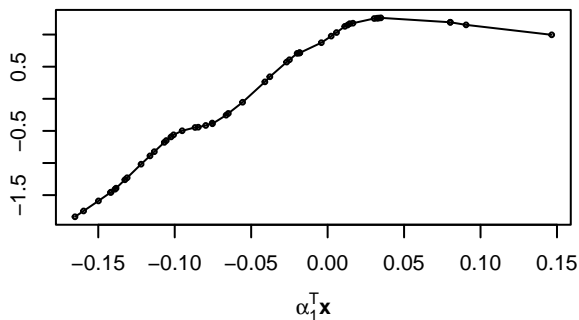
**ppr(log(perm)~ ., nterms=2, max.terms=5)**



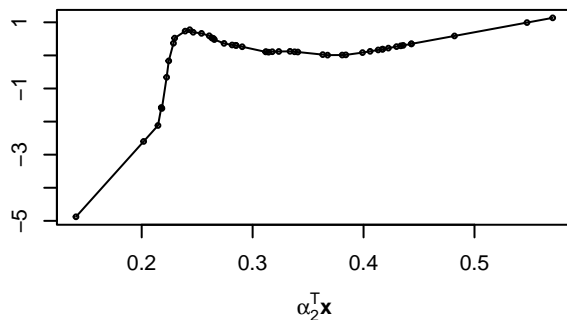
**ppr(log(perm)~ ., nterms=2, max.terms=5)**



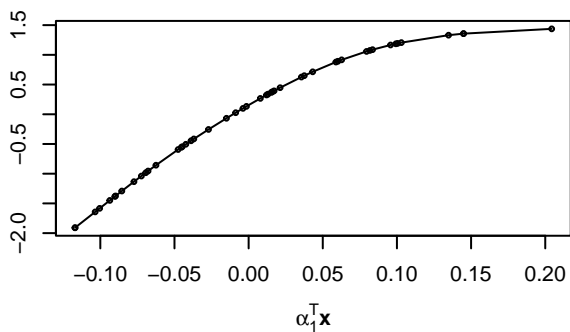
**update(..., bass = 5)**



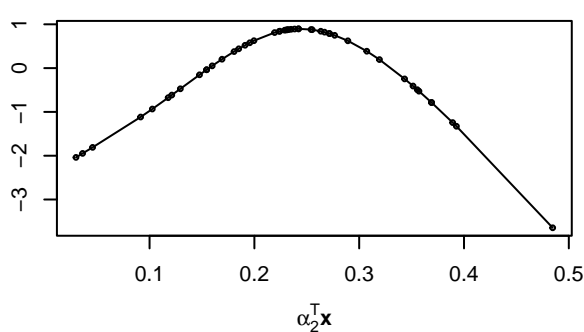
**update(..., bass = 5)**



**update(..., sm.method="gcv", gcvpen=2)**

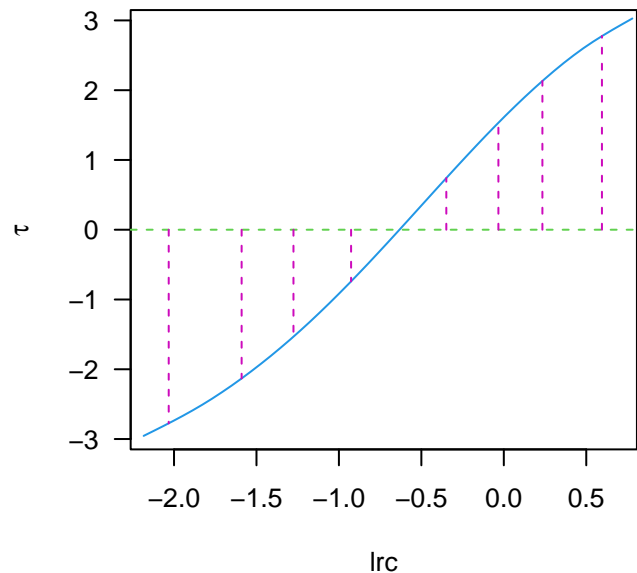
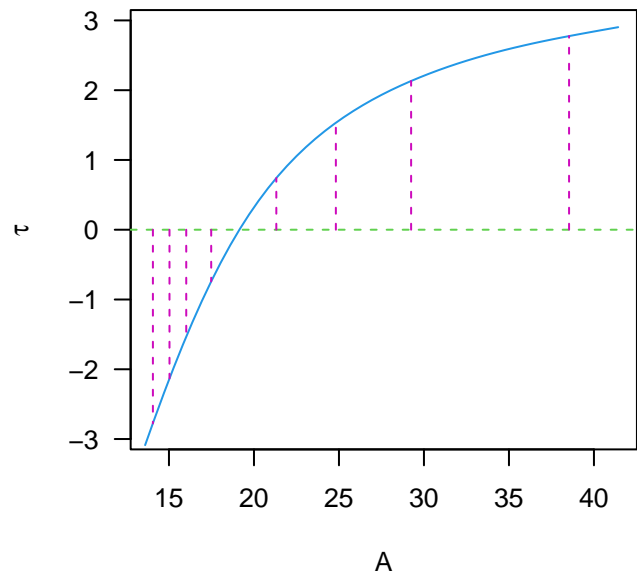
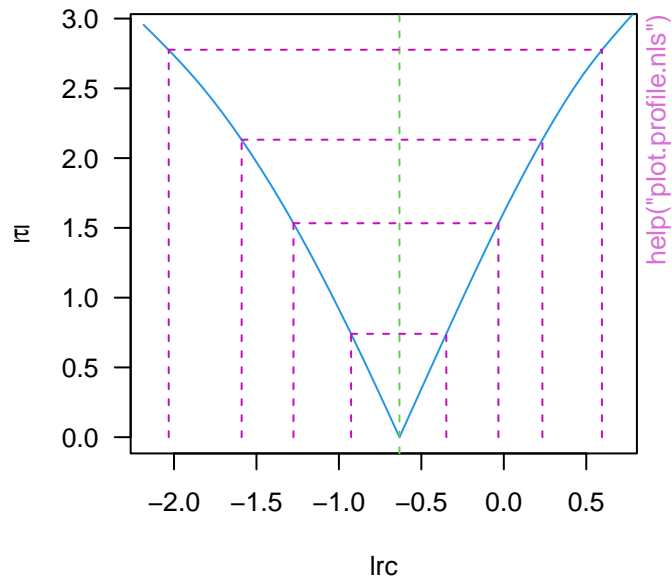
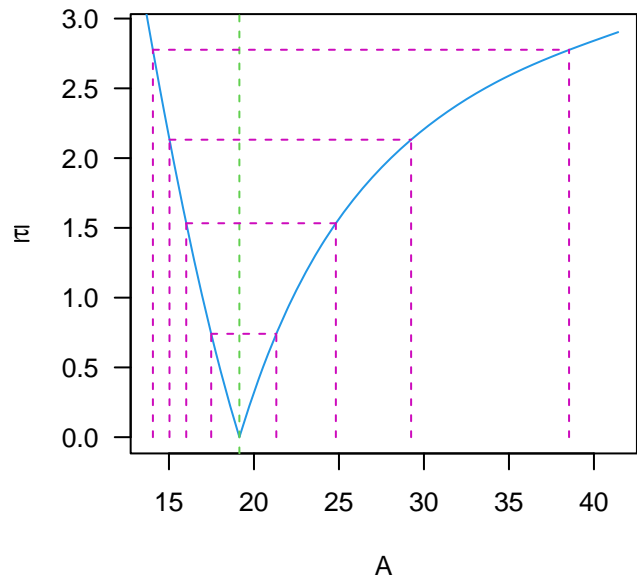


**update(..., sm.method="gcv", gcvpen=2)**



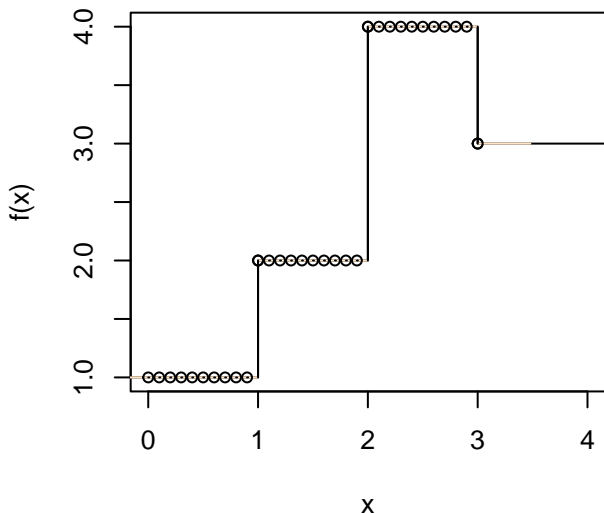
help("plot.ppr")

# Confidence intervals based on the profile sum of squares

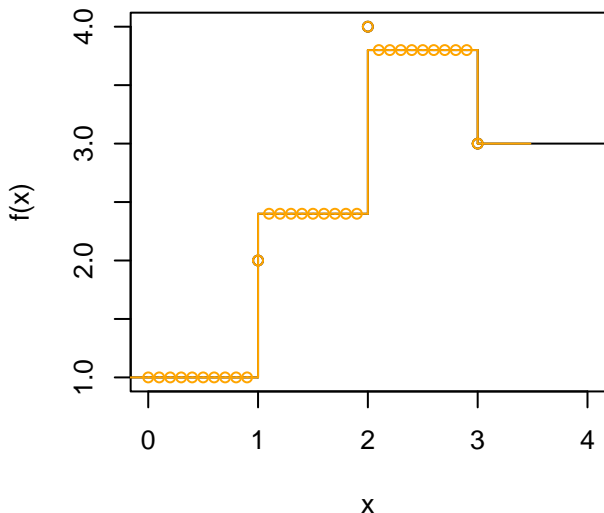


BOD data – confidence levels of 50%, 80%, 90% and 95%

**stepfun(1:3, y0, f = 0)**

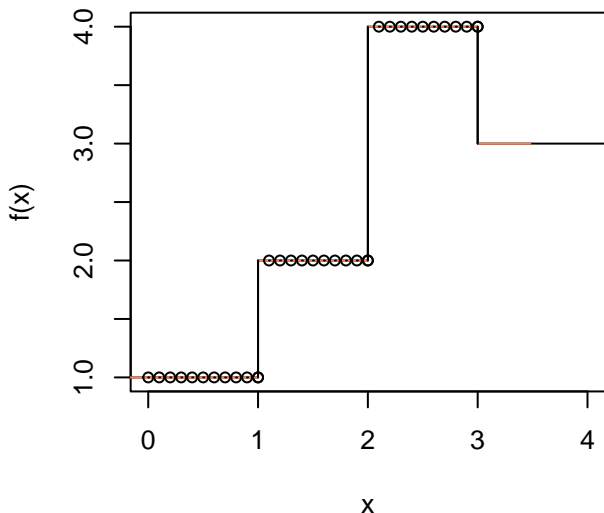


**stepfun(1:3, y0, f = 0.2)**

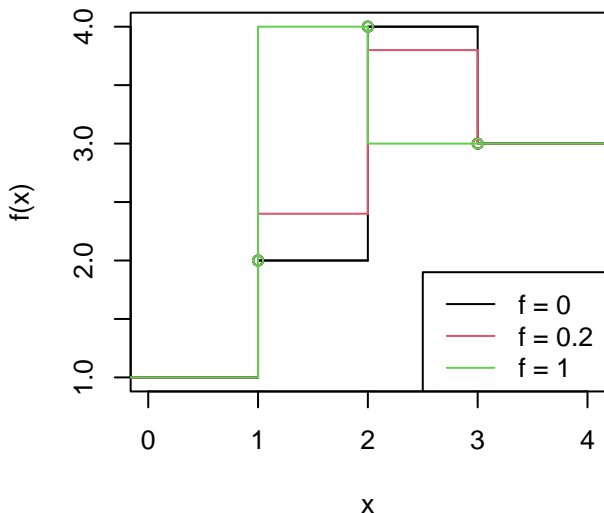


help("plot.stepfun")

**stepfun(1:3, y0, right = TRUE)**

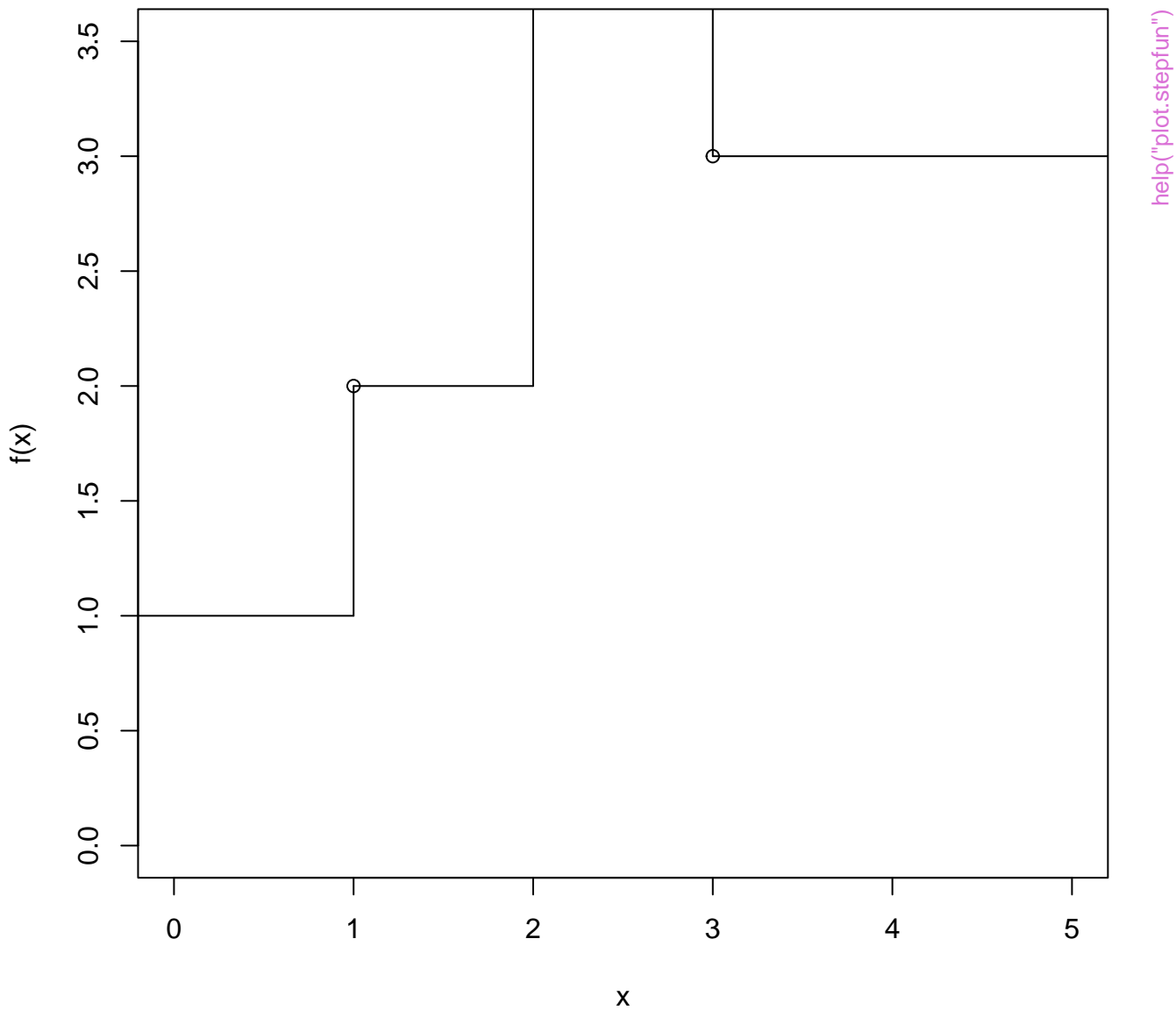


**stepfun(x, y0, f=f) for  $f = 0, .2, 1$**

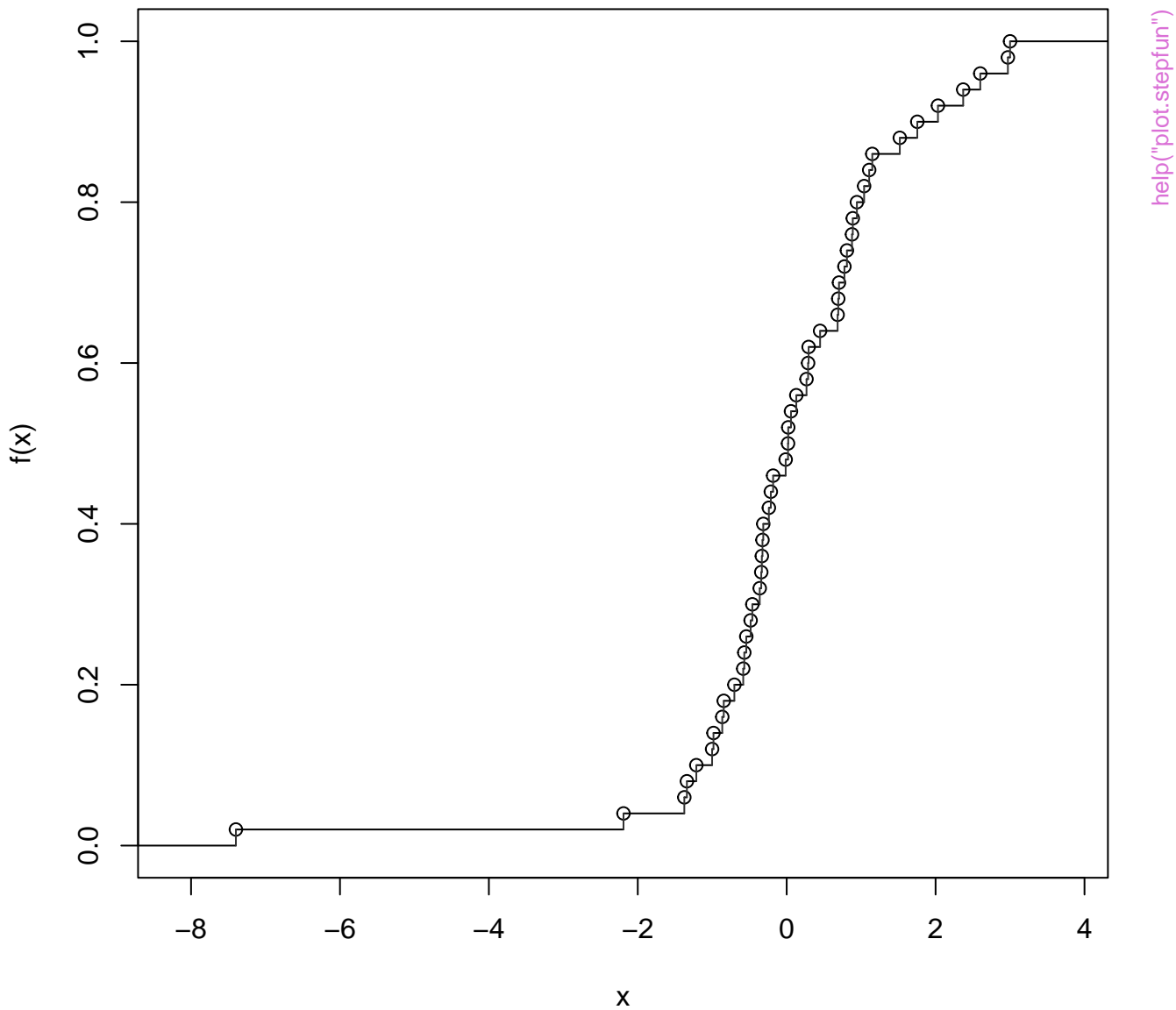


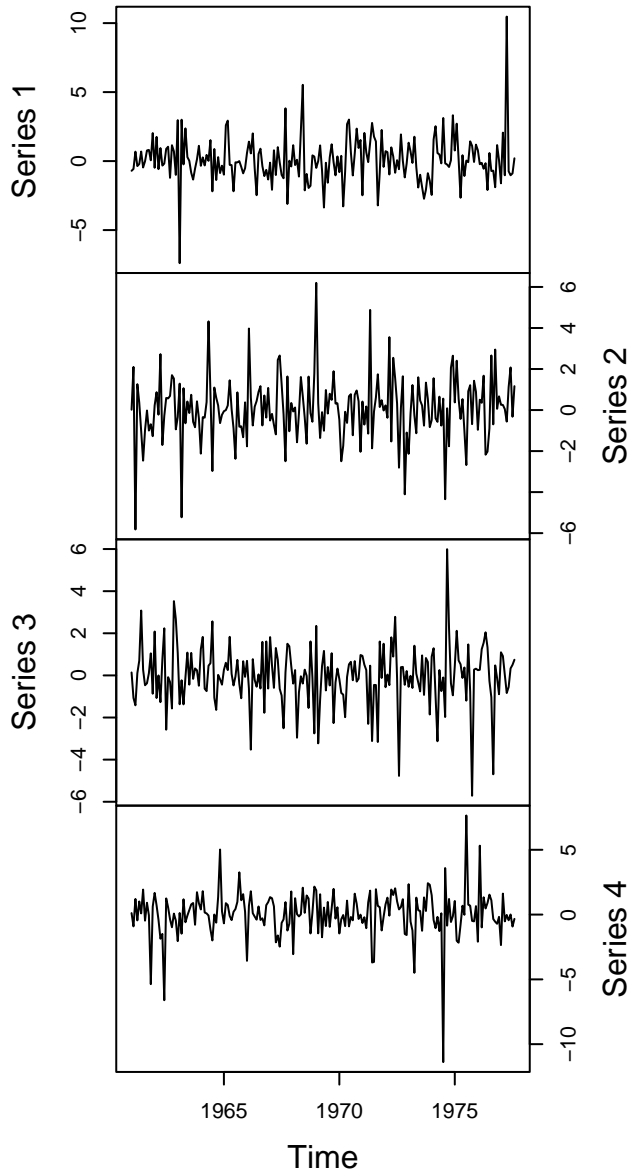


`plot(stepfun(*), xlim= . , ylim = .)`

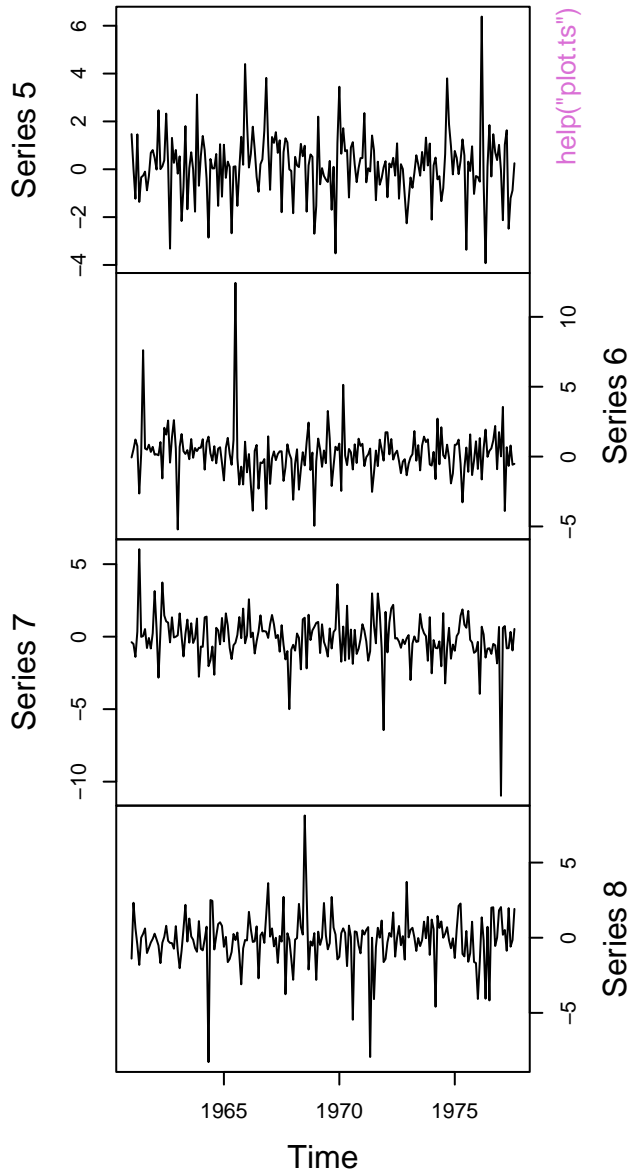


**ecdf(rt(50, df = 3))**

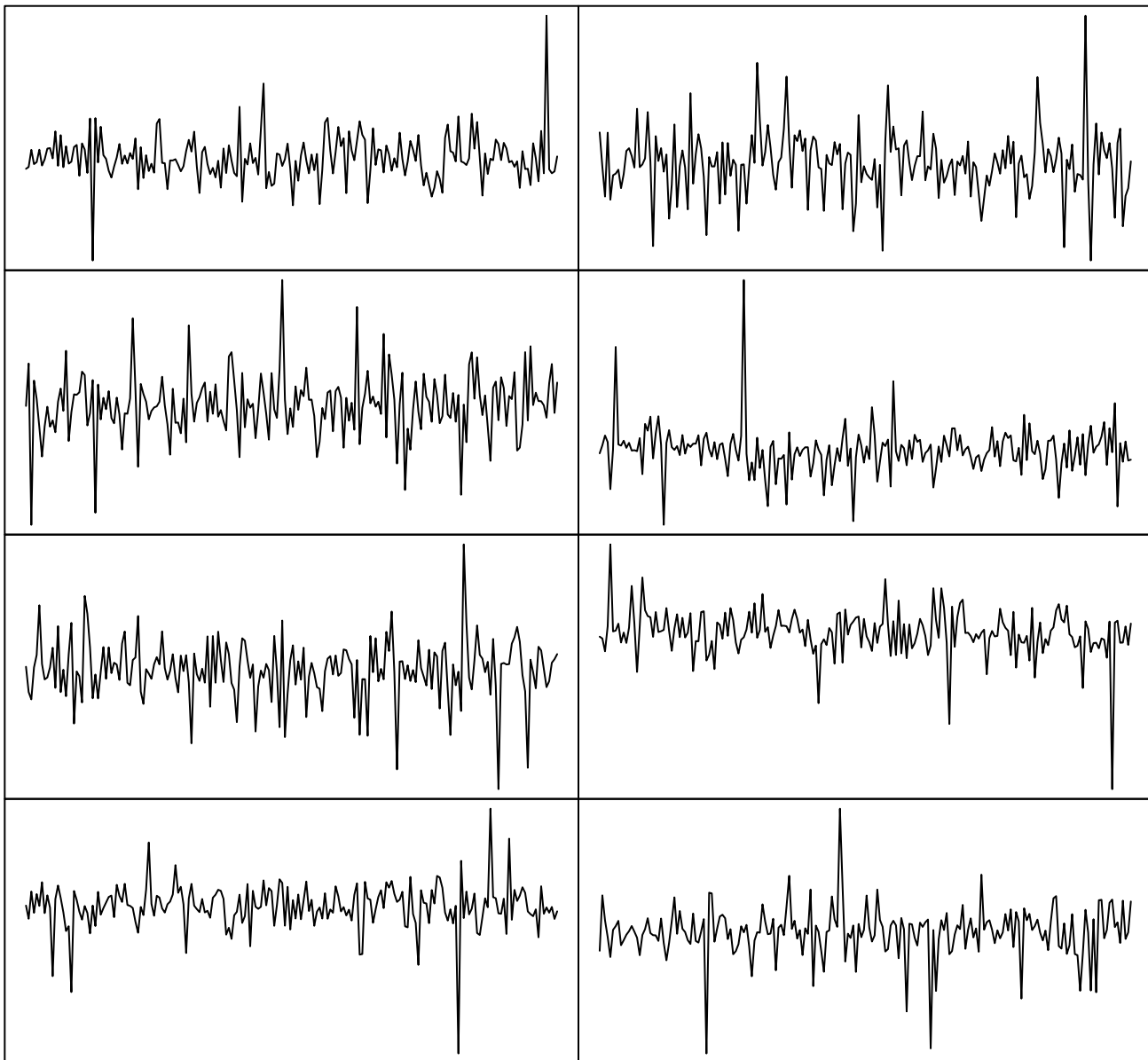




**Z**

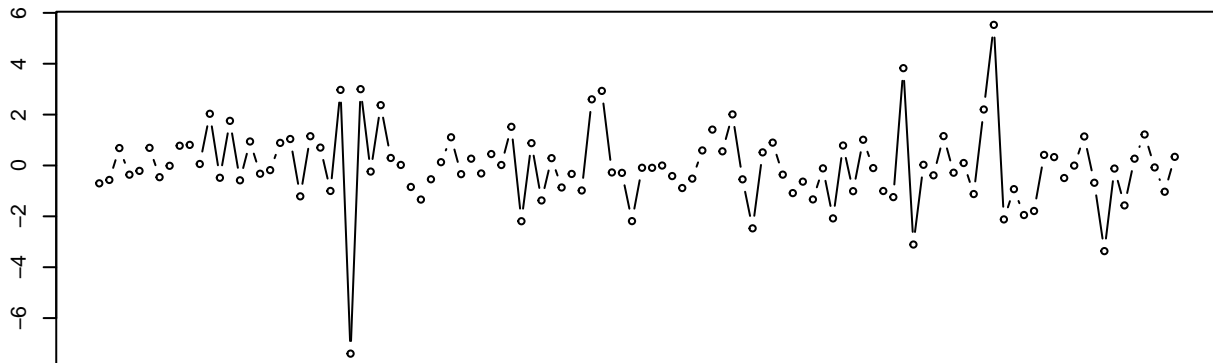


**plot(ts(..), axes=FALSE, ann=FALSE, frame.plot=TRUE, mar..., oma...)**

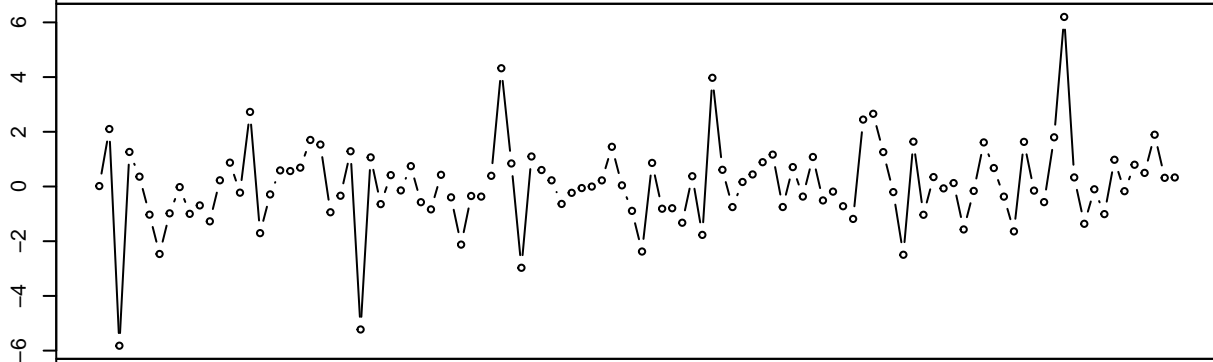


**z**

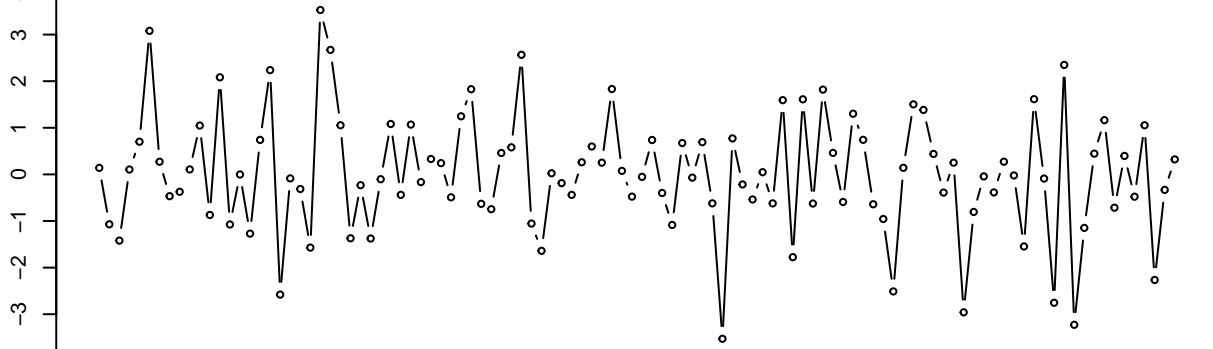
Series 1



Series 2



Series 3



1962

1964

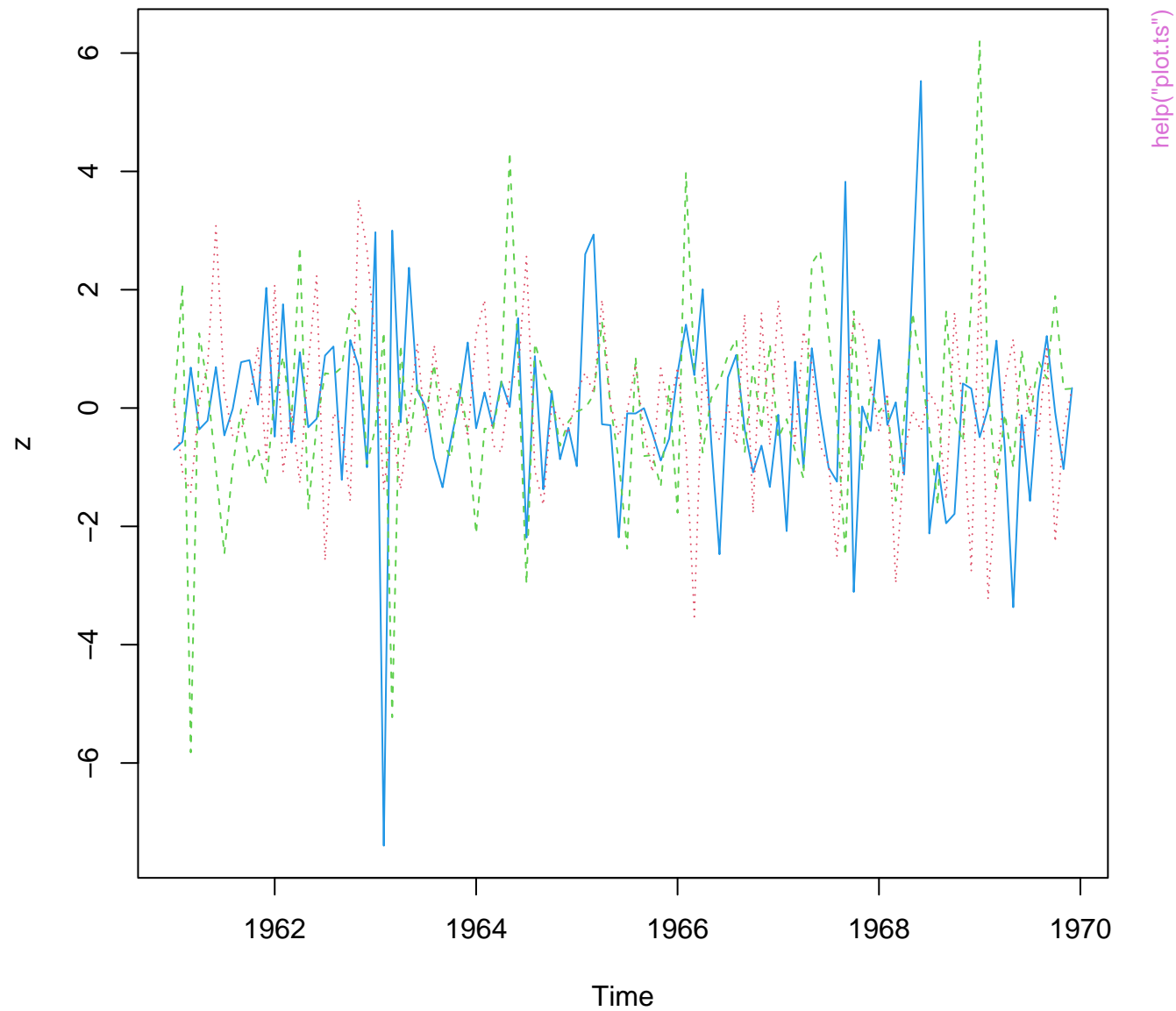
1966

1968

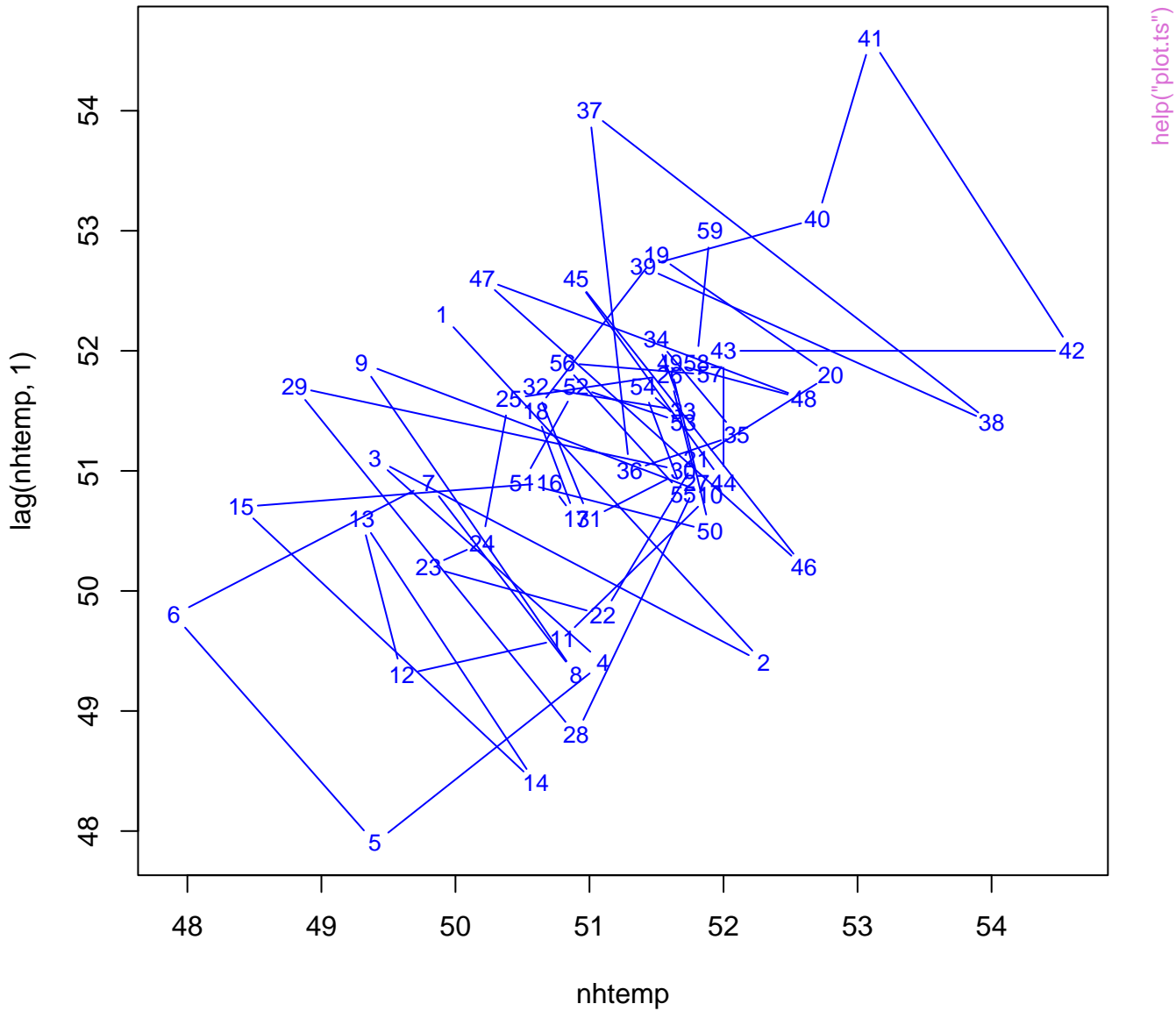
1970

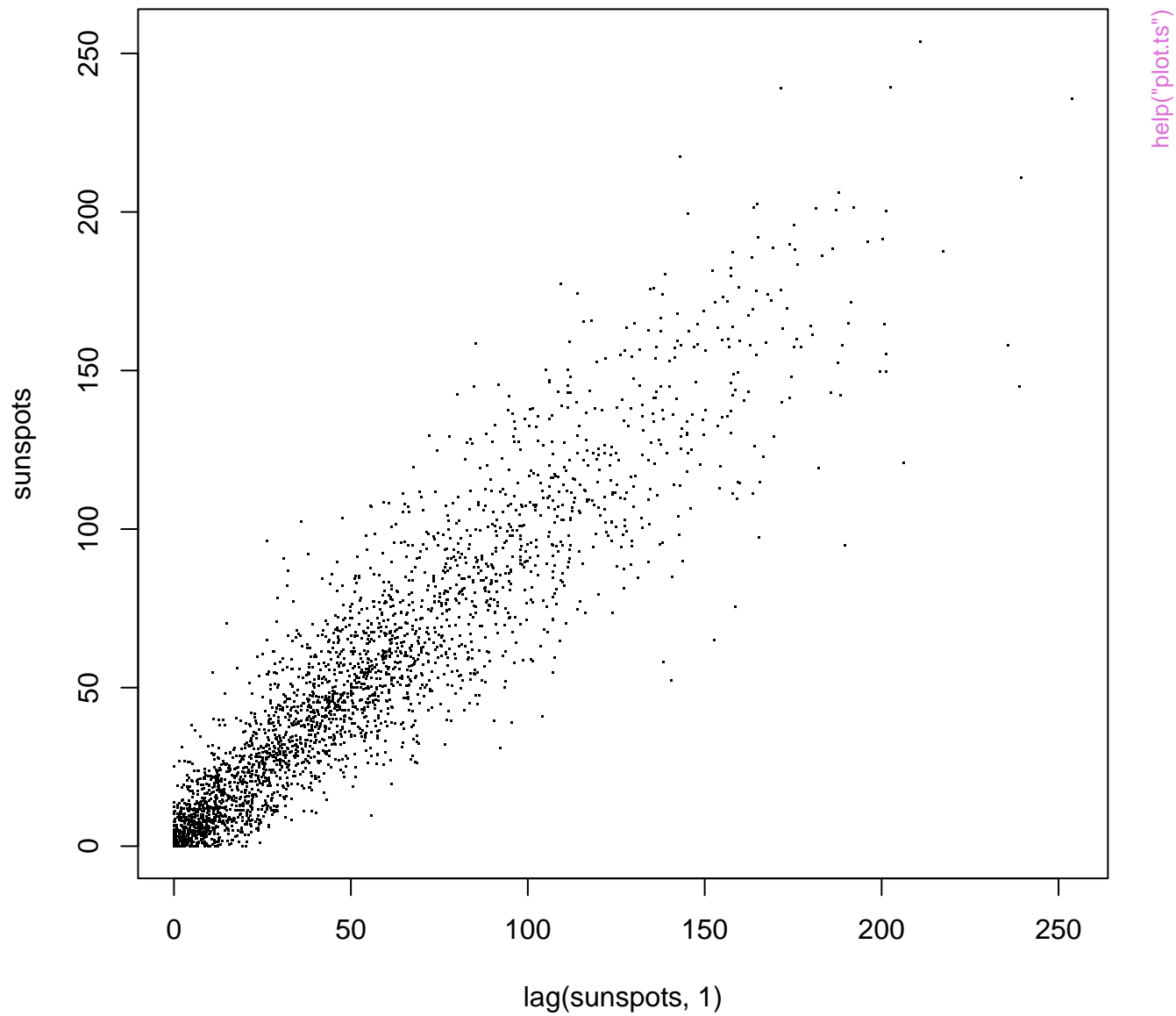
Time

[help\("plot.ts"\)](#)

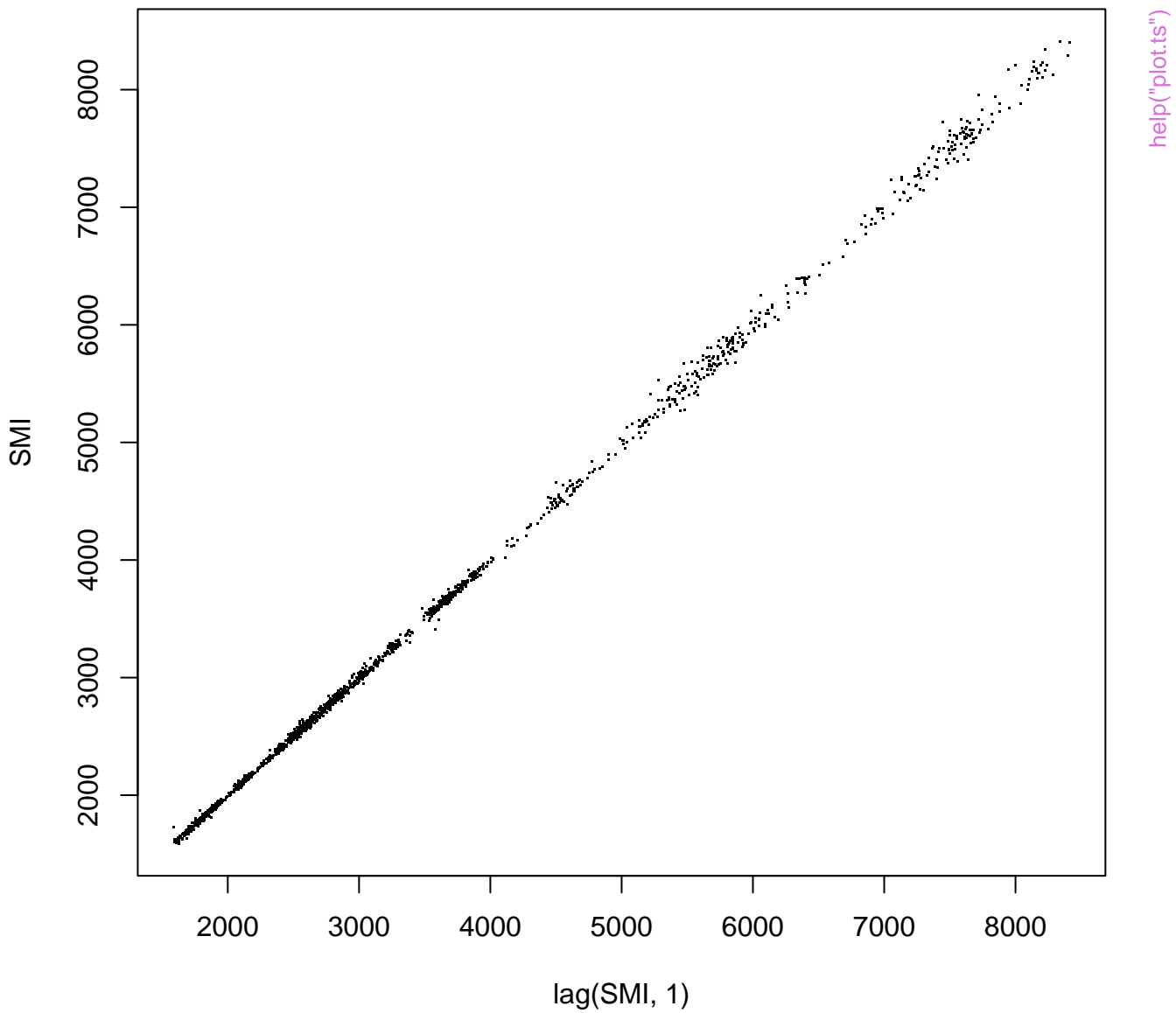


**Lag plot of New Haven temperatures**

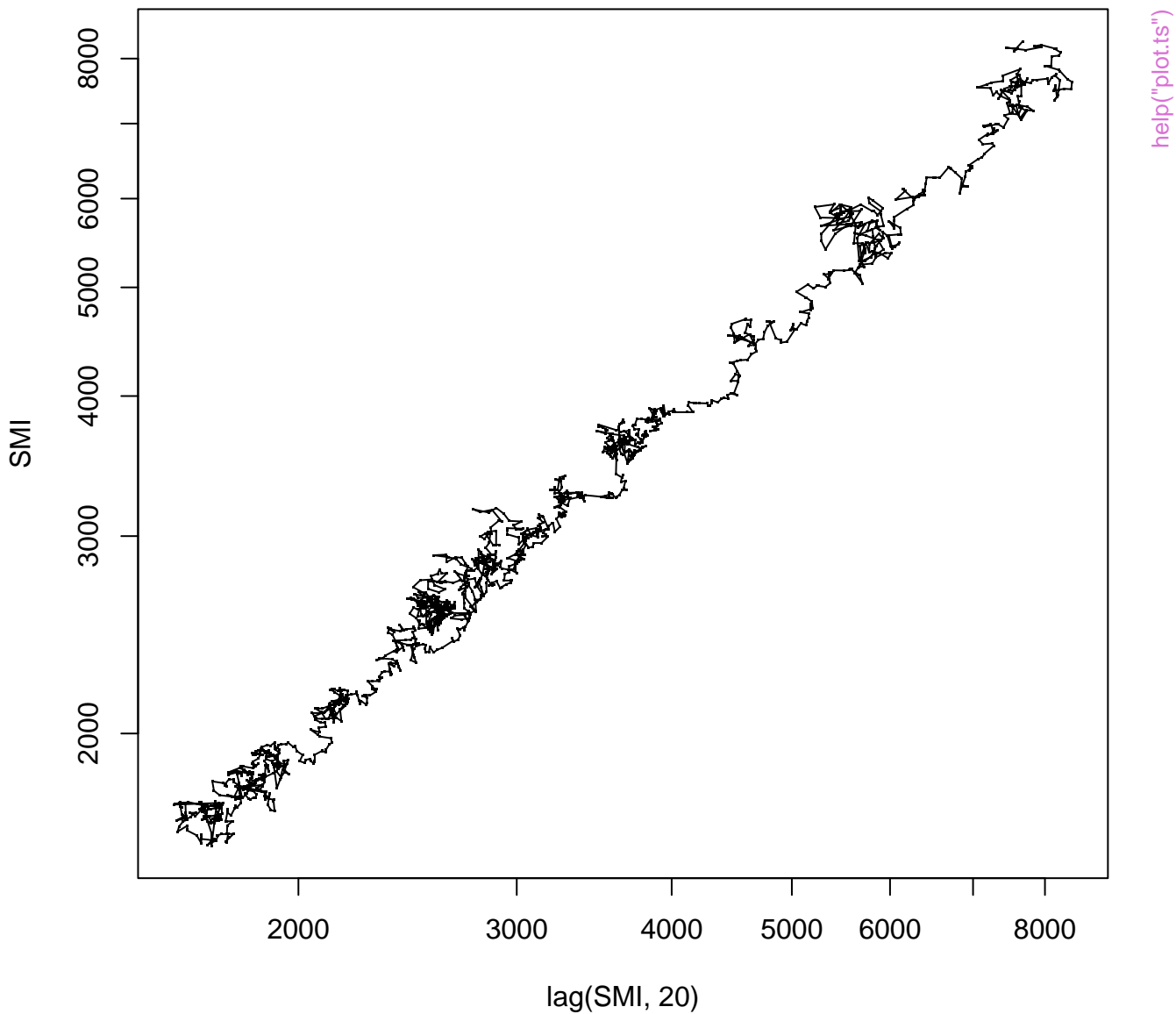




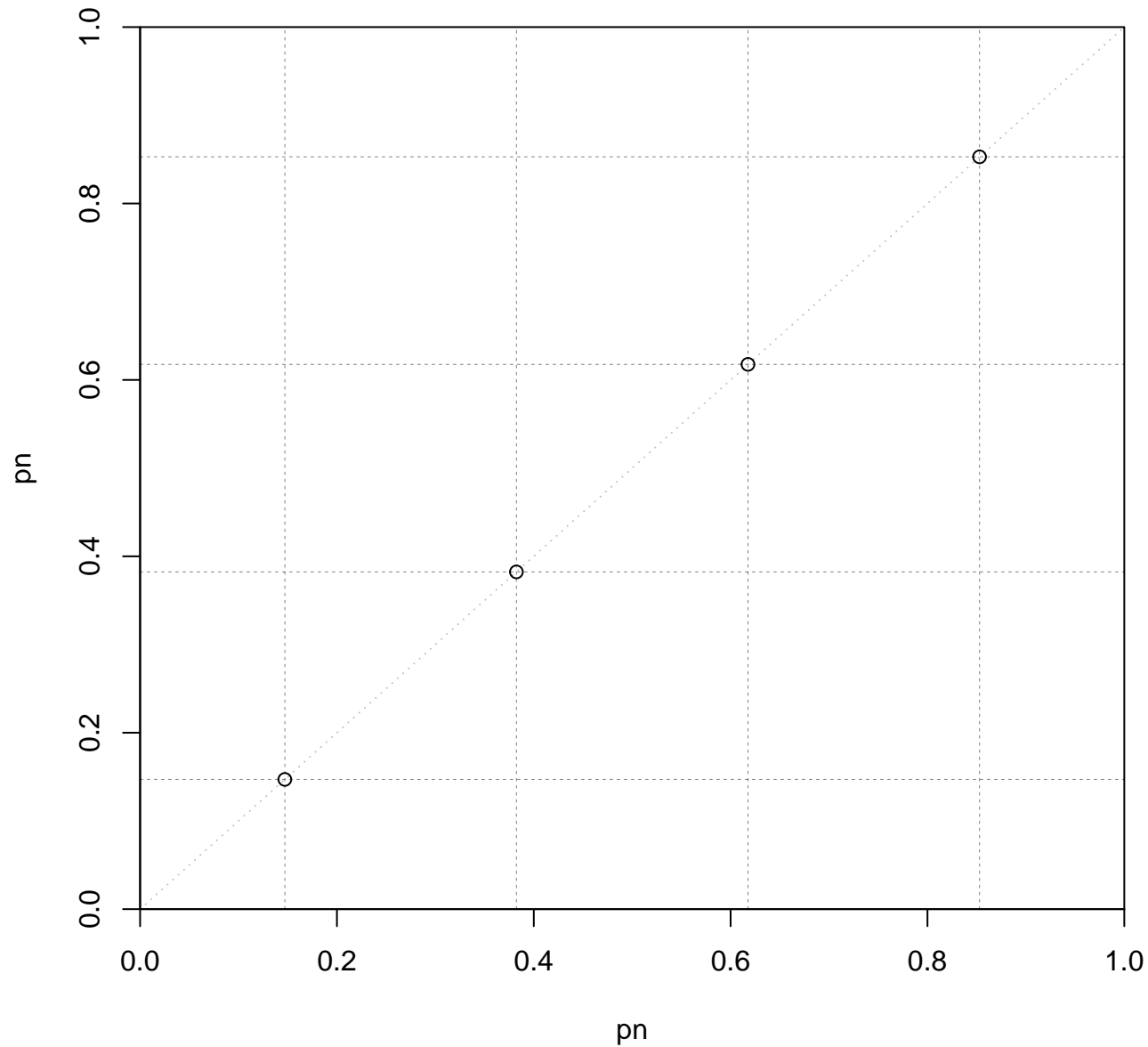




4 weeks lagged SMI stocks -- log scale

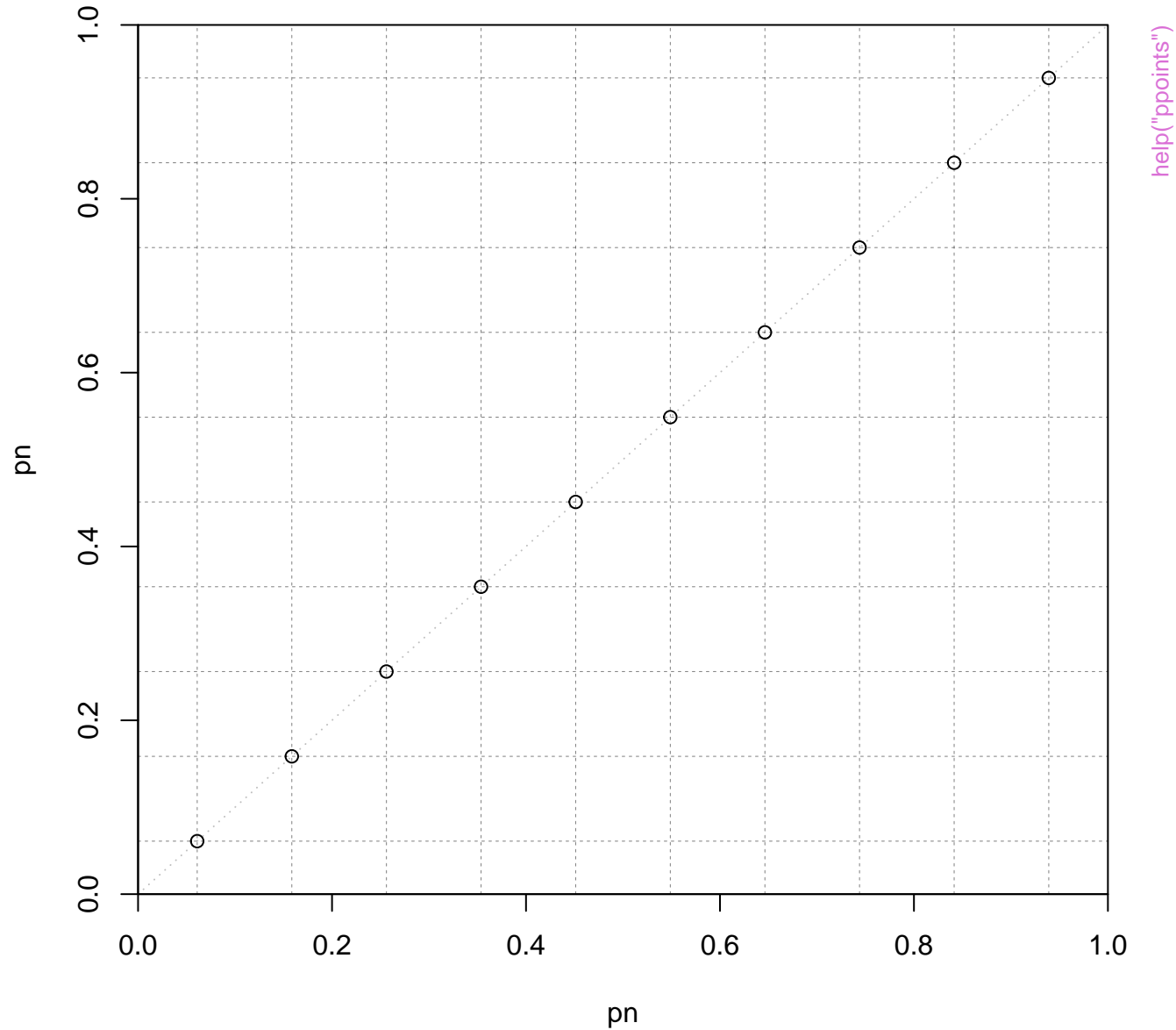


**ppoints(n = 4)**

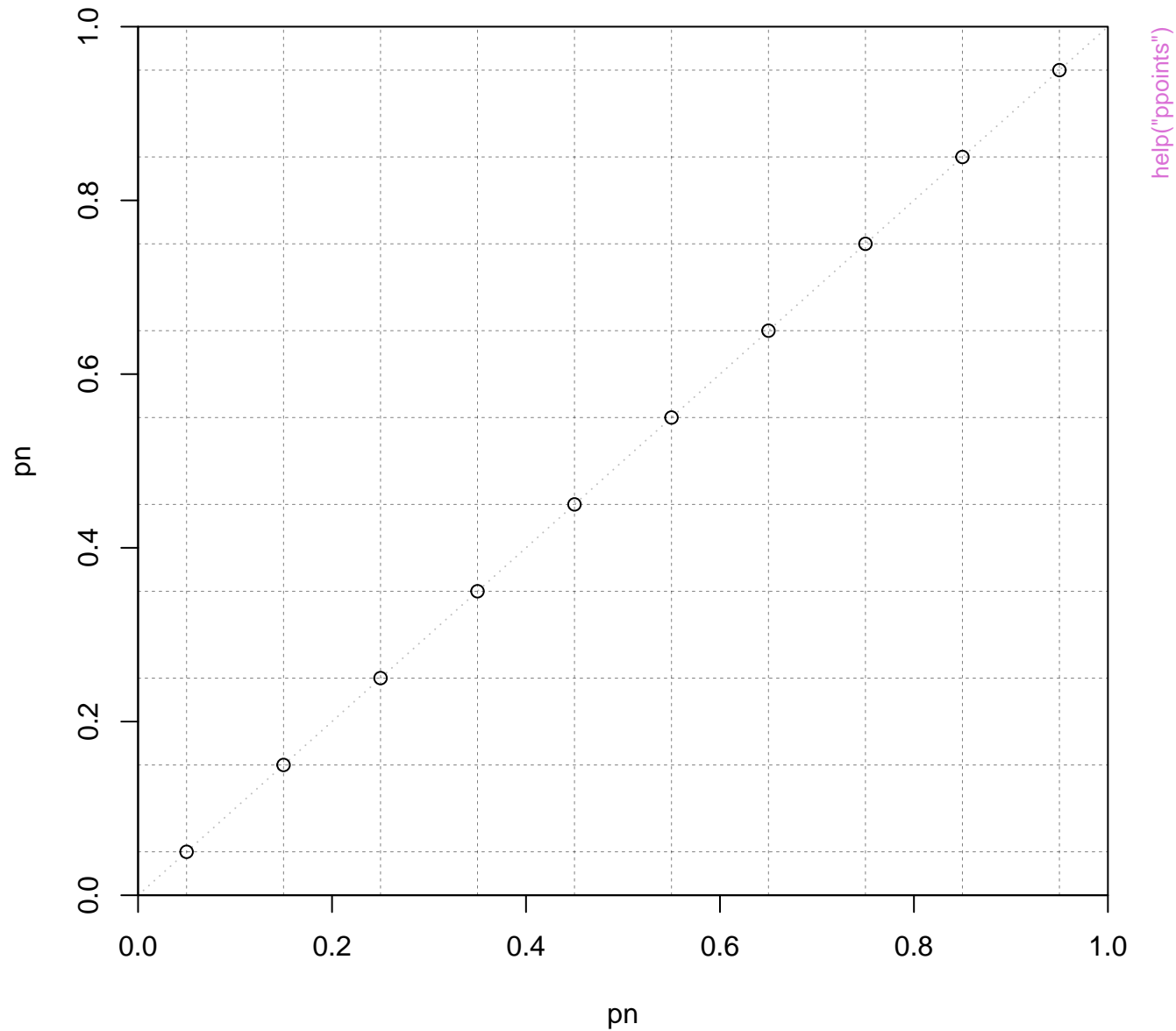


help("ppoints")

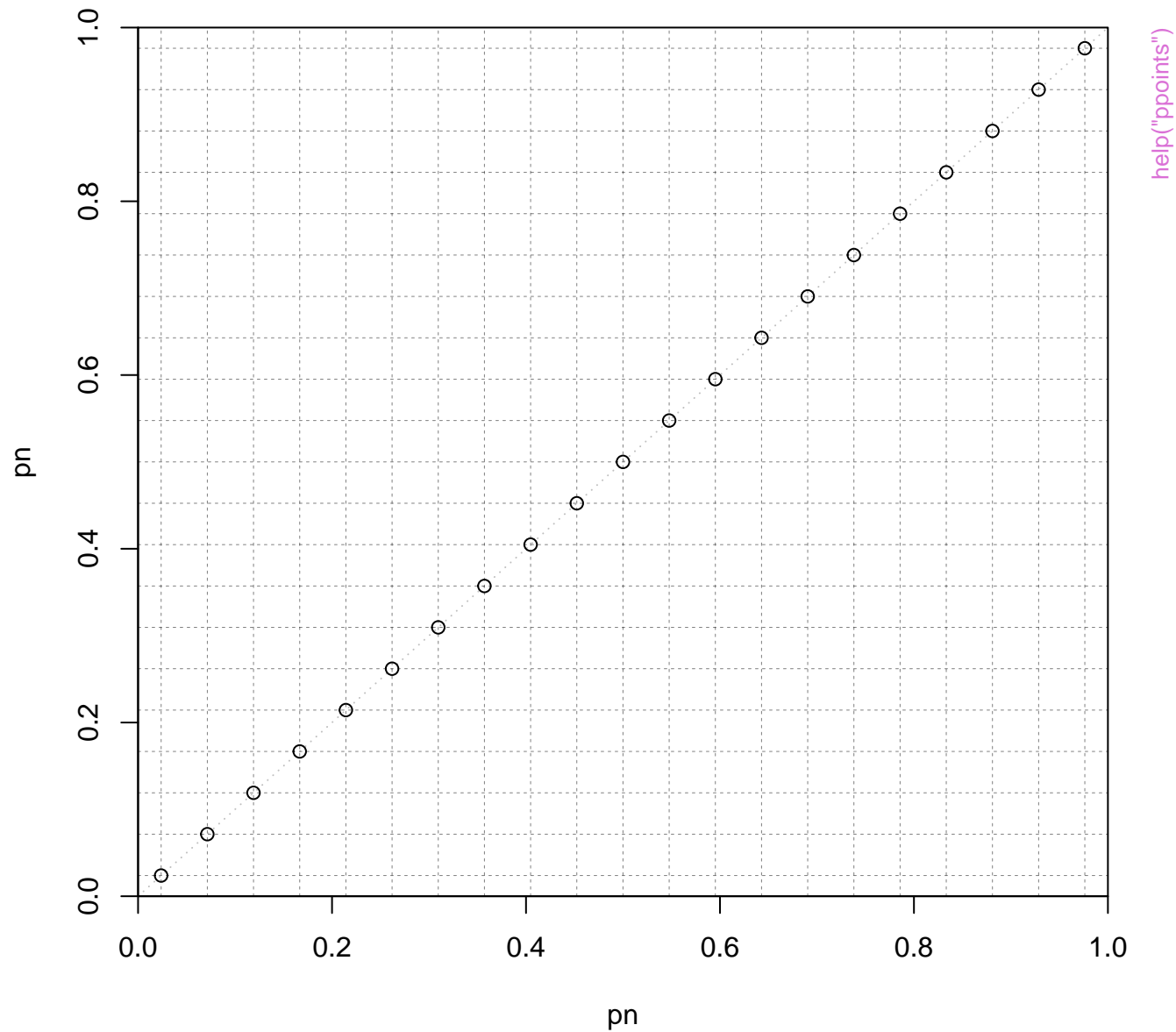
ppoints(n = 10)



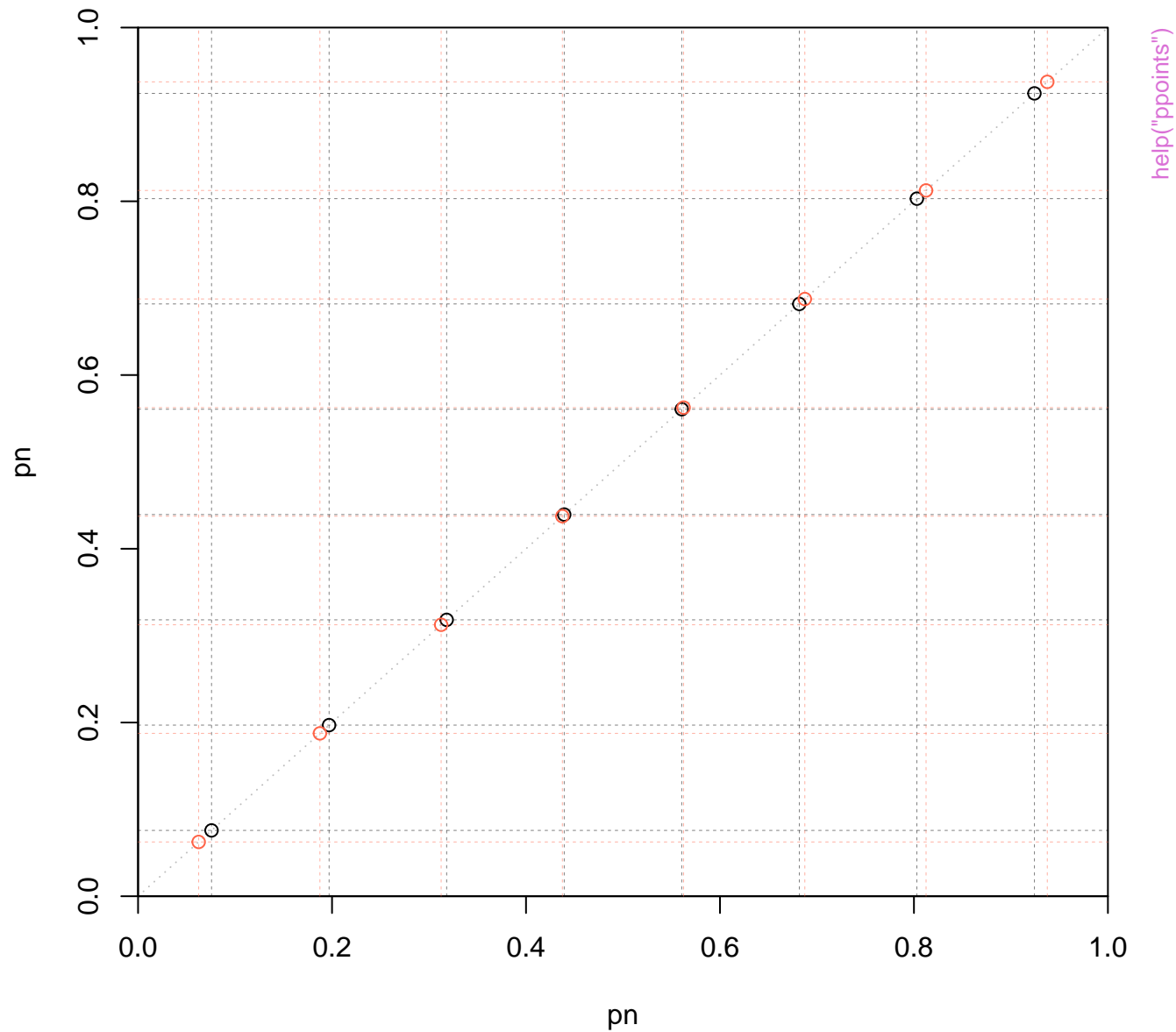
**ppoints(n = 10, a = 1/2)**



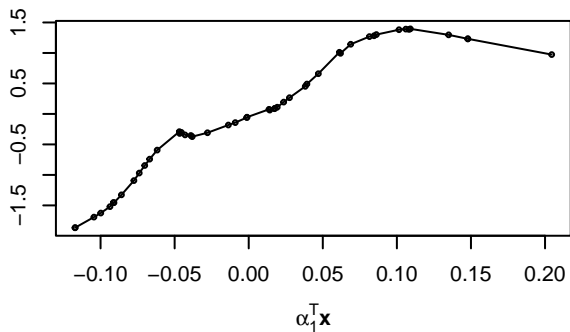
ppoints(n = 21)



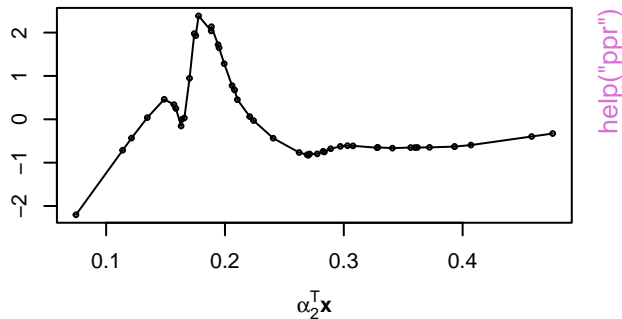
ppoints(n = 8)



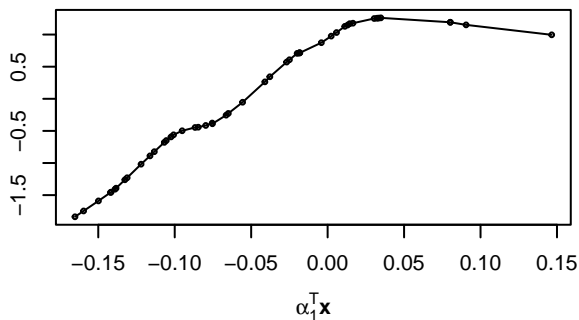
**ppr(log(perm)~ ., nterms=2, max.terms=5)**



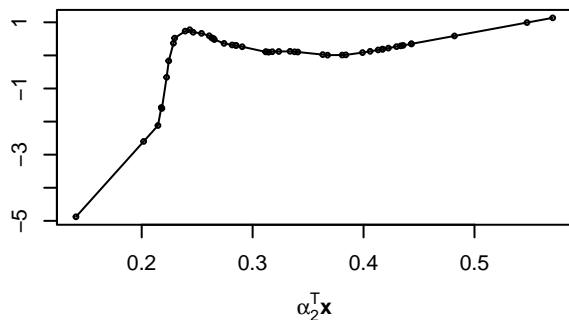
**ppr(log(perm)~ ., nterms=2, max.terms=5)**



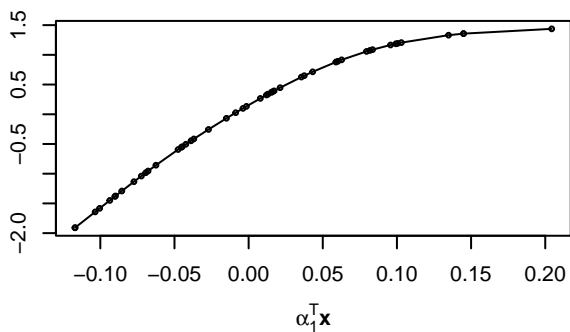
**update(..., bass = 5)**



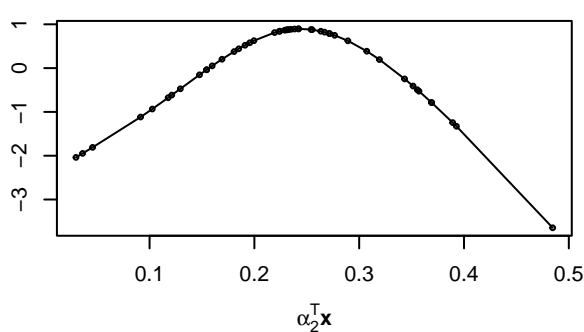
**update(..., bass = 5)**



**update(..., sm.method="gcv", gcvpen=2)**

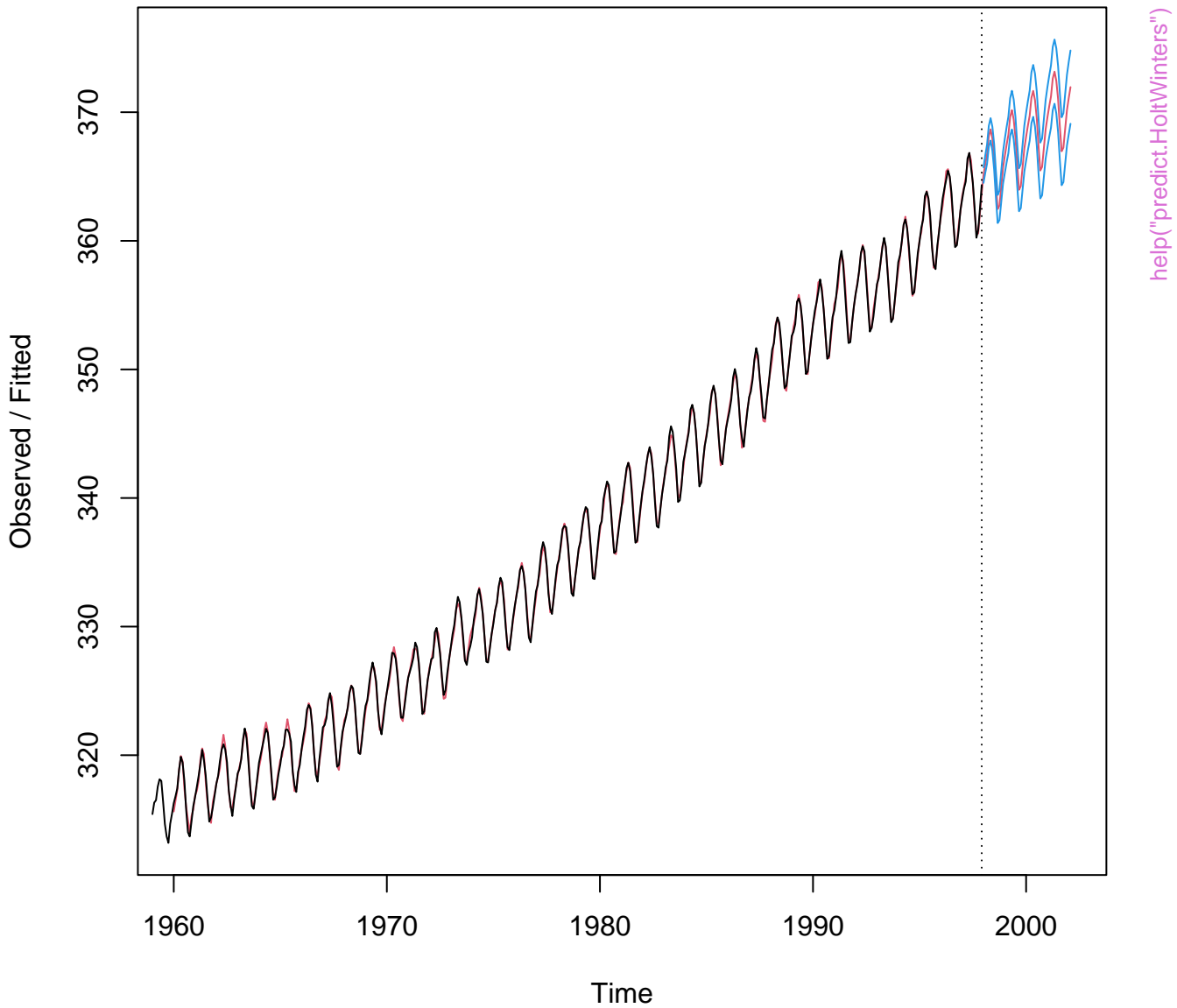


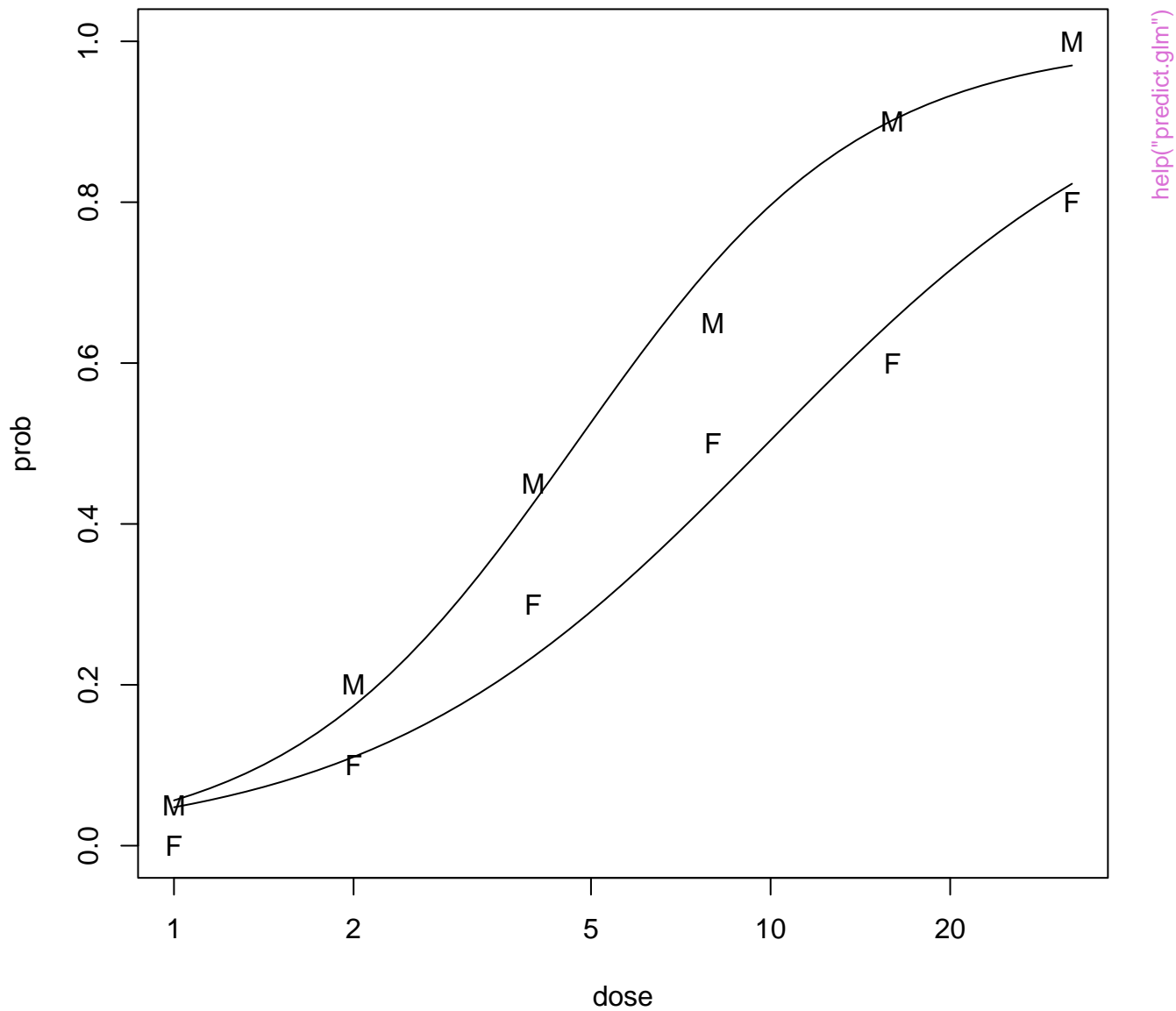
**update(..., sm.method="gcv", gcvpen=2)**

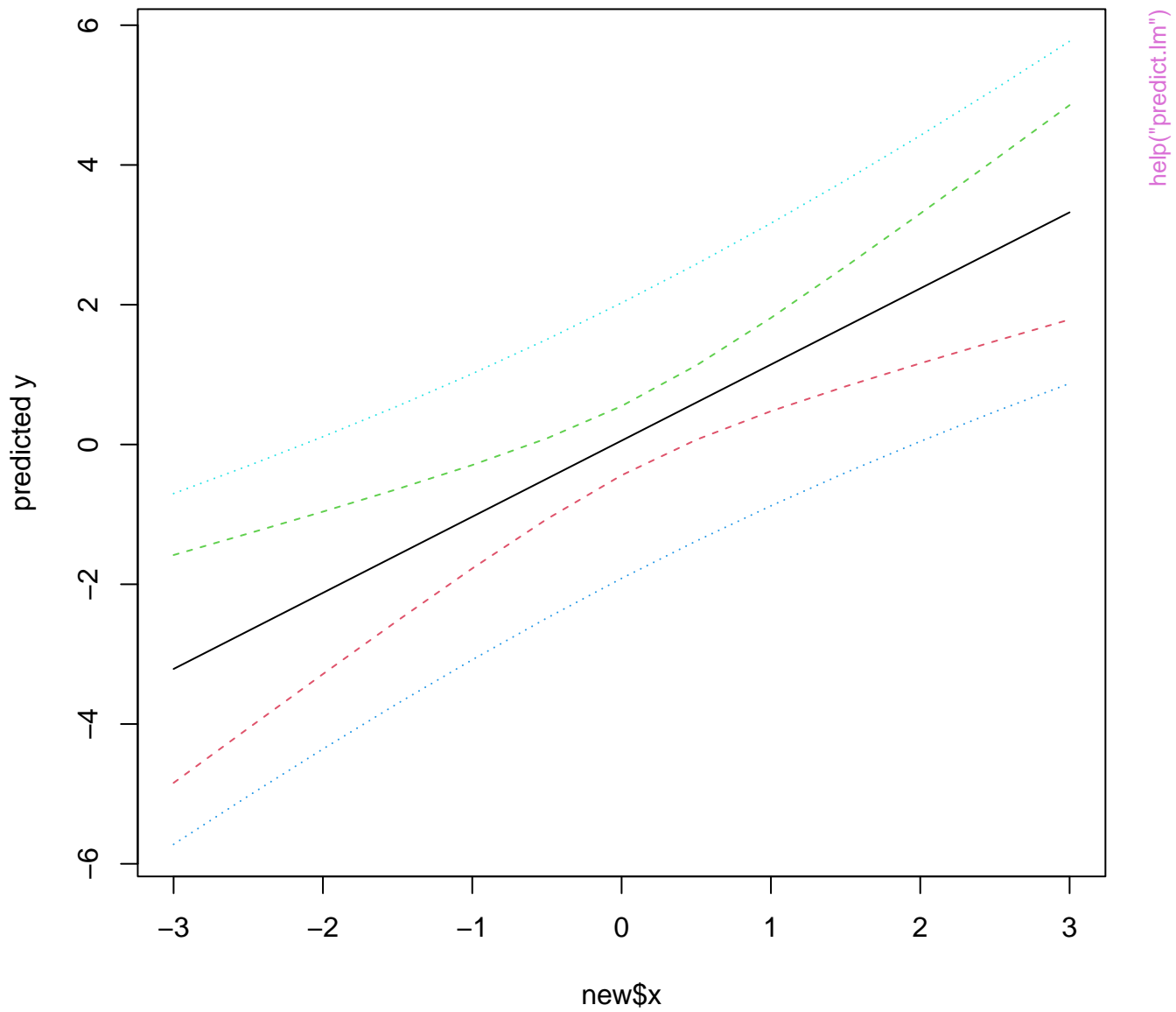




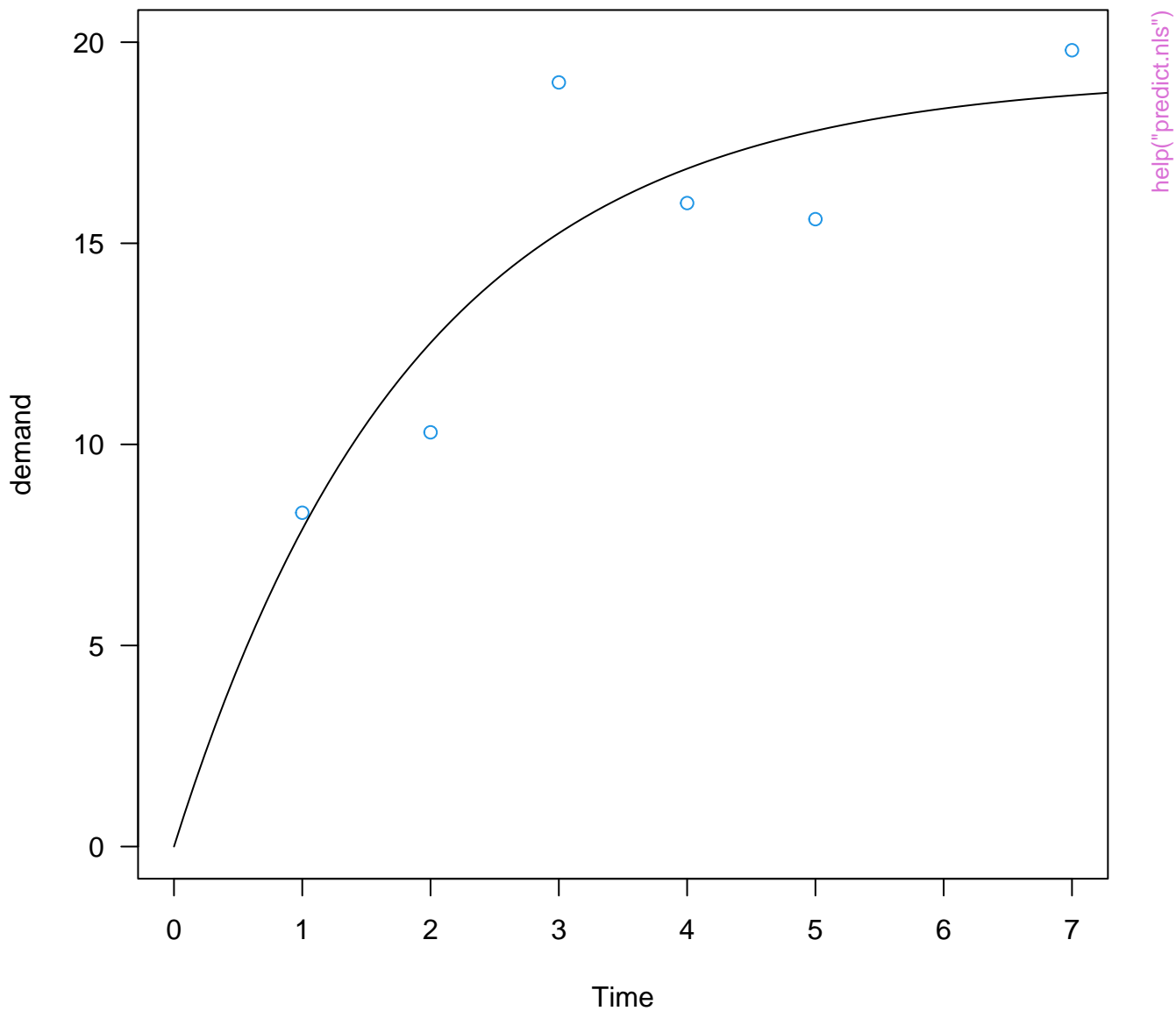
## Holt-Winters filtering



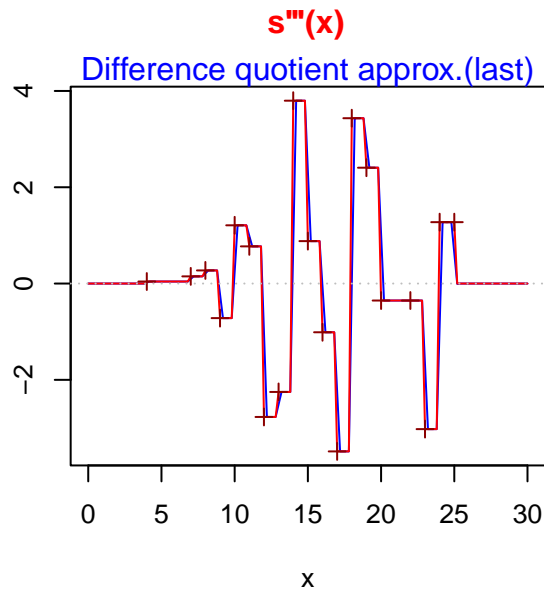
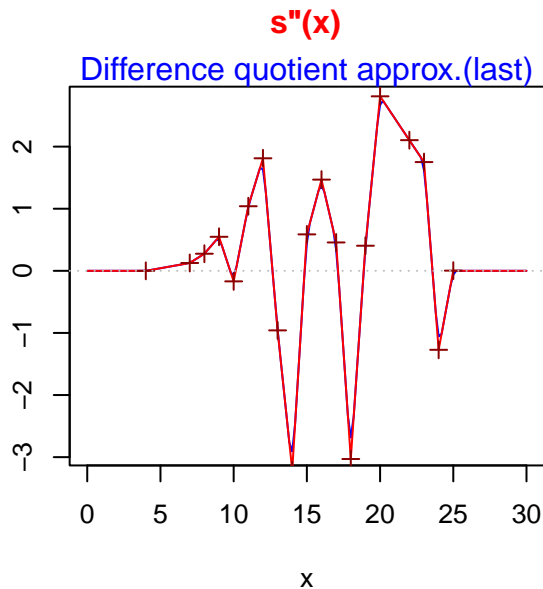
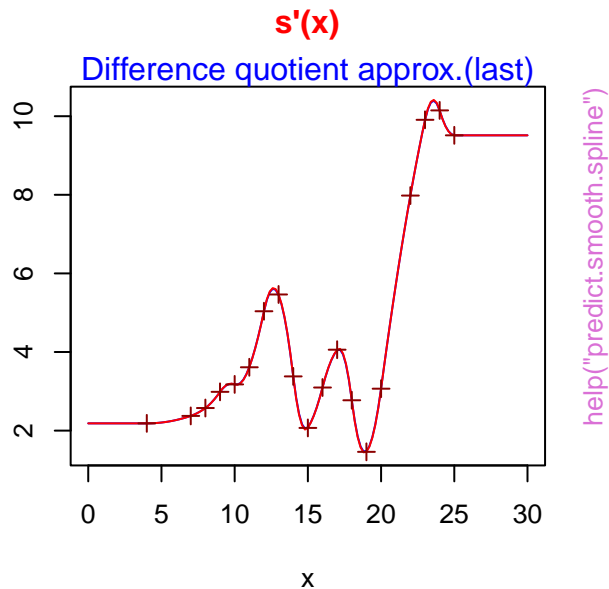
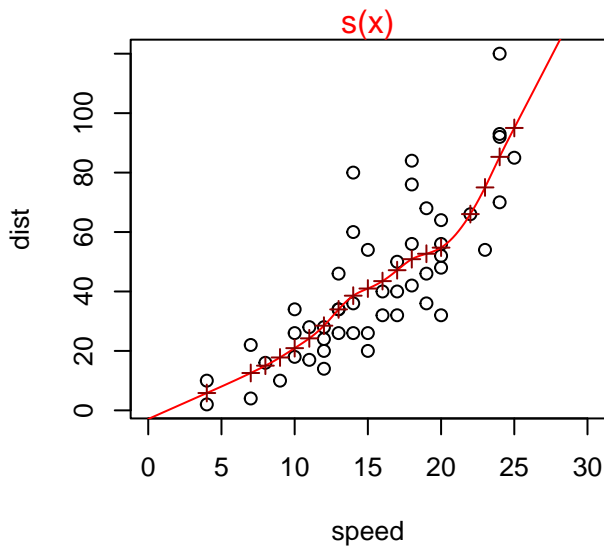




**BOD data and fitted first-order curve**

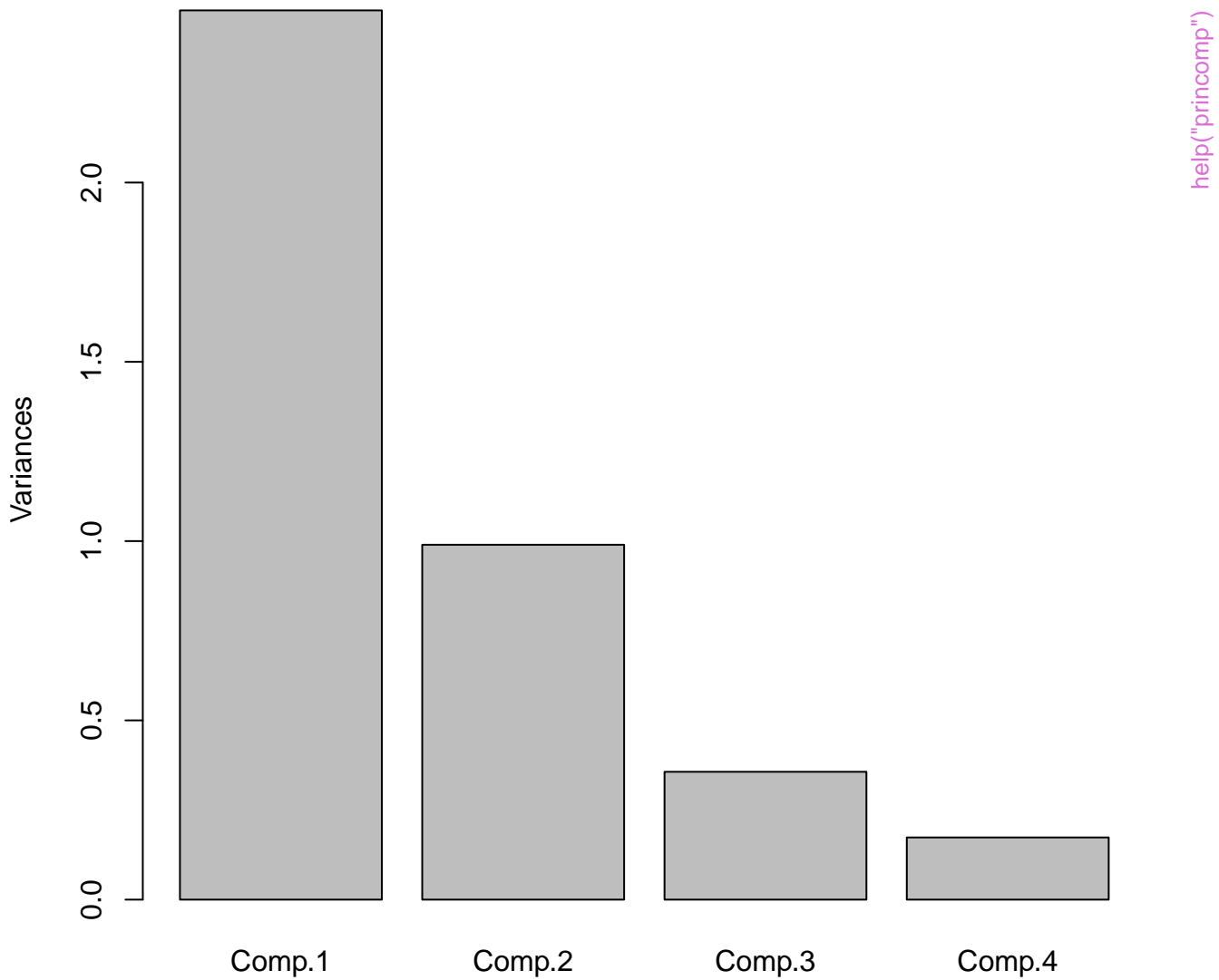


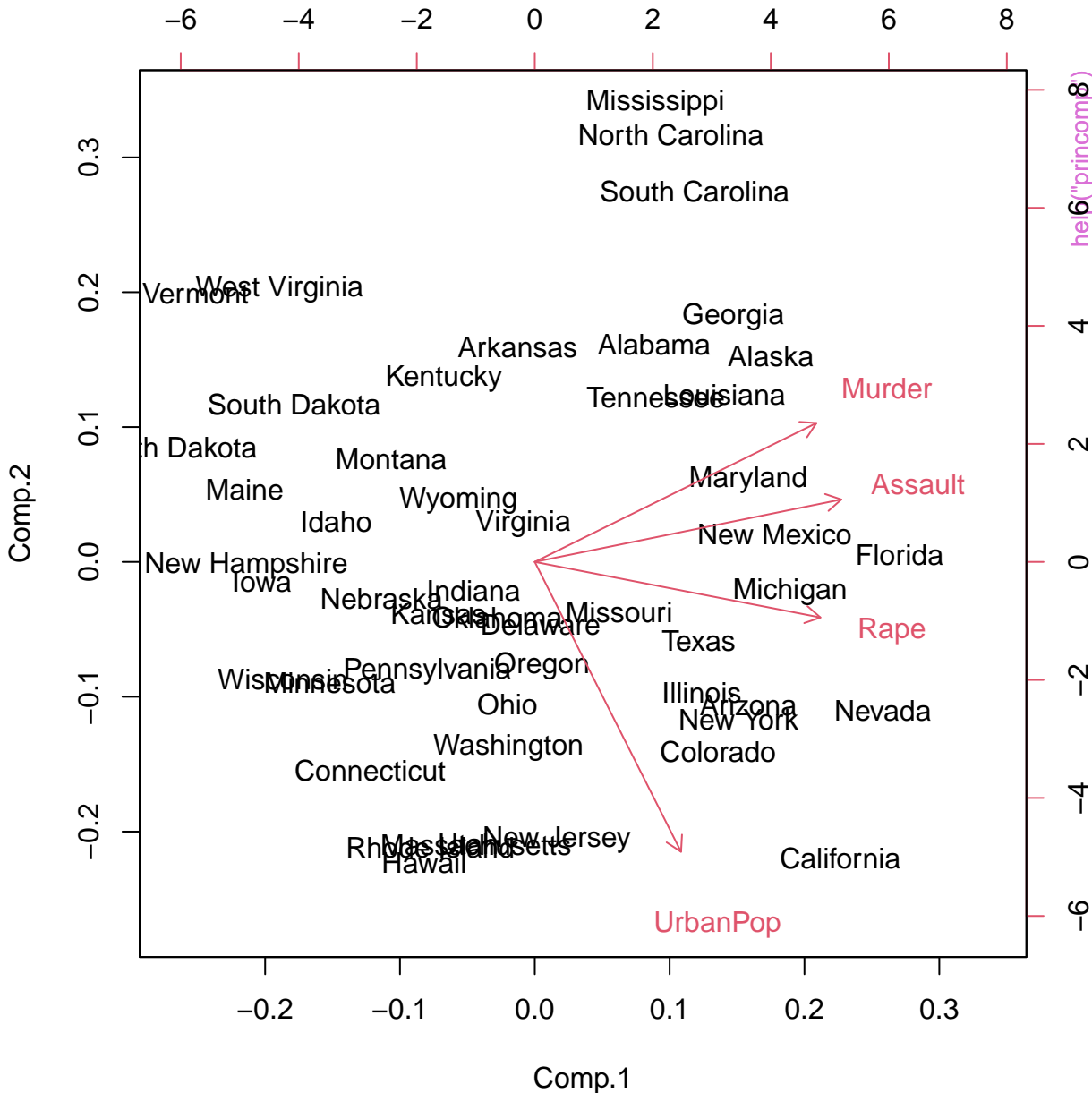
## Smooth.spline & derivatives



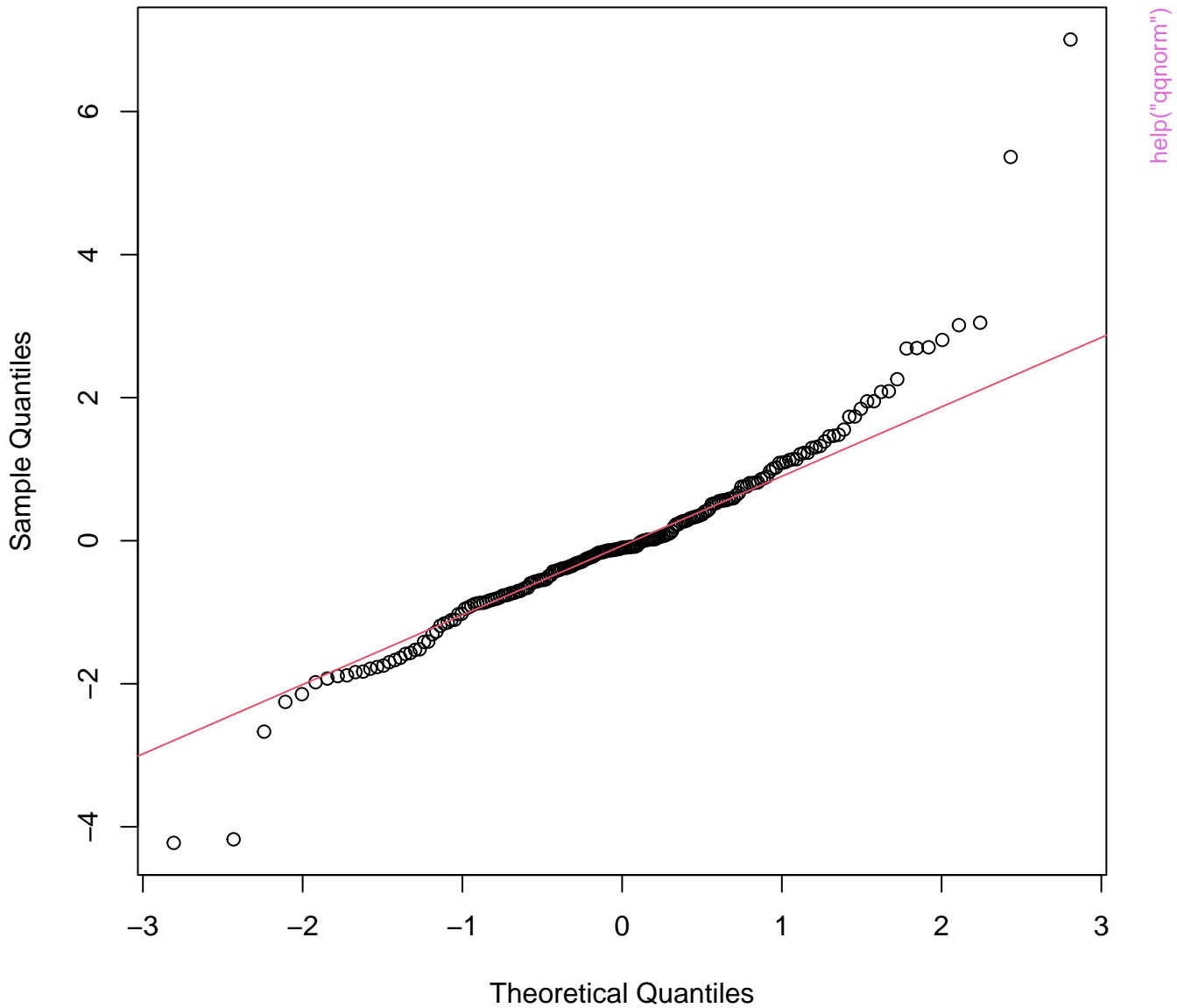
help("predict.smooth.spline")

**pc.cr**

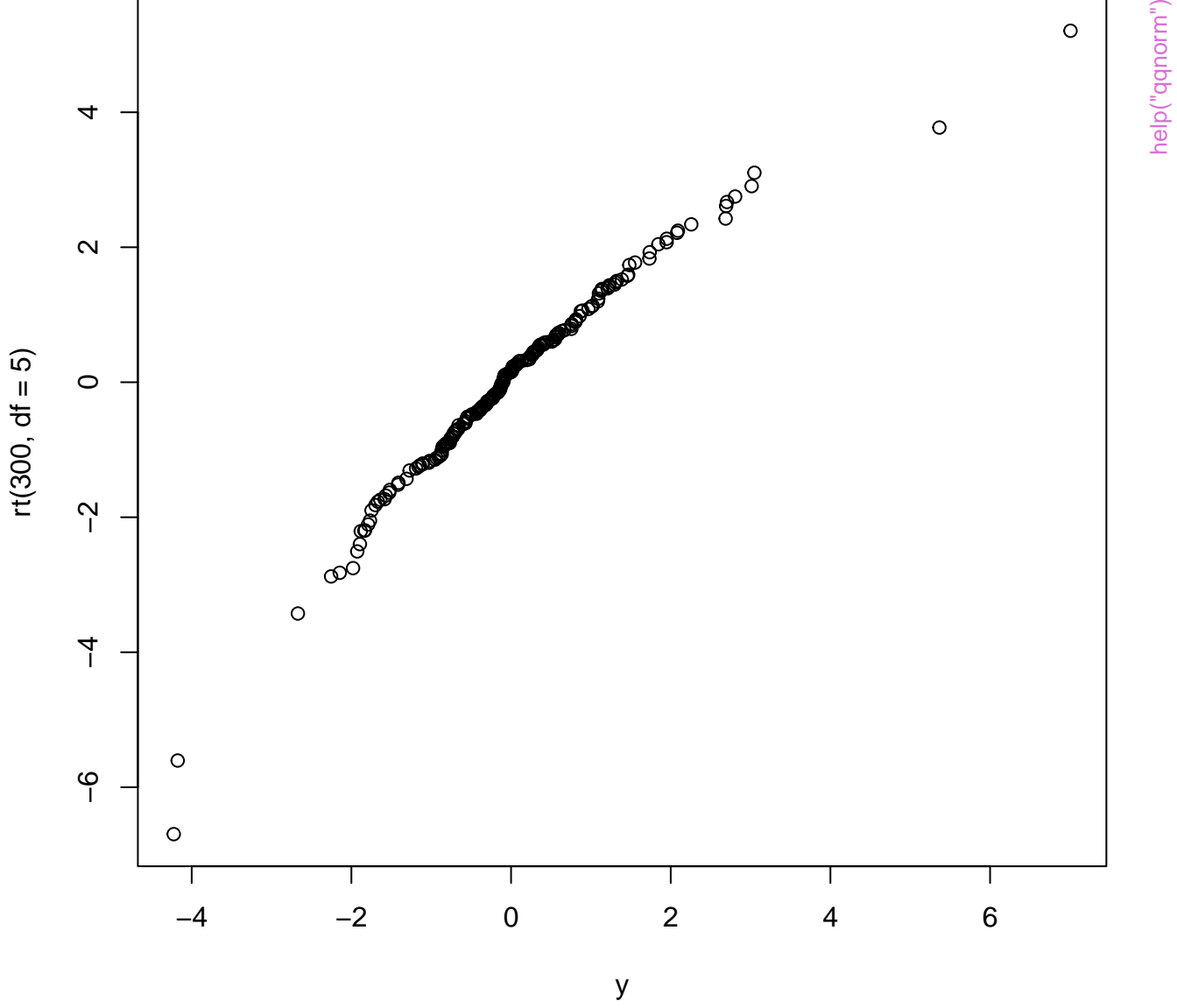




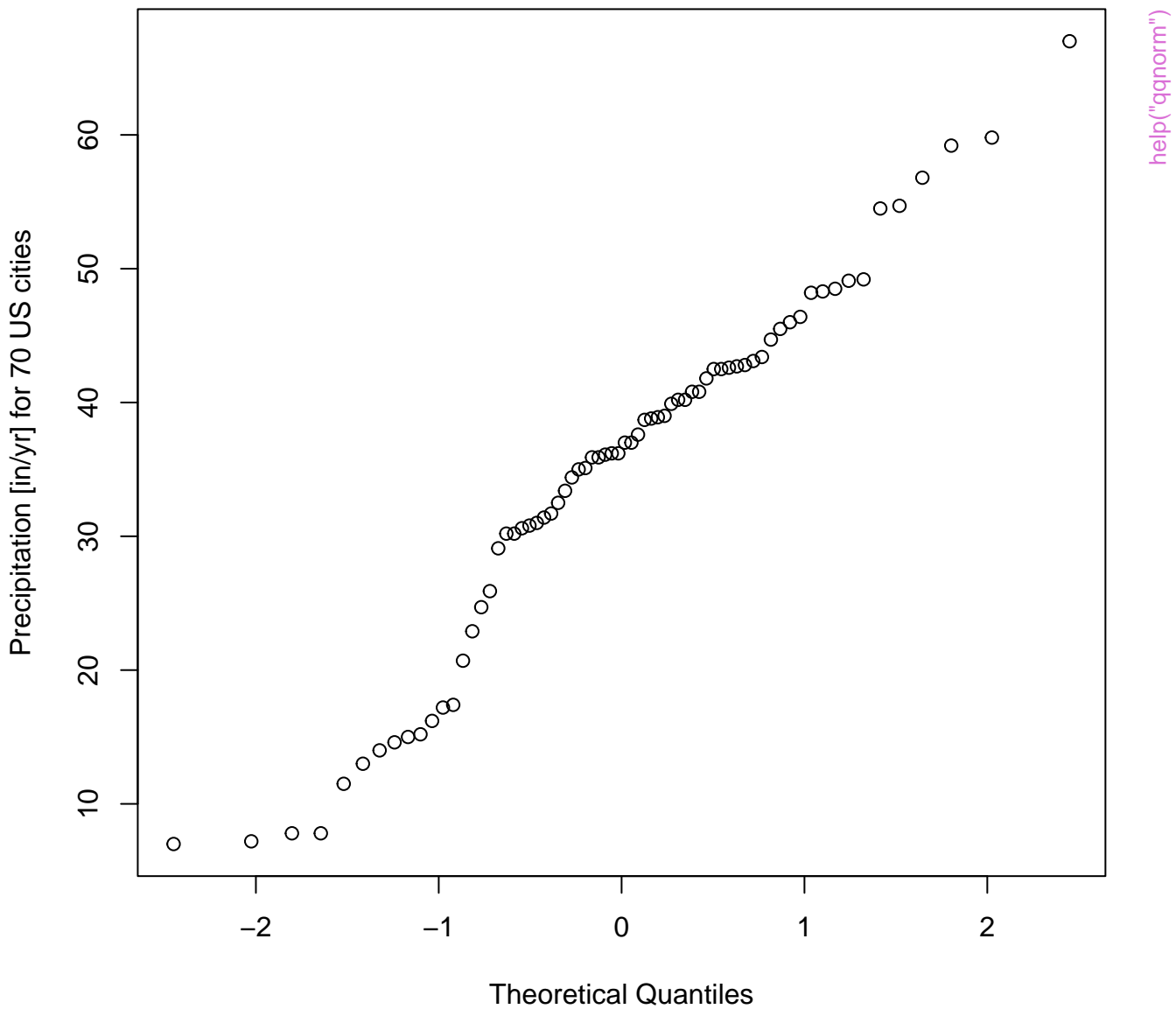
Normal Q-Q Plot







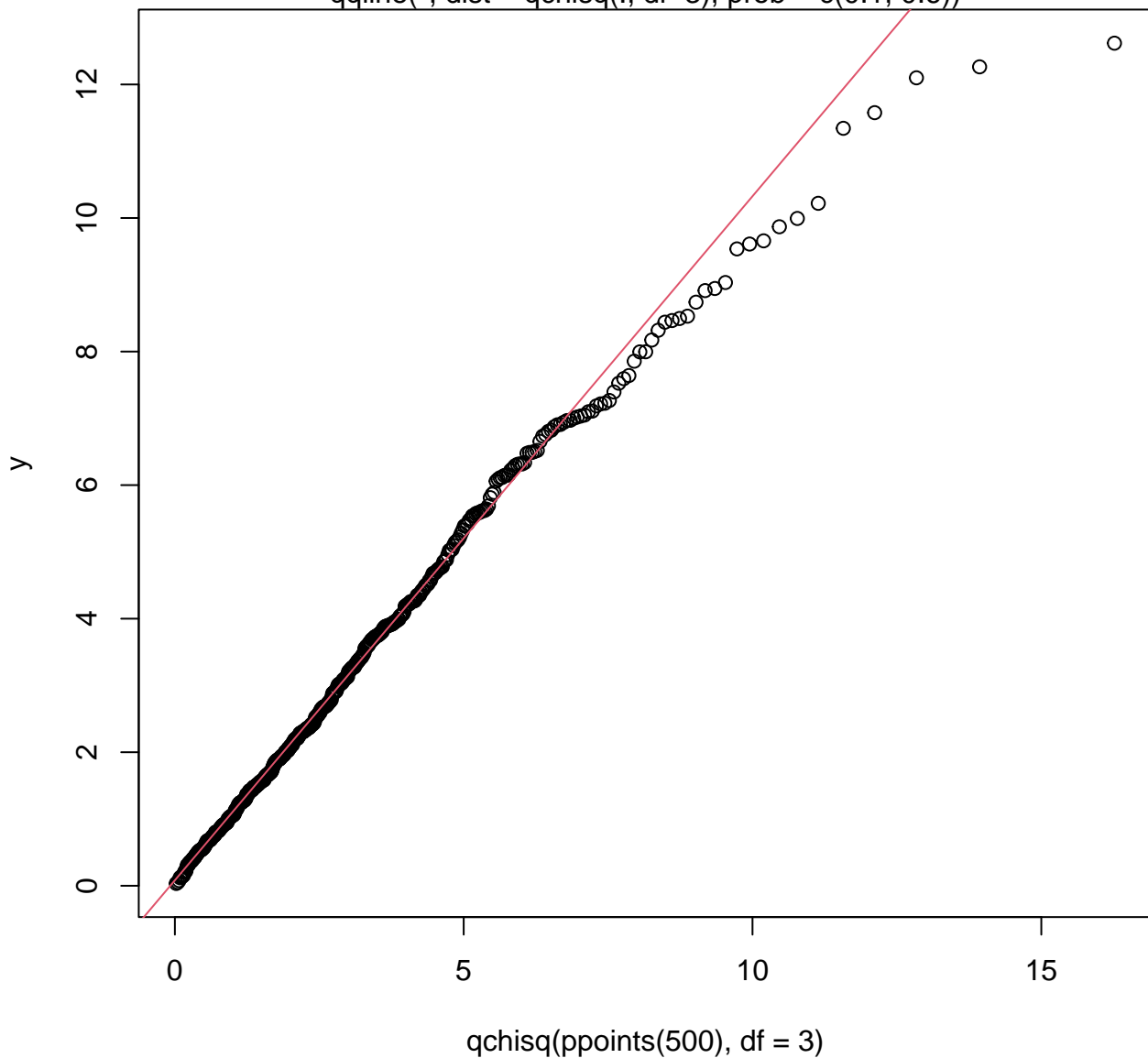
Normal Q-Q Plot

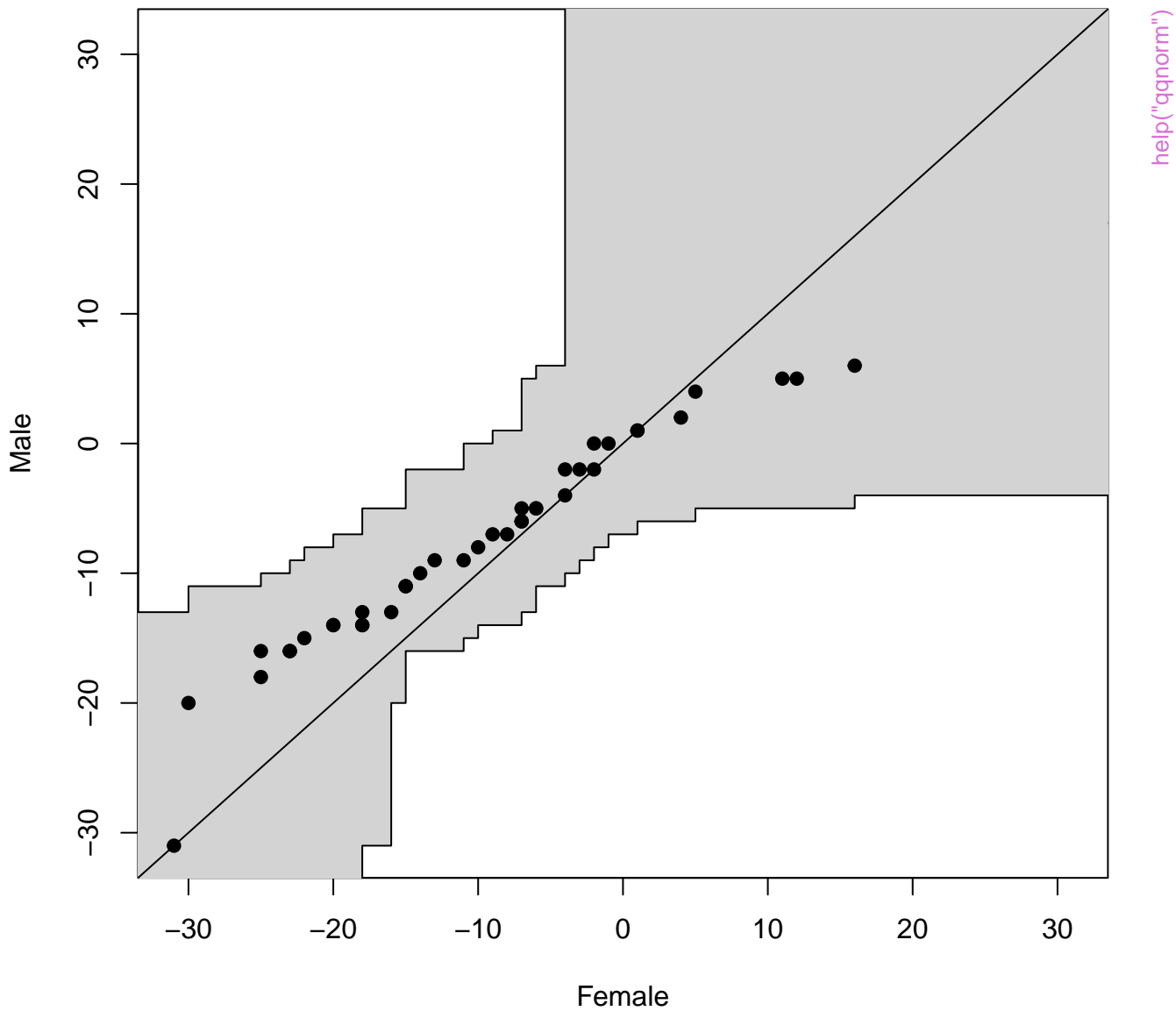


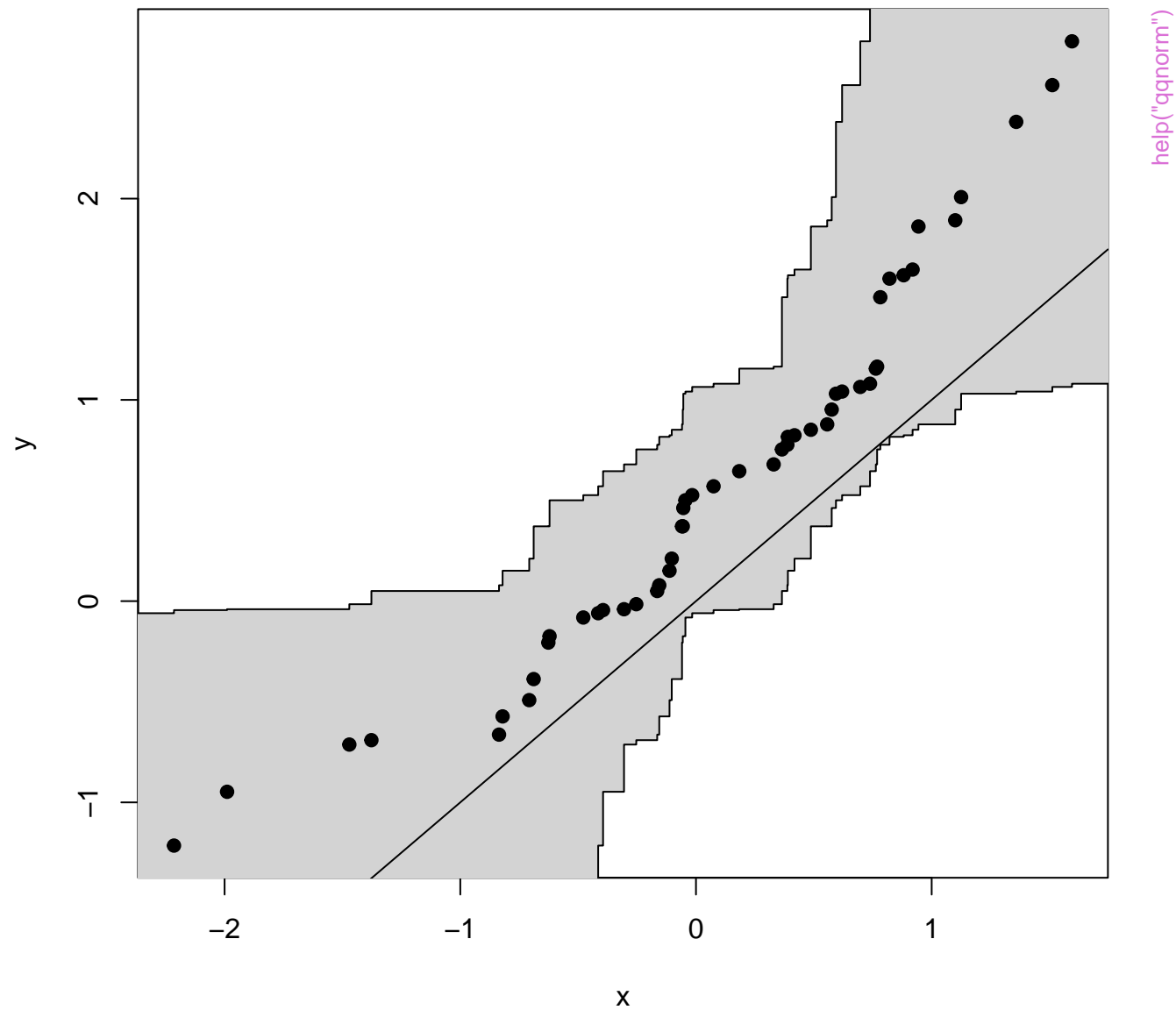
# Q-Q plot for $\chi^2_{v=3}$

`qqline(*, dist = qchisq(., df=3), prob = c(0.1, 0.6))`

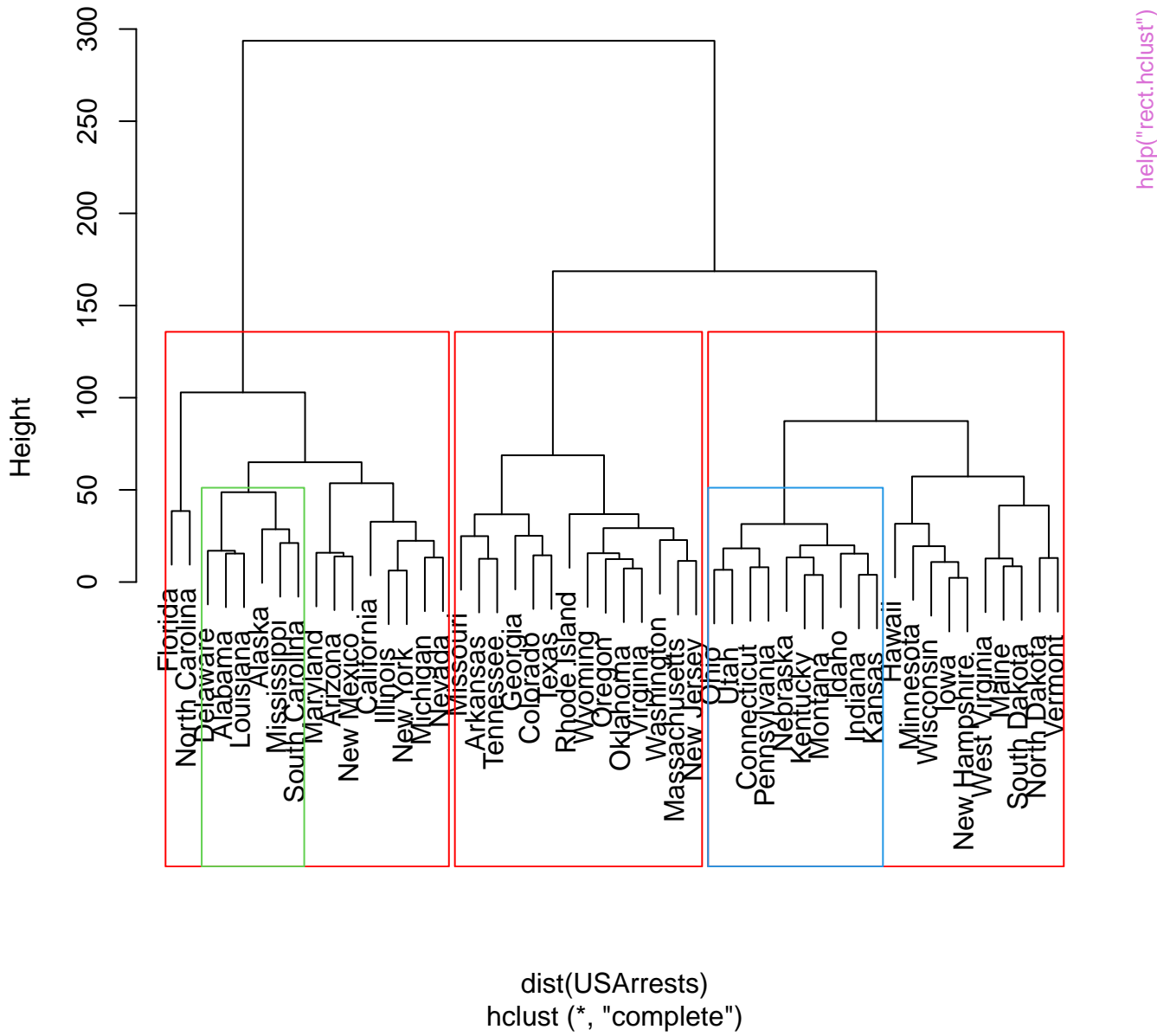
`help("qqnorm")`



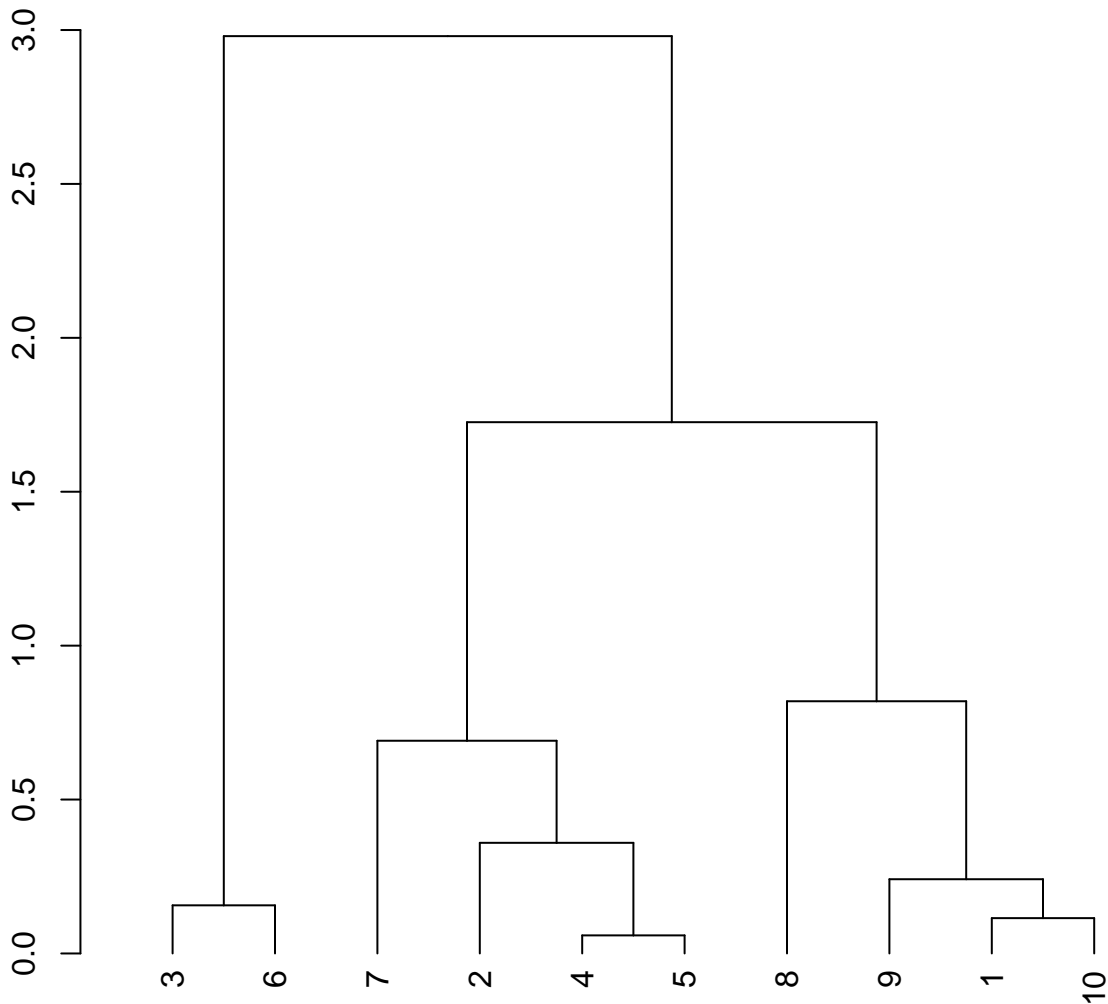




Cluster Dendrogram

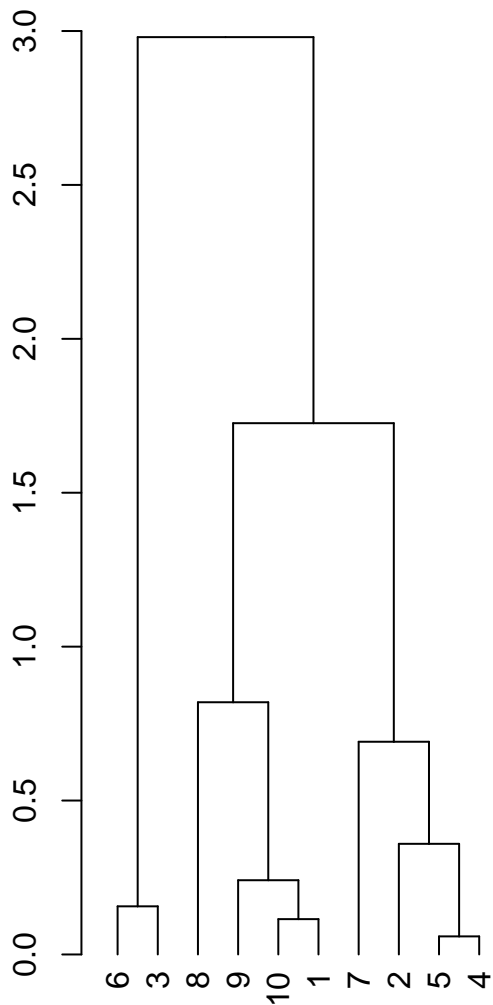


random dendrogram 'dd'

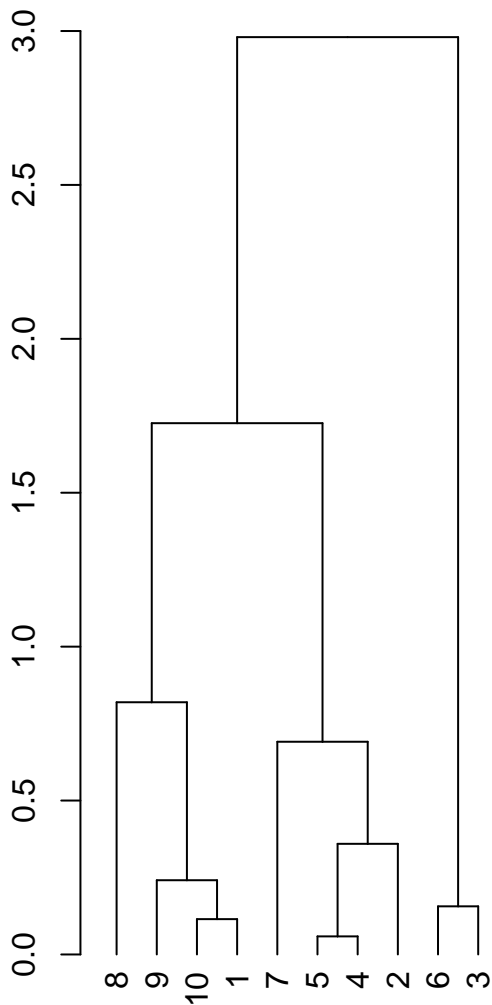


`help("reorder.dendrogram")`

**reorder(dd, 10:1)**

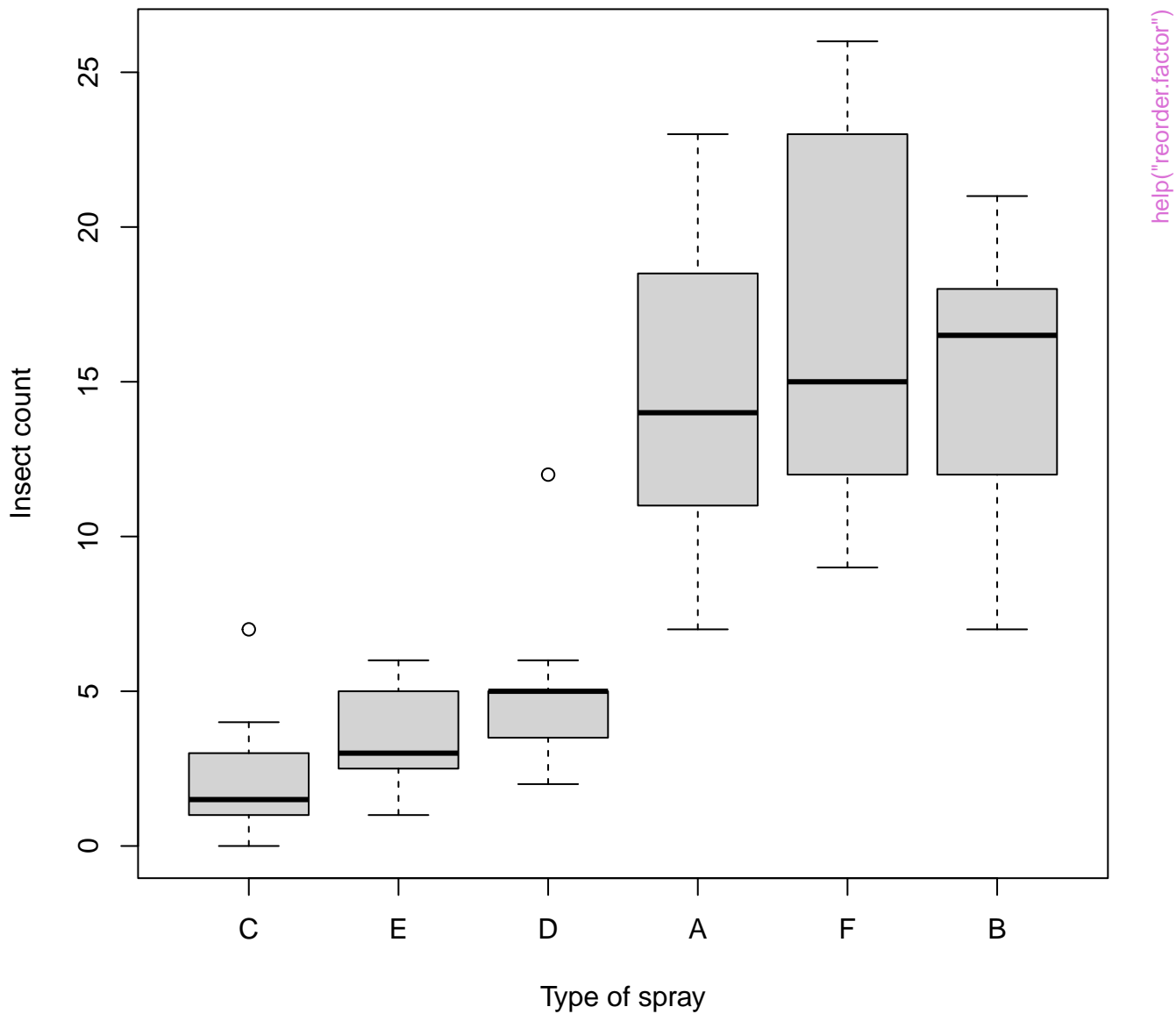


**reorder(dd, 10:1, mean)**

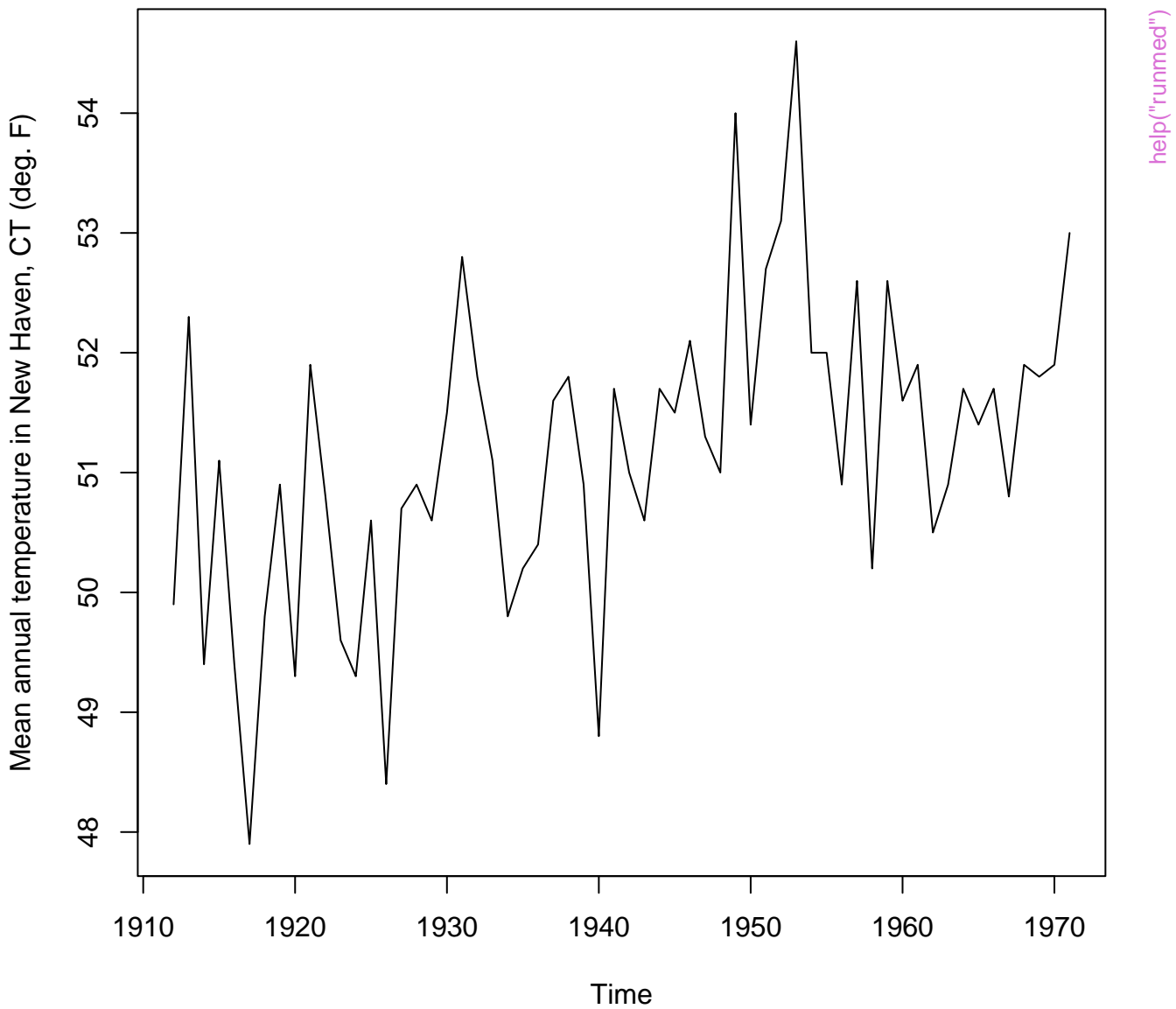




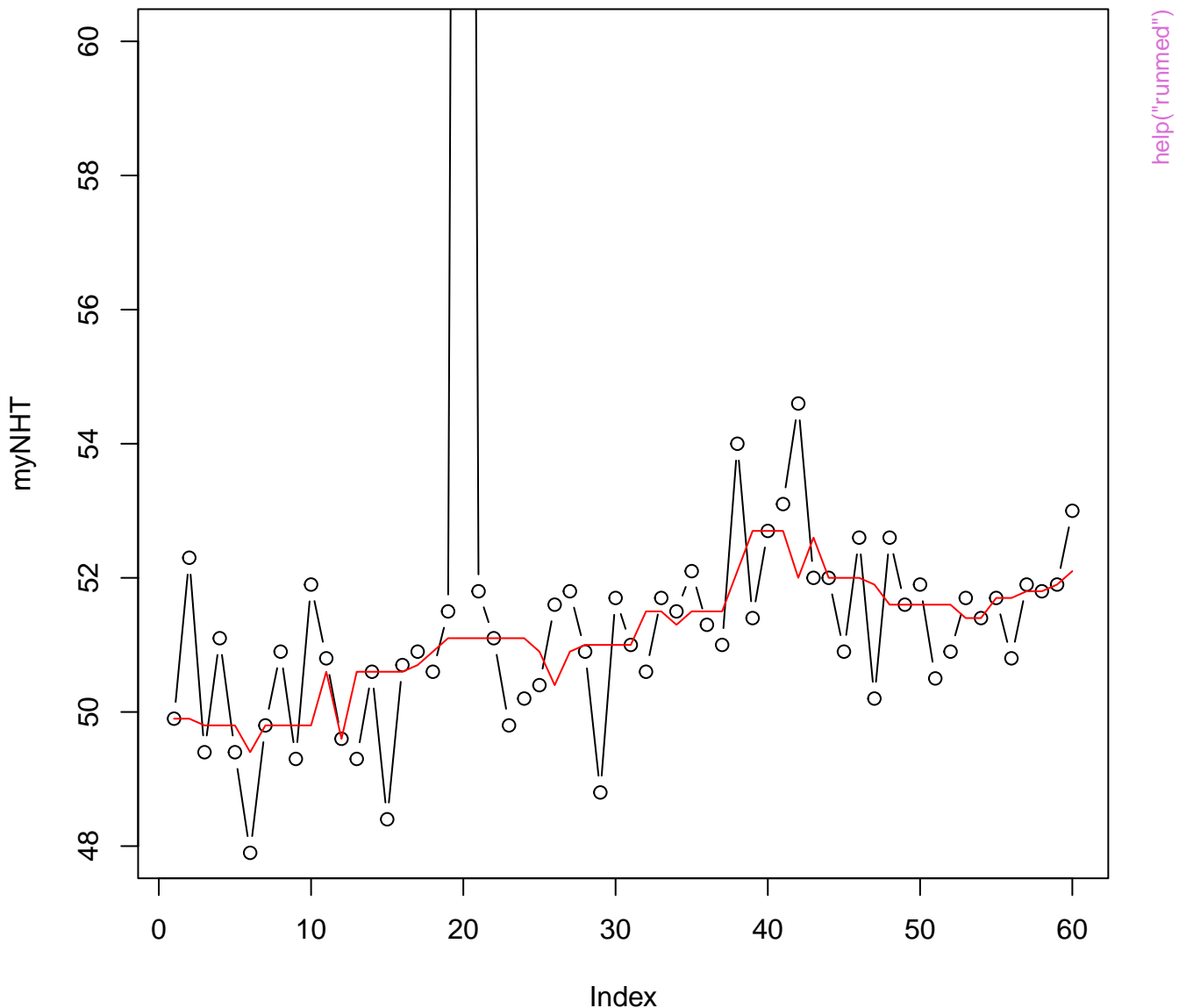
# InsectSprays data



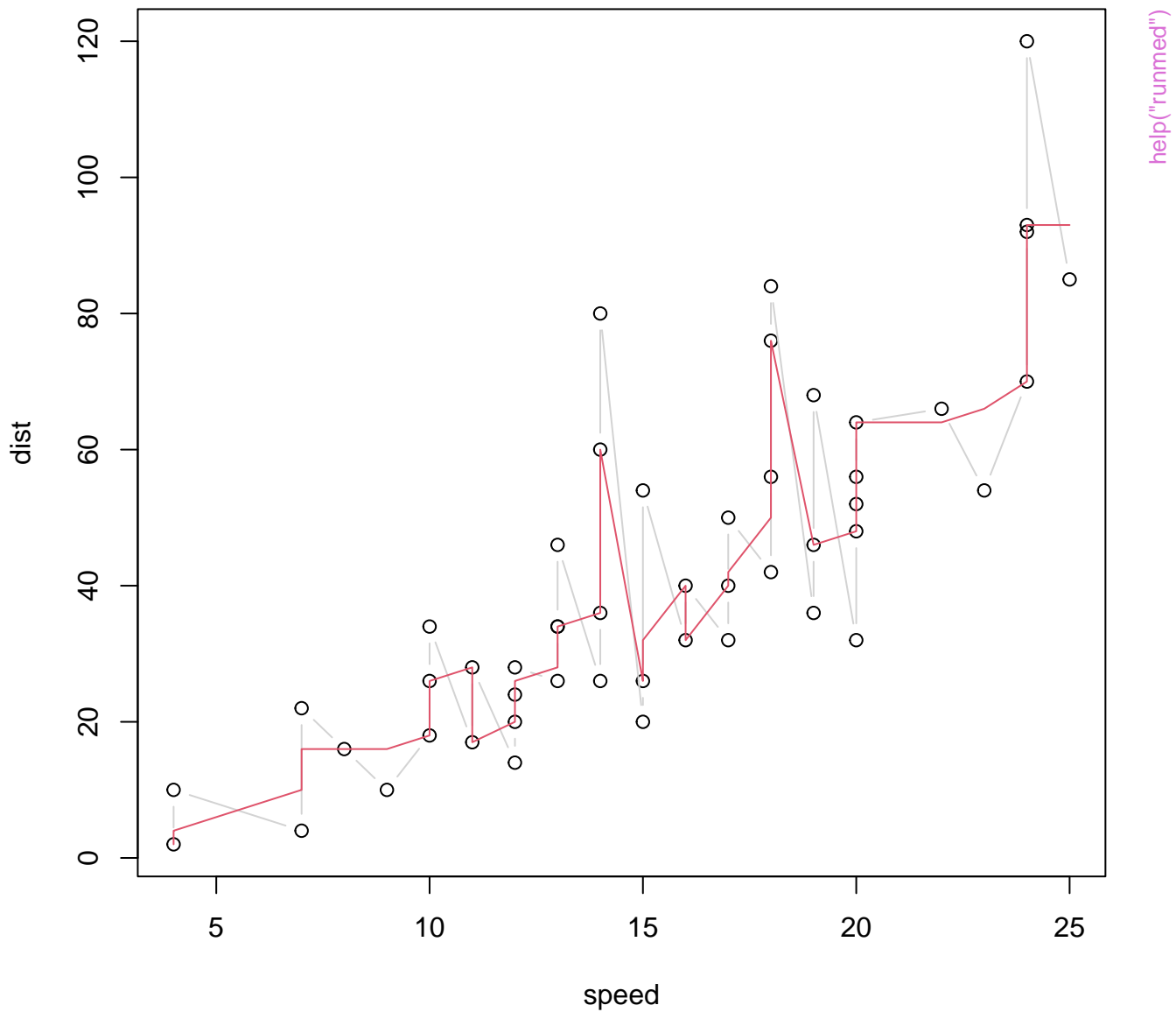
nhtemp data

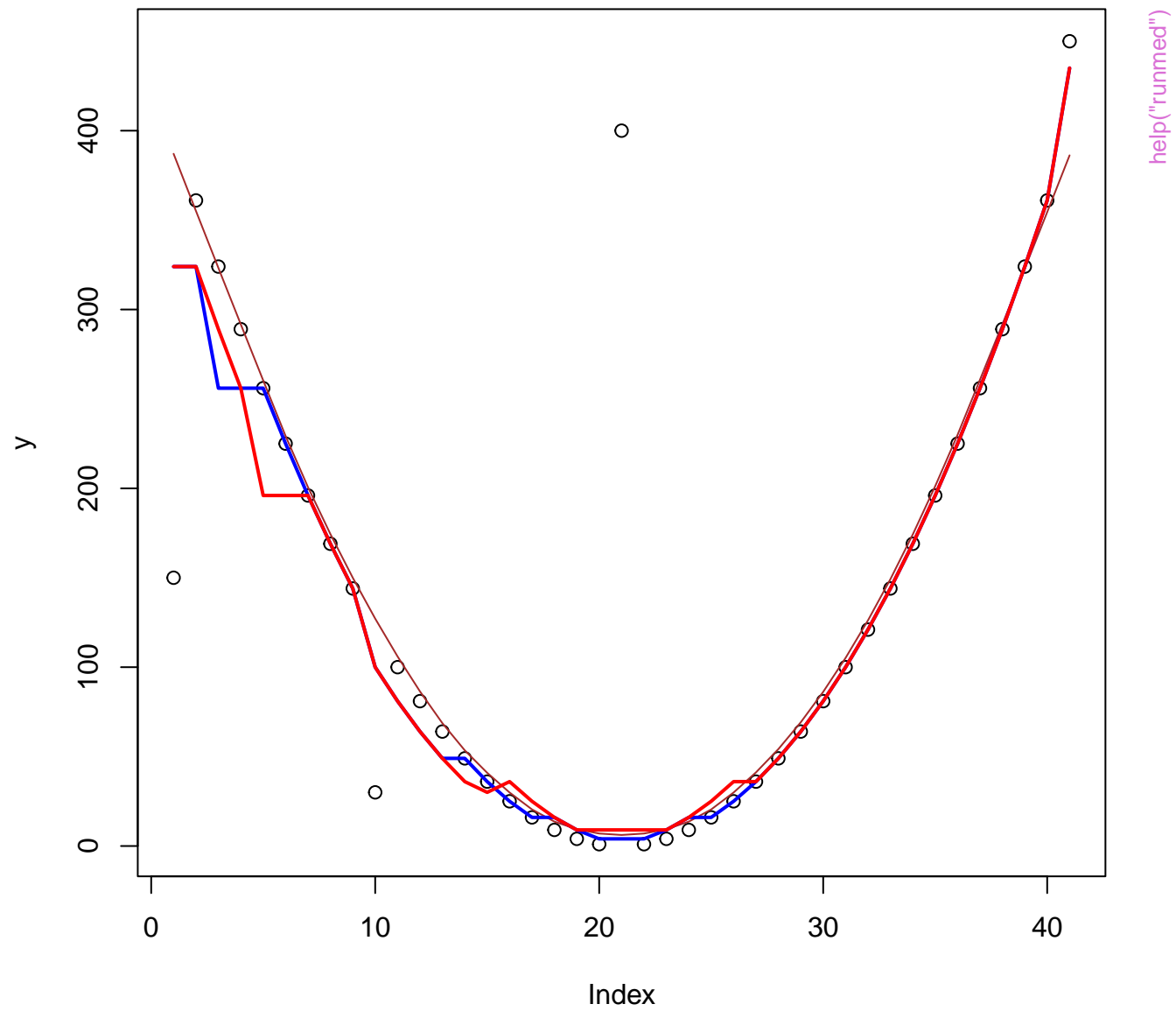


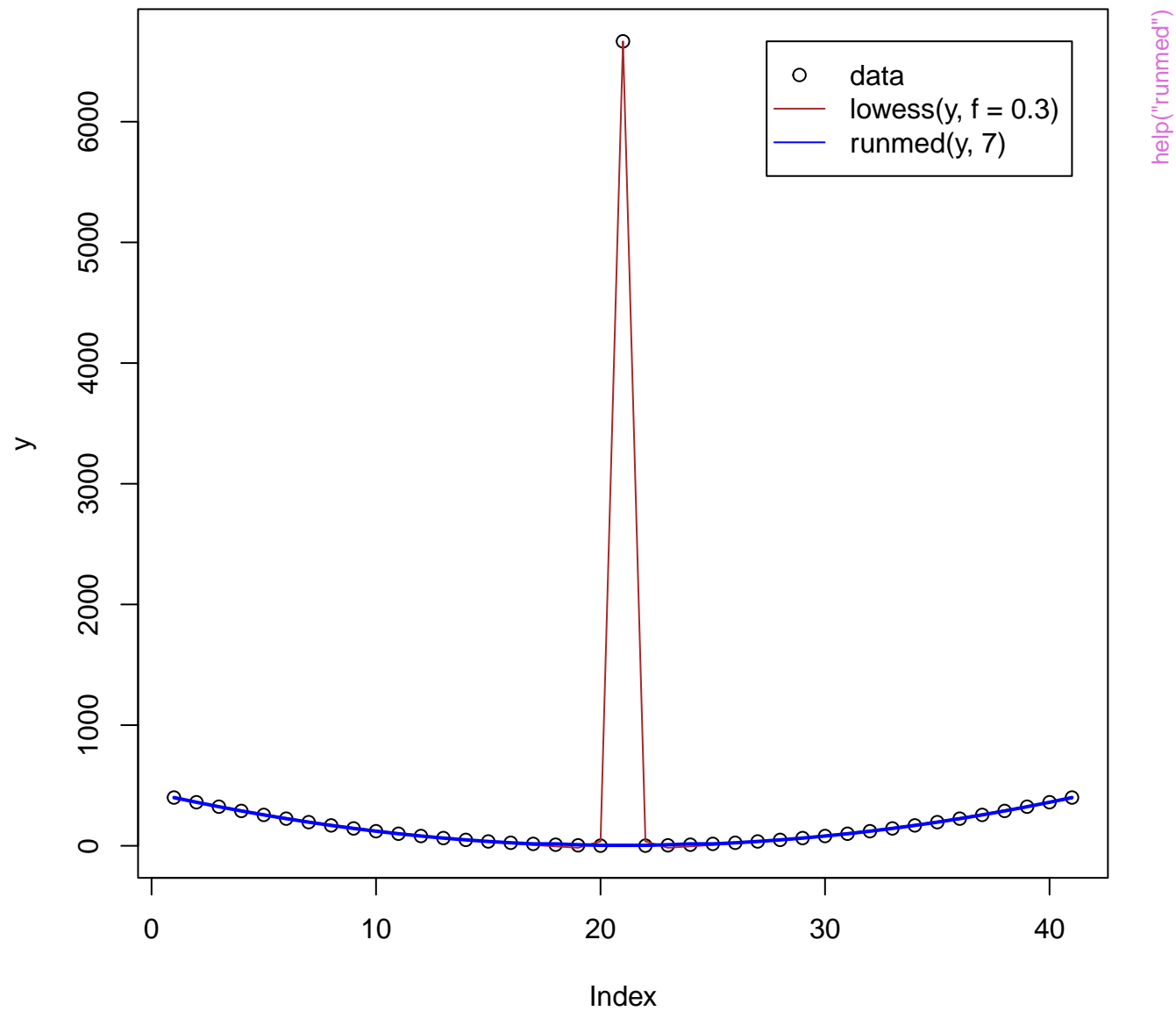
# Running Medians Example



'cars' data and runmed(dist, 3)

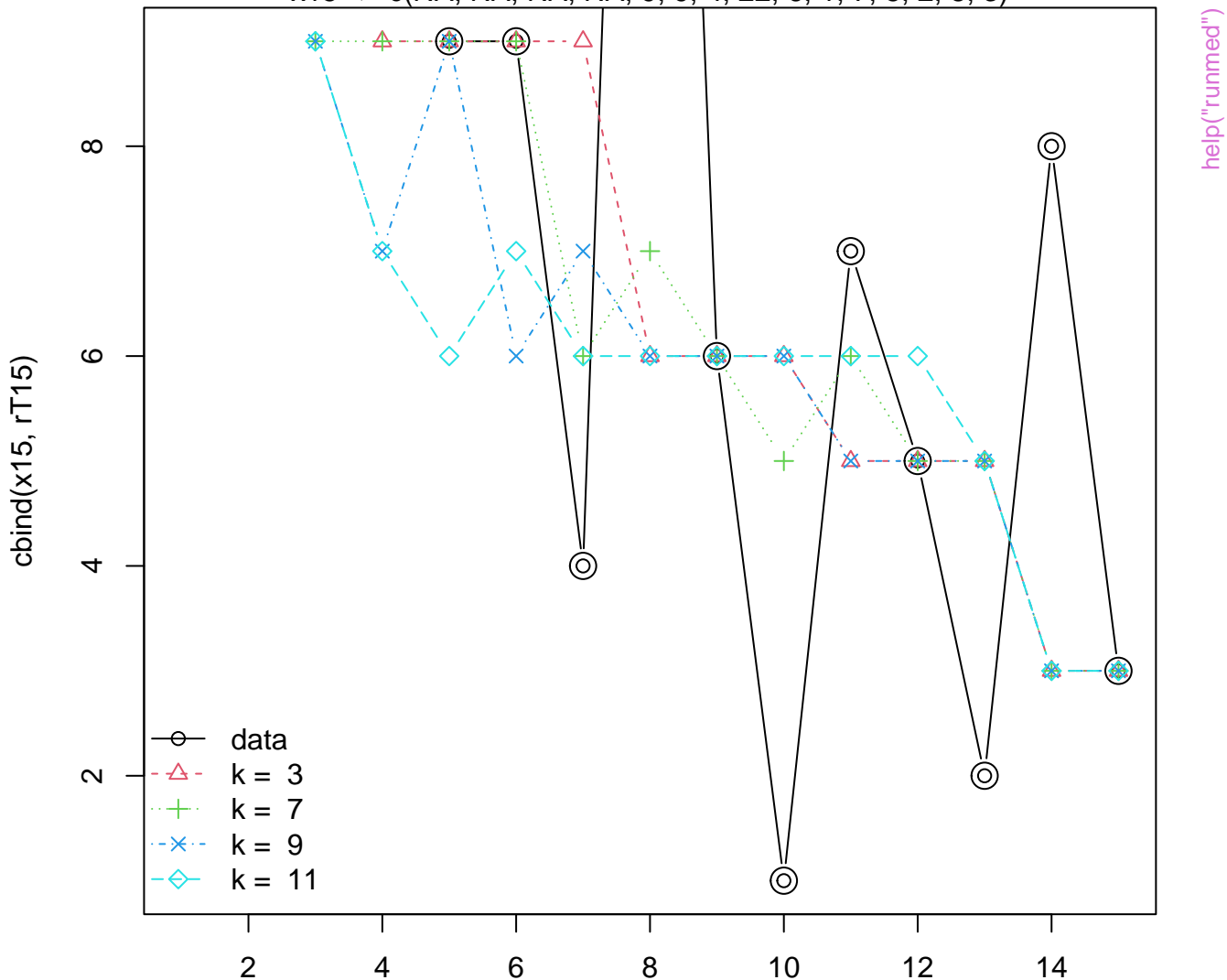


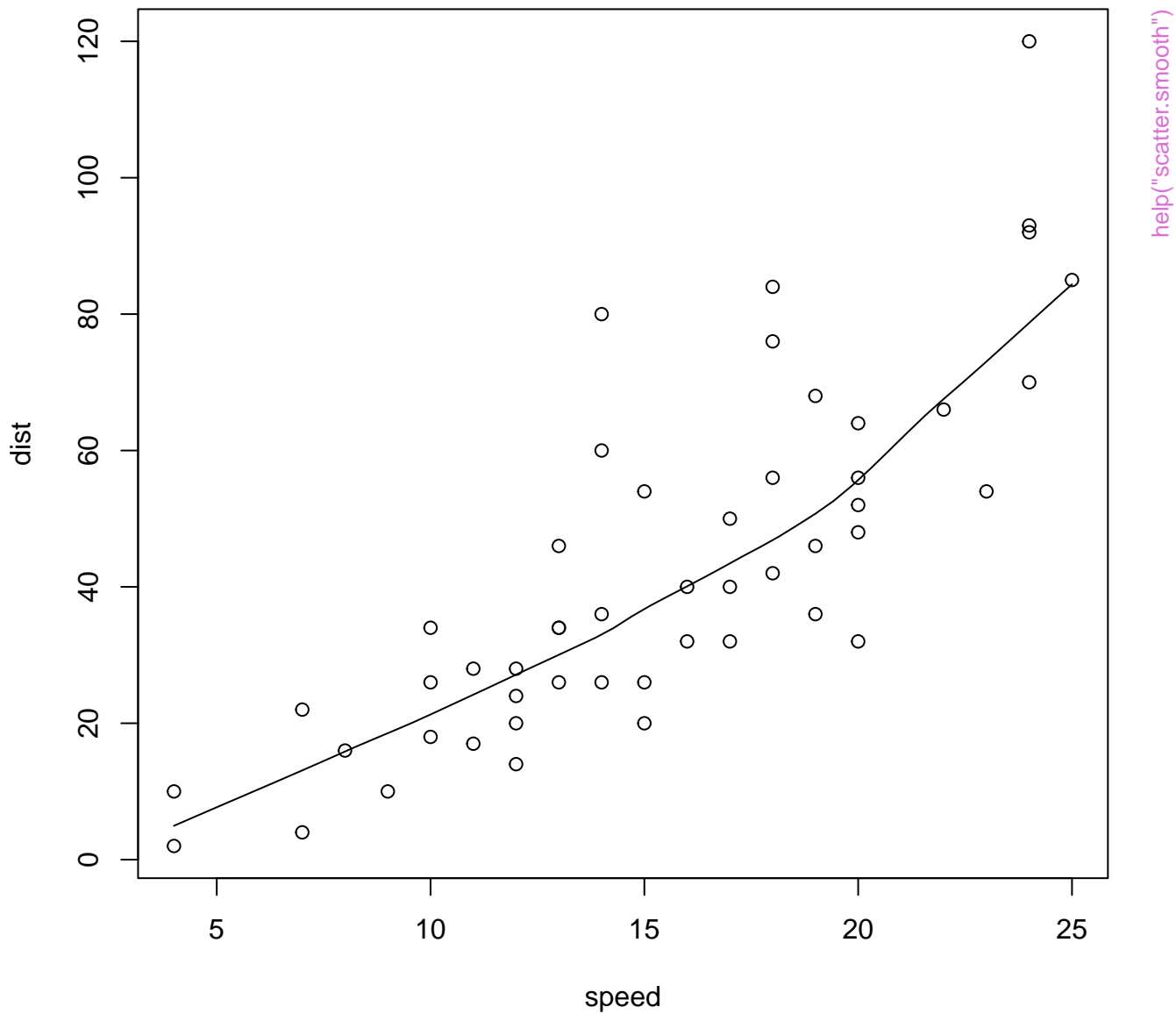




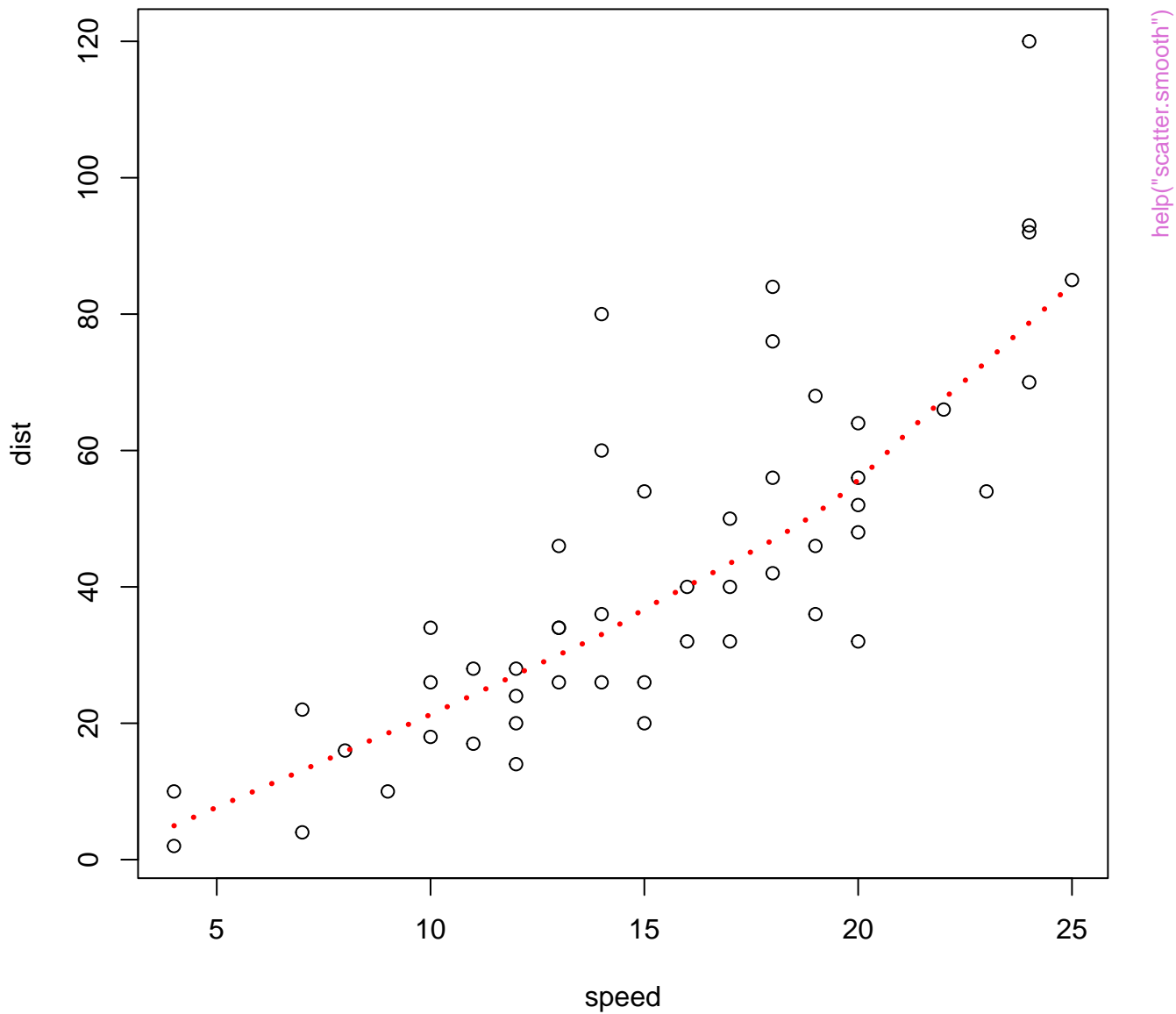
# runmed(x15, k, algo = "Turlach")

x15 <- c(NA, NA, NA, NA, 9, 9, 4, 22, 6, 1, 7, 5, 2, 8, 3)

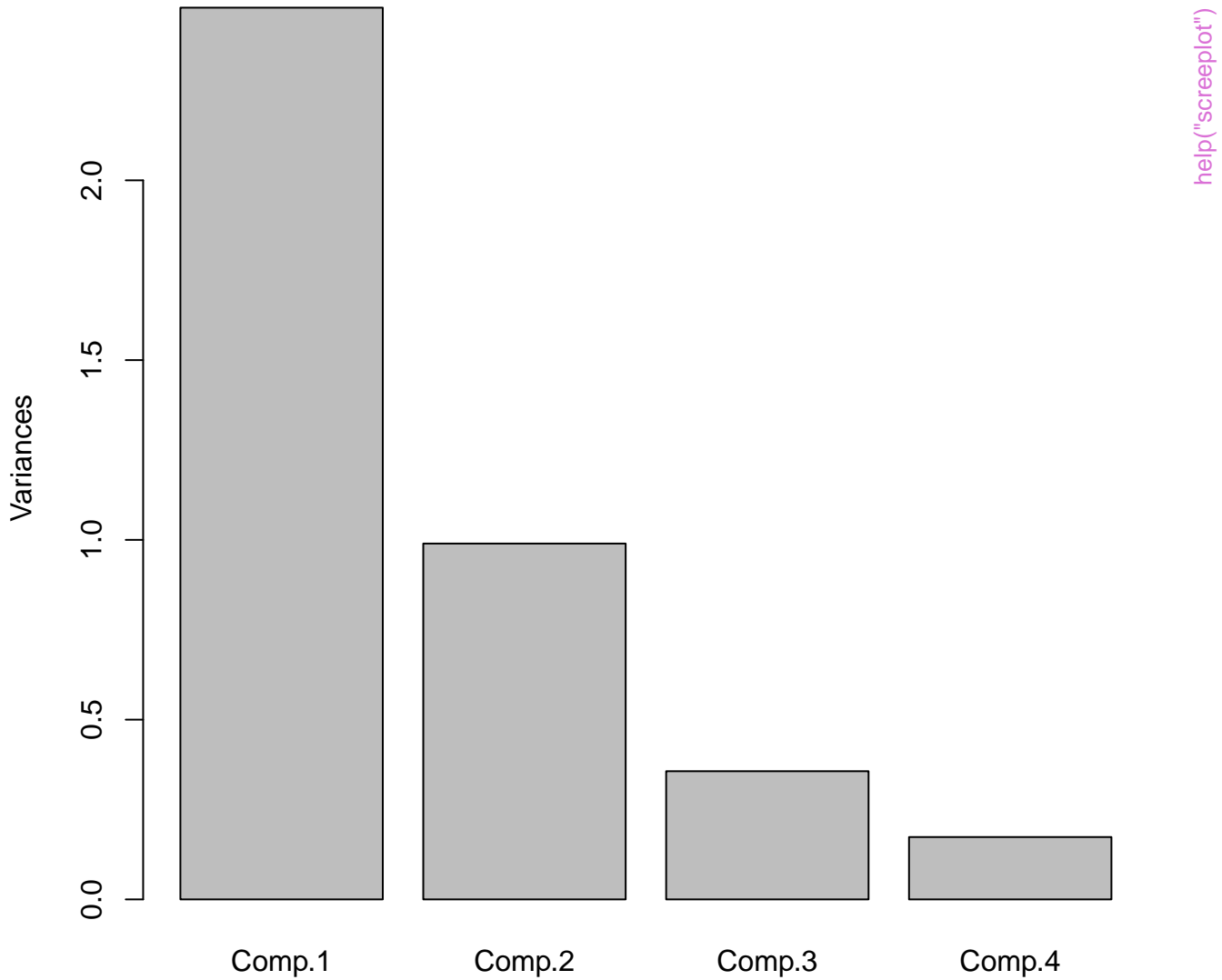






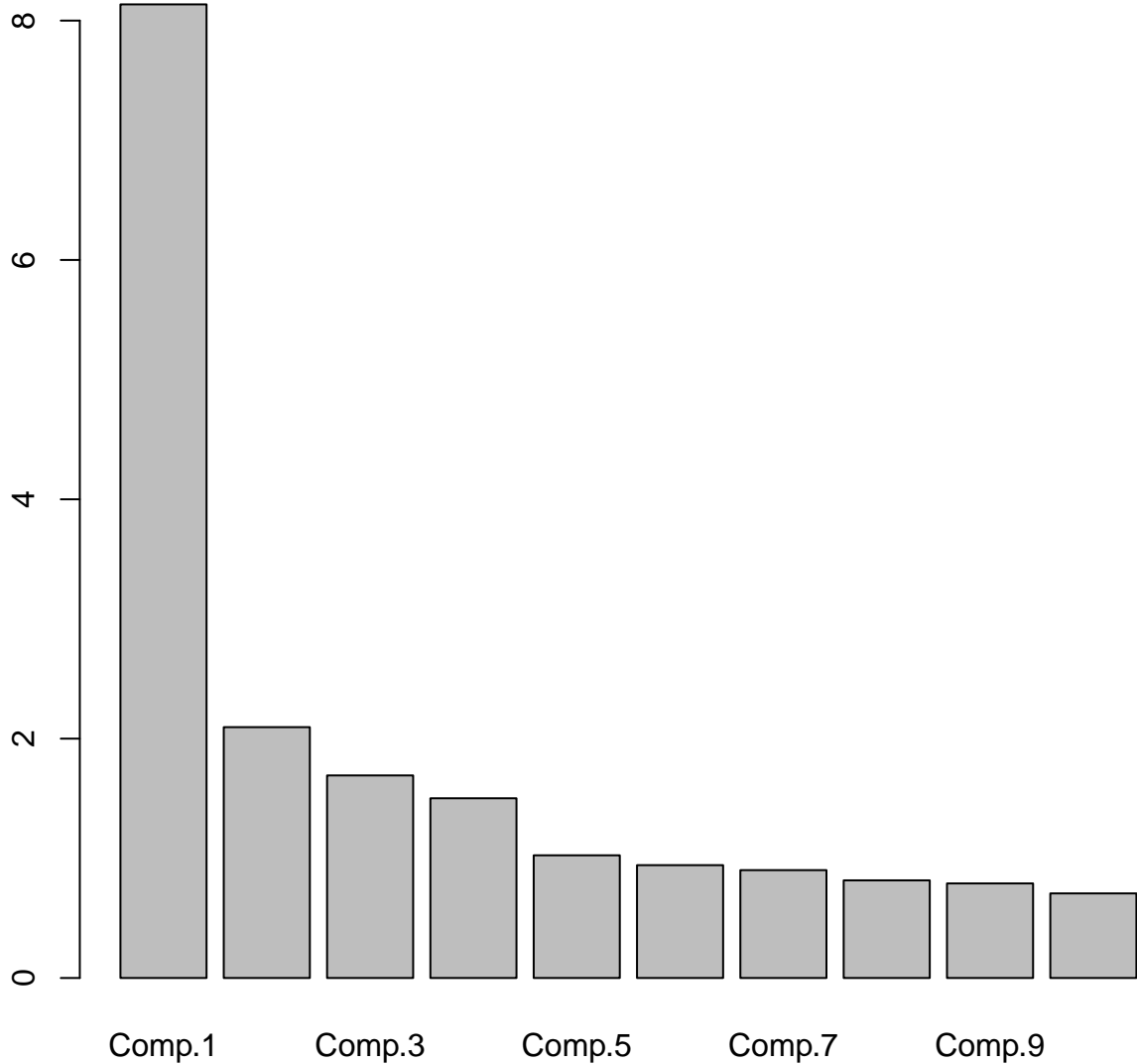


**pc.cr**



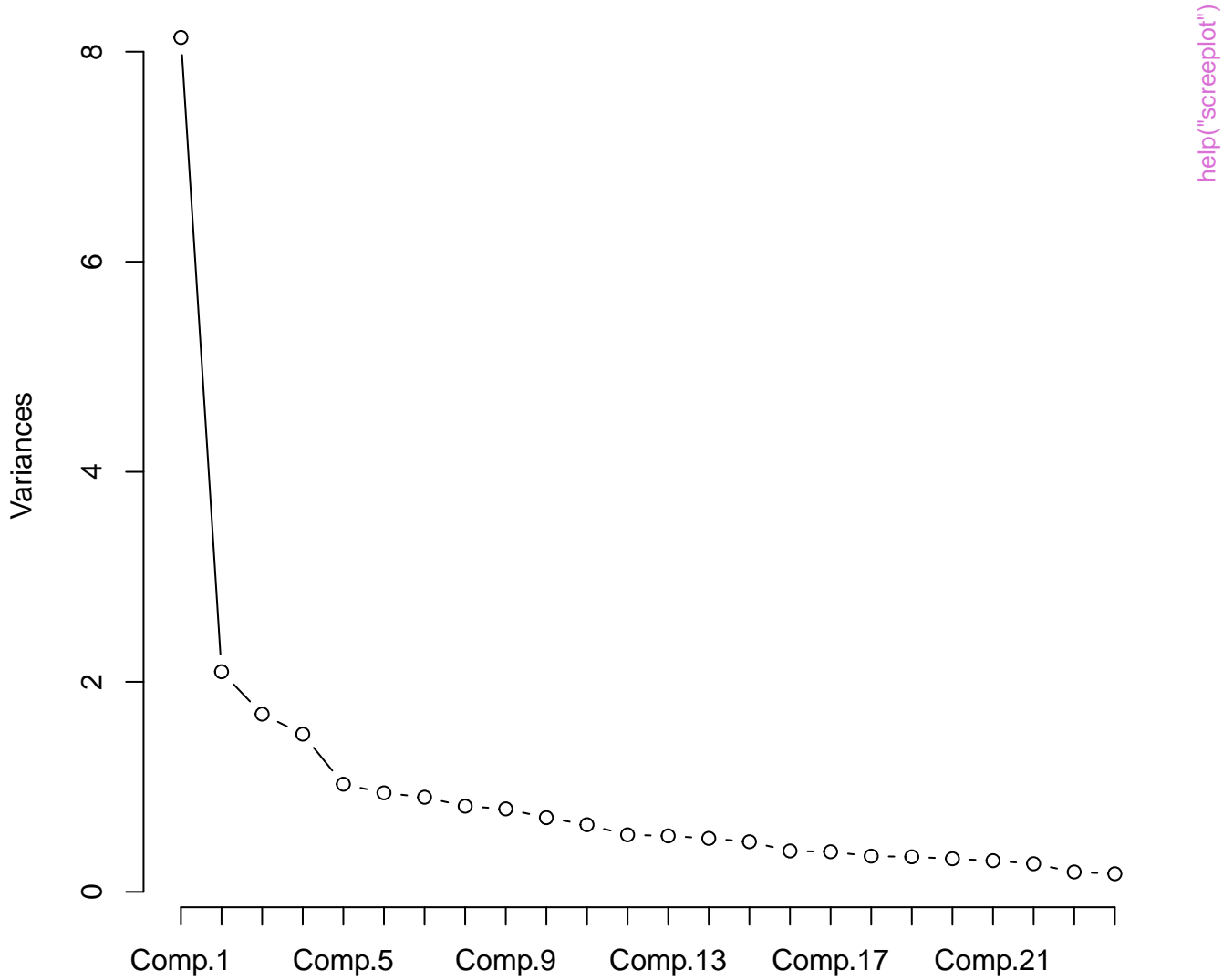
fit

Variances



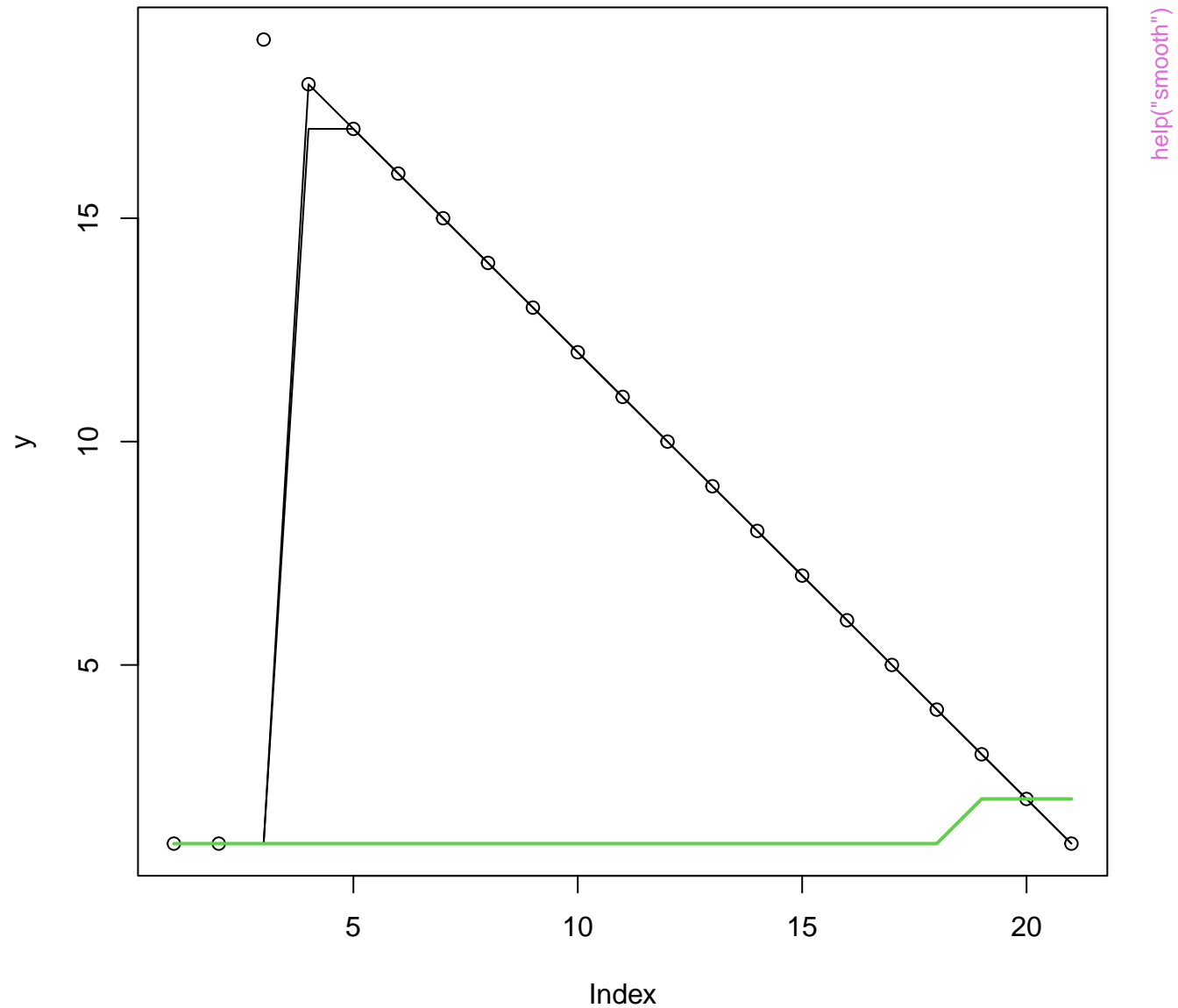
help("screepplot")

fit

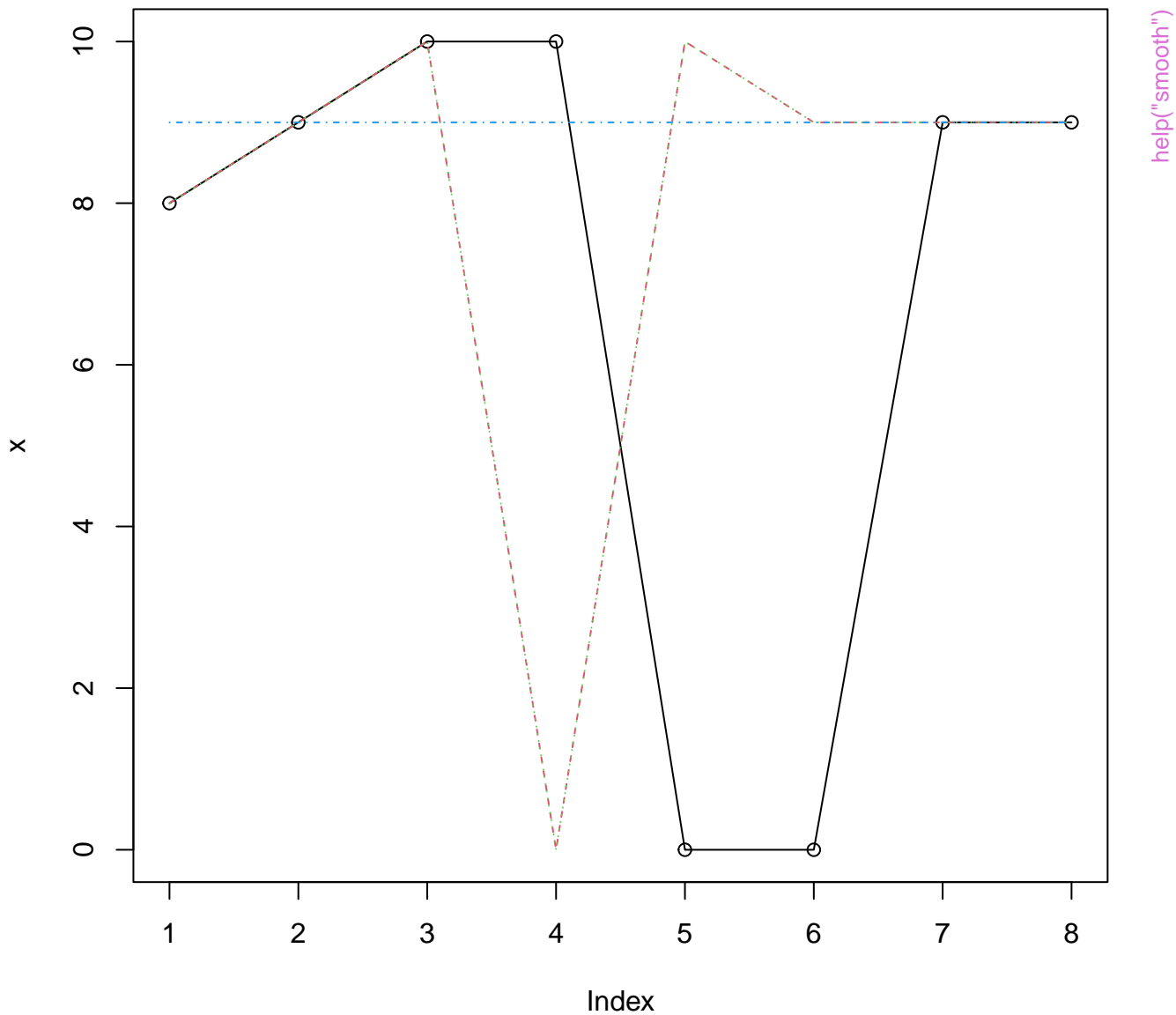


help("screepplot")

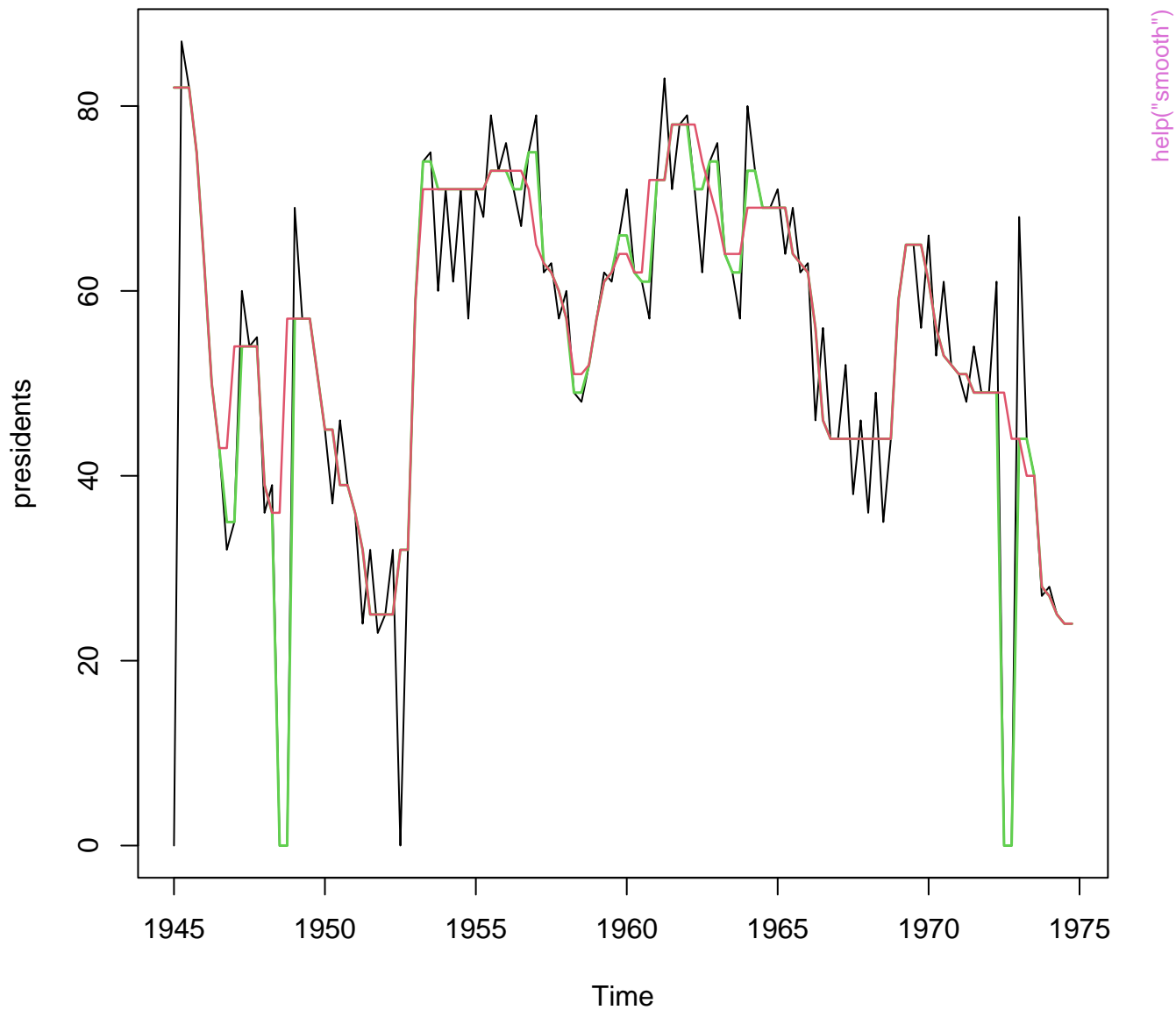
## misbehaviour of "3RSR"



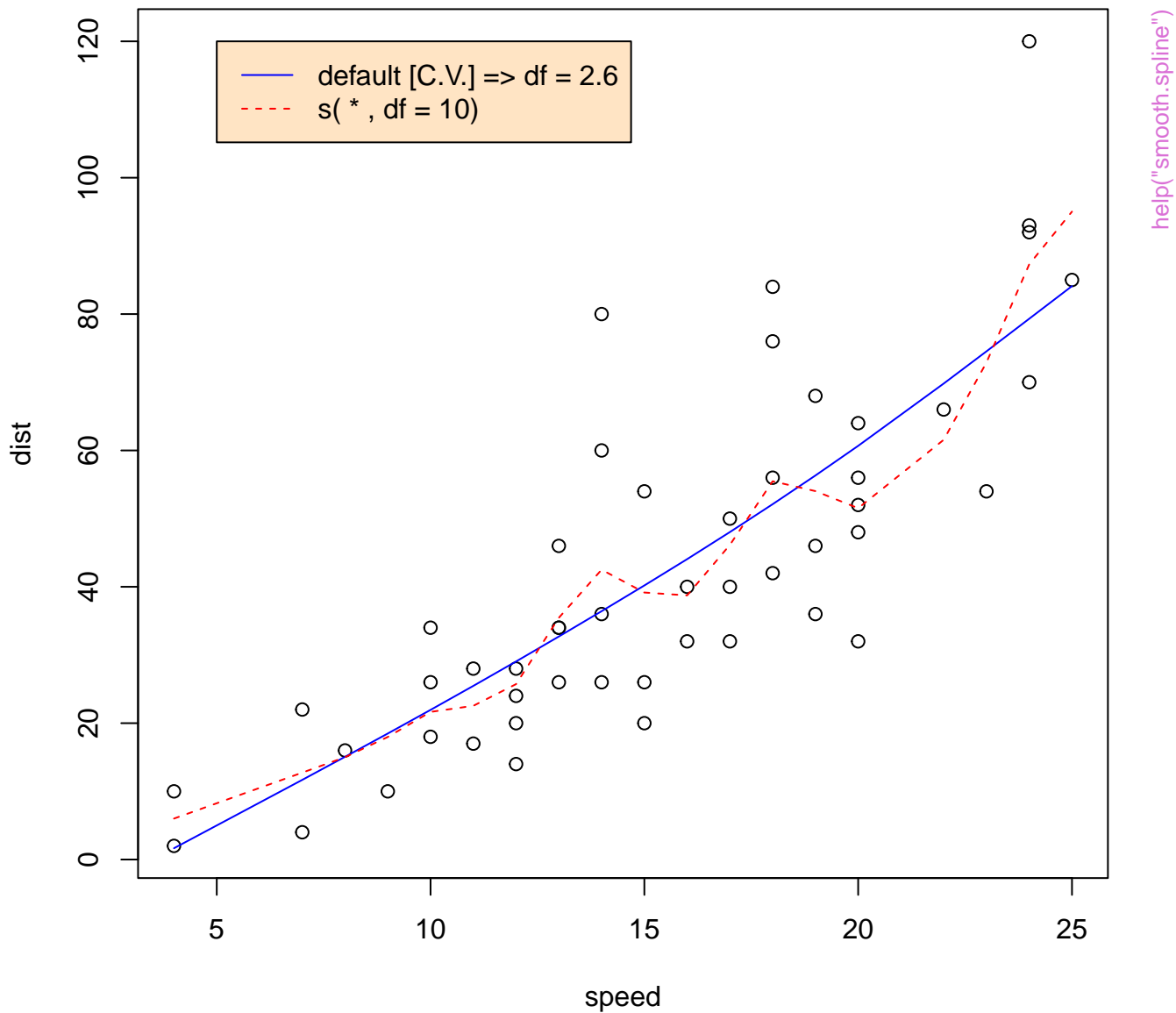
# breakdown of 3R and S and hence 3RSS



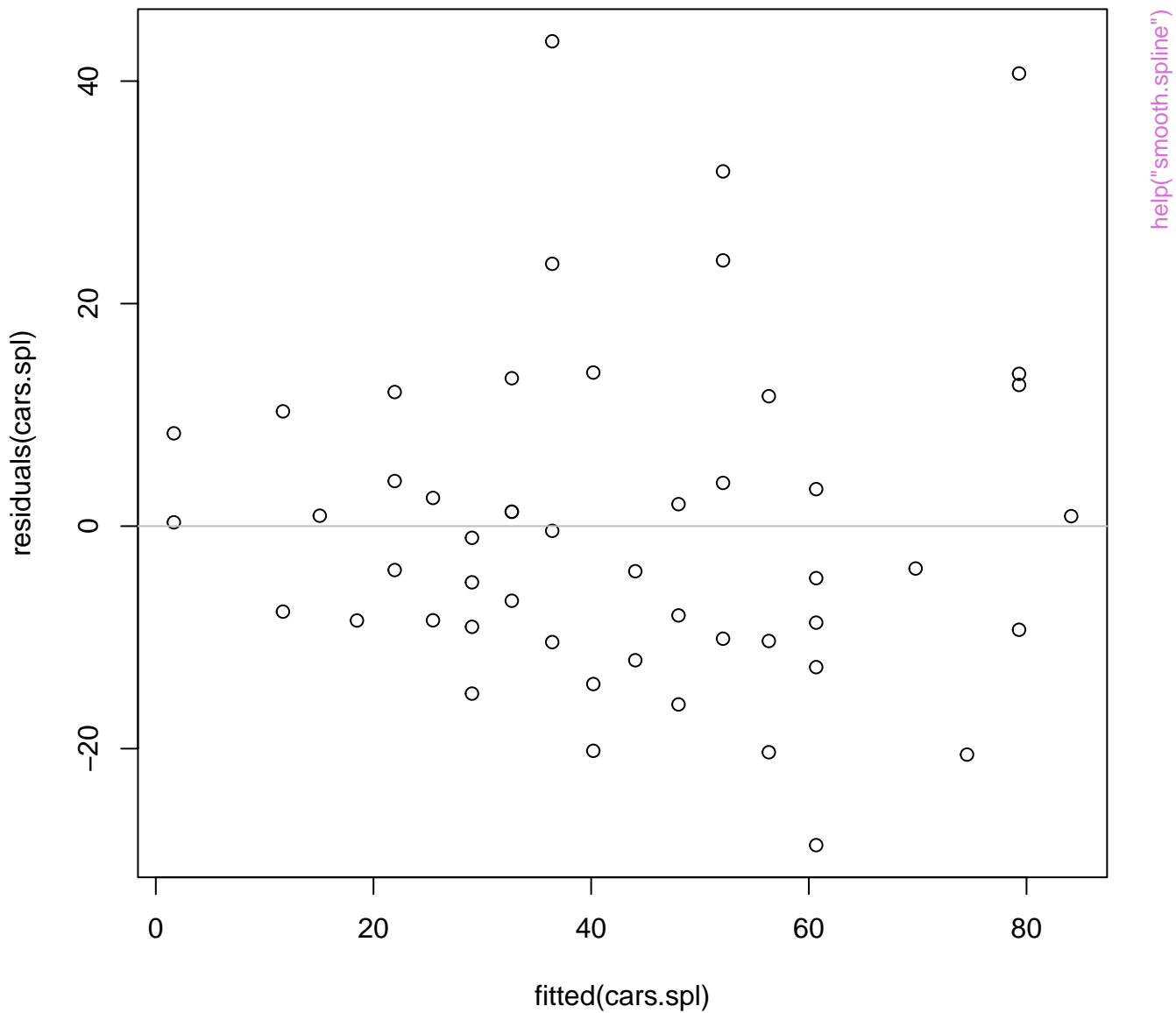
**smooth(presidents0, \*) : 3R and default 3RS3R**

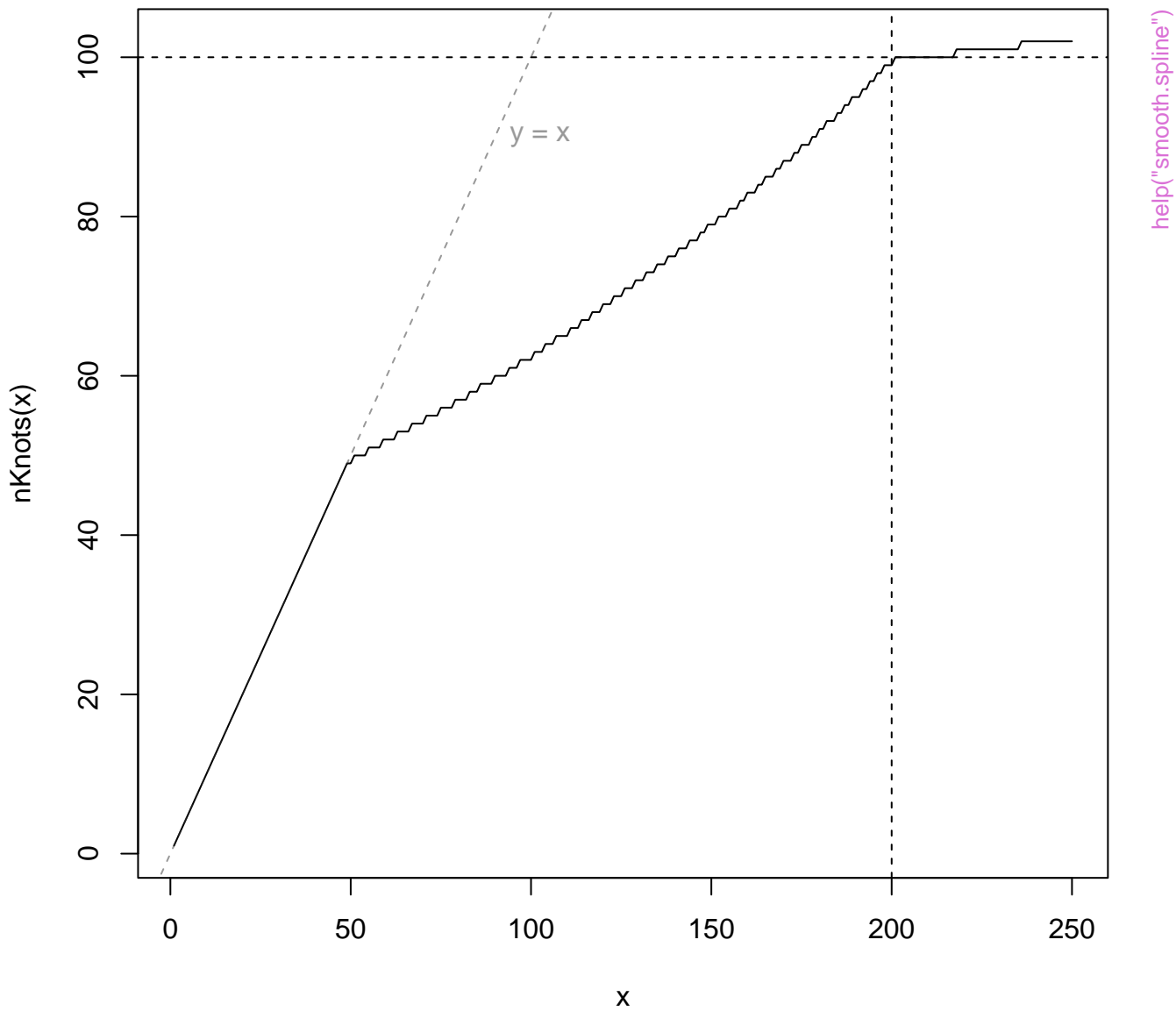


## data(cars) & smoothing splines

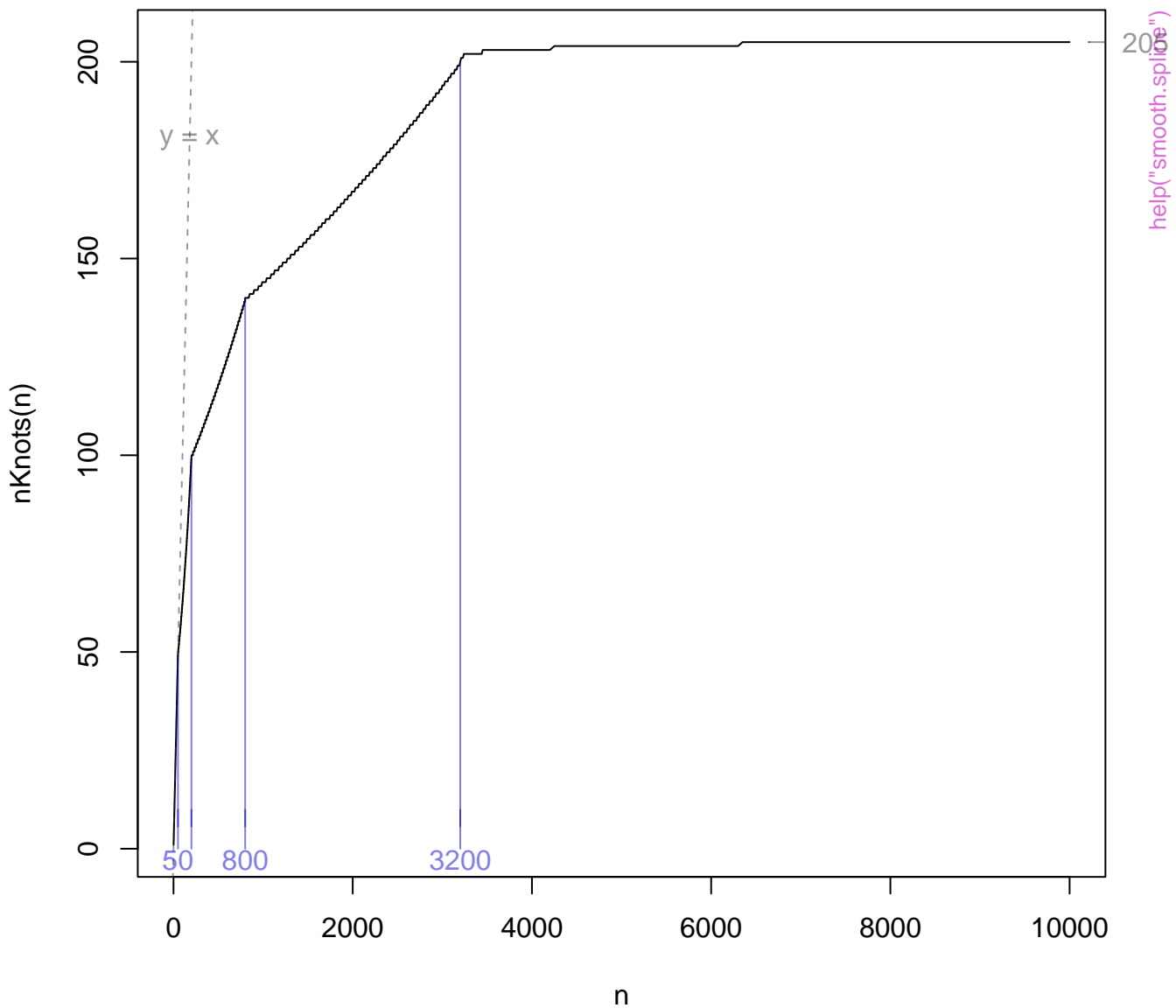


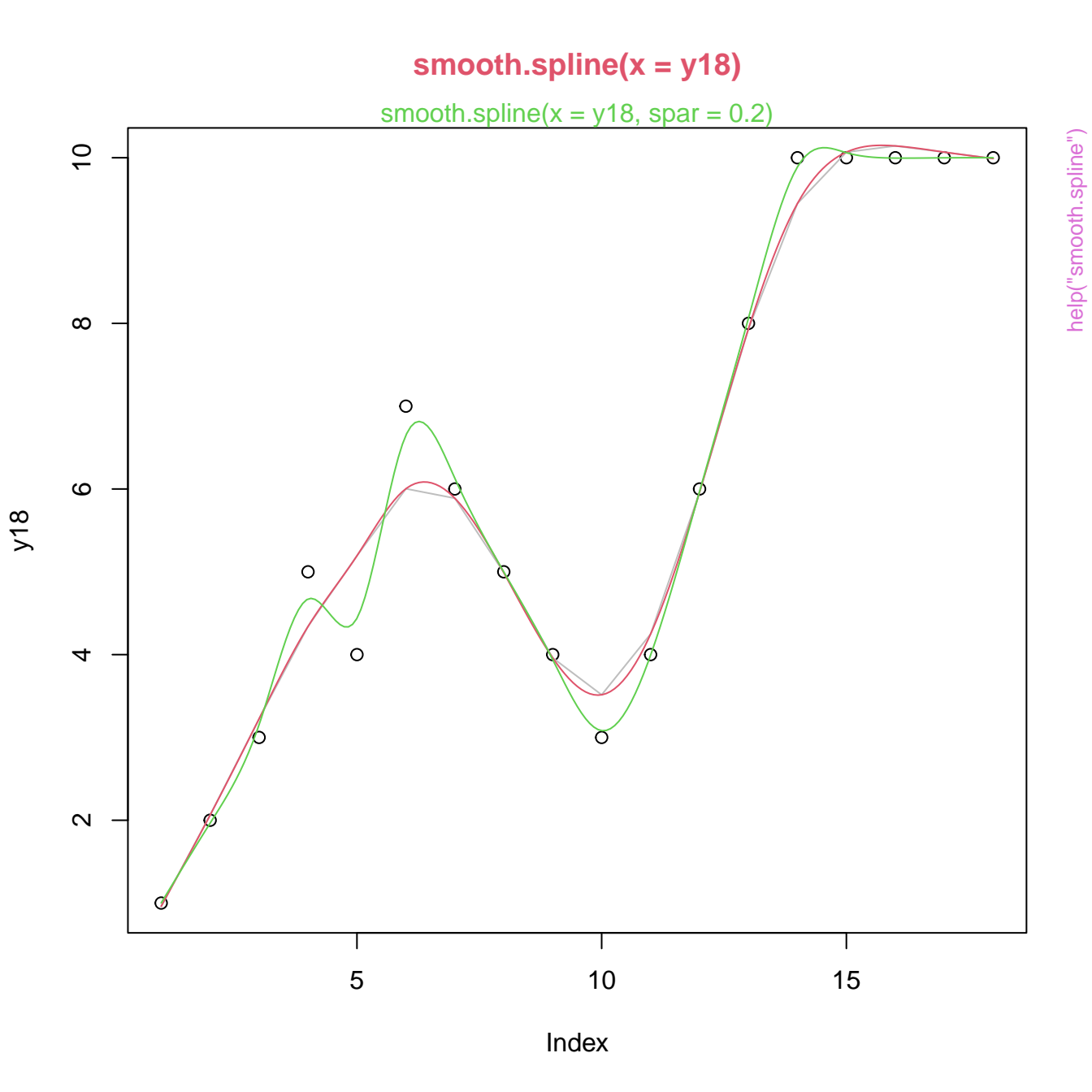




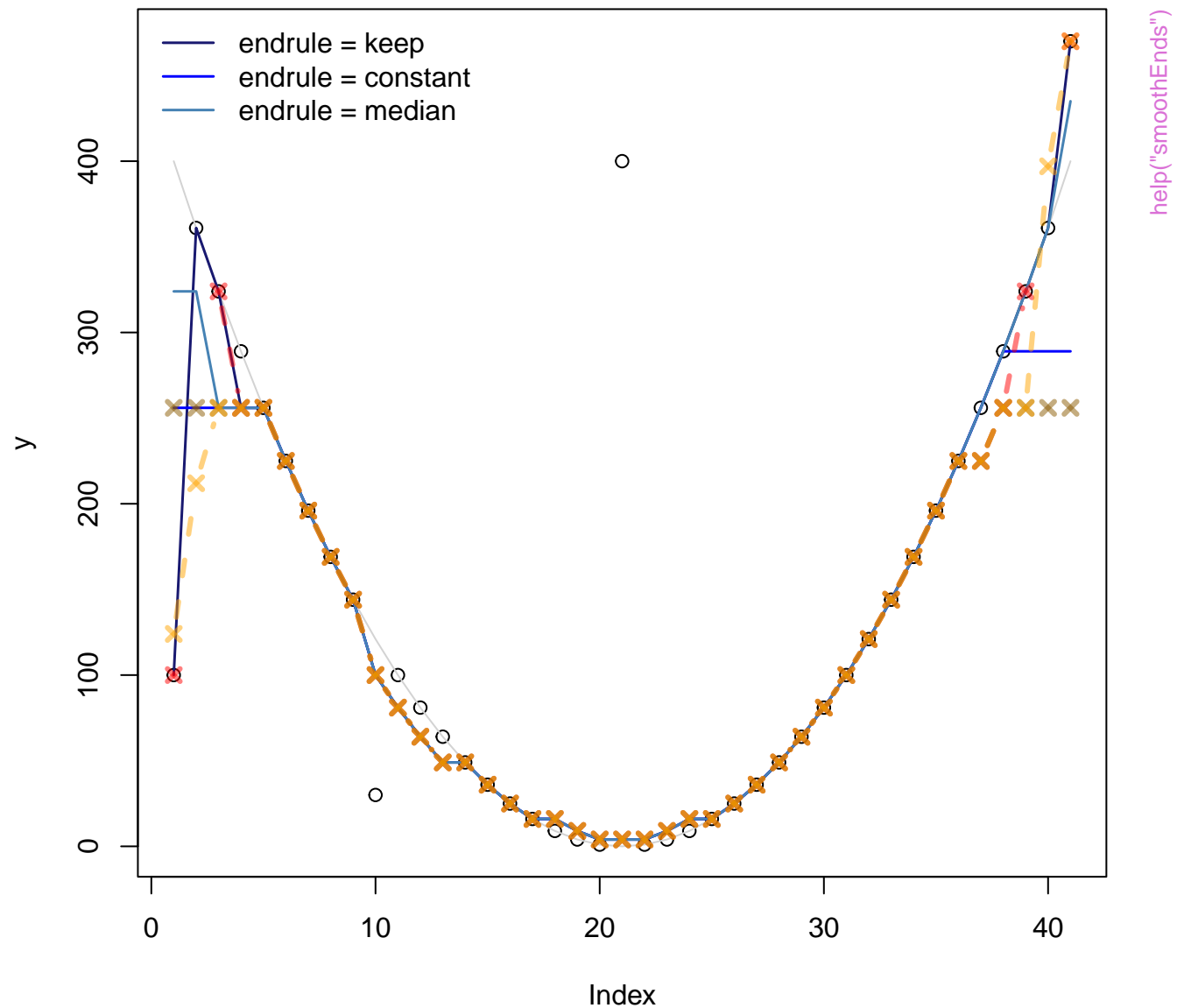


# Vectorize(.nknots.smspl) (n)

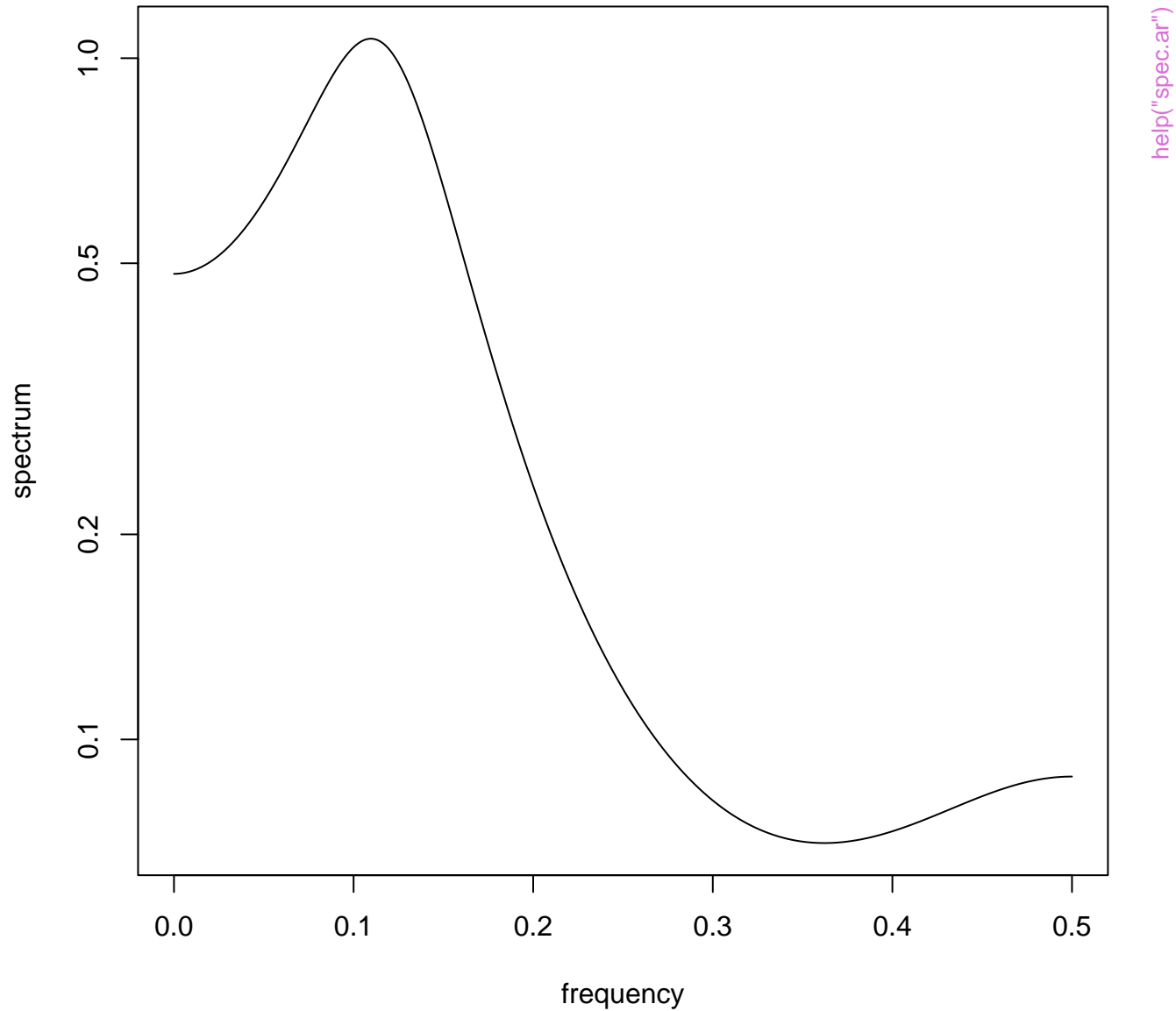




# Running Medians -- runmed(\*, k=7, endrule = X)

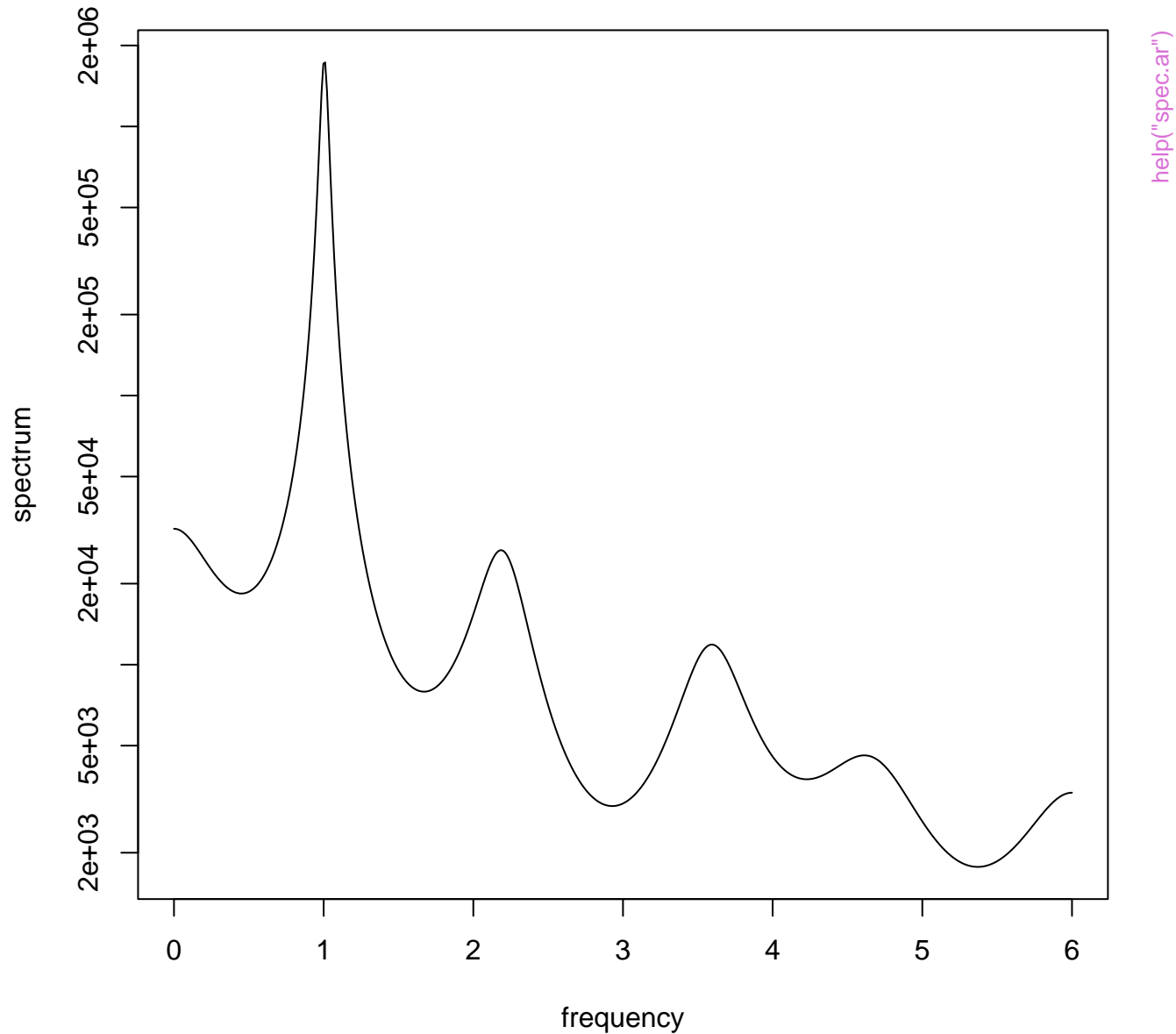


**Series: lh**  
**AR (3) spectrum**

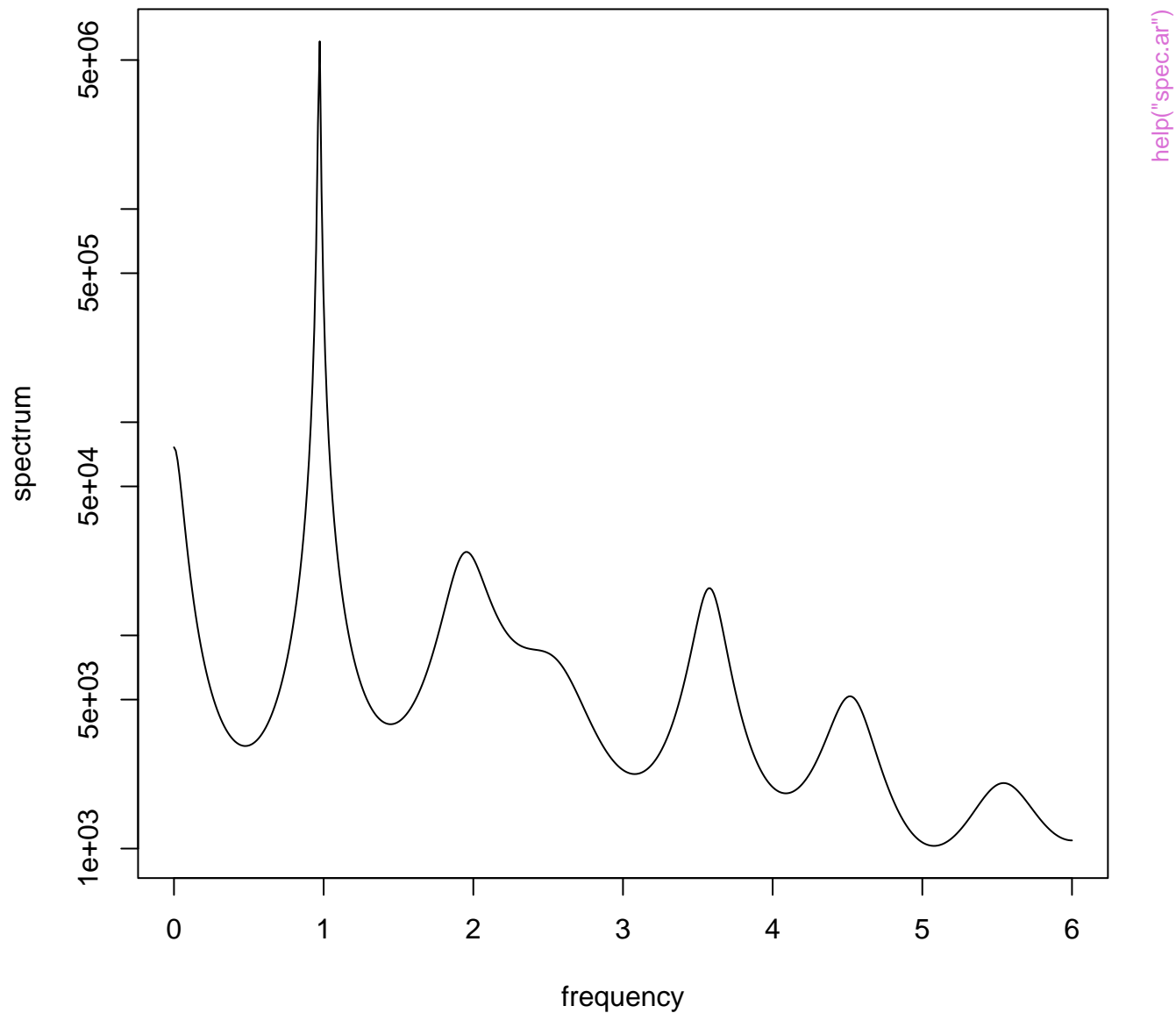


help("spec.ar")

**Series: Ideaths**  
**AR (10) spectrum**

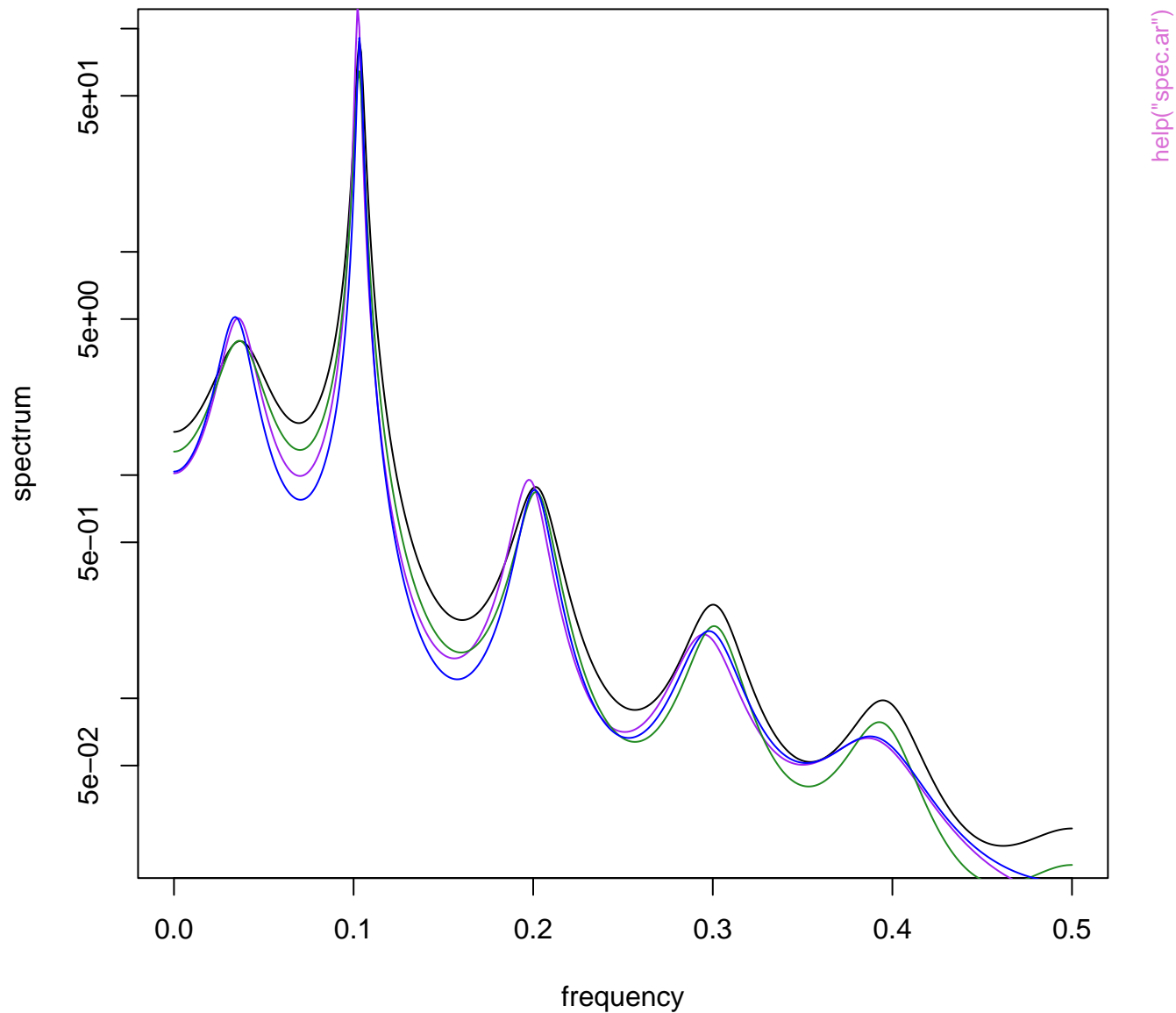


**Series: Ideaths**  
**AR (13) spectrum**

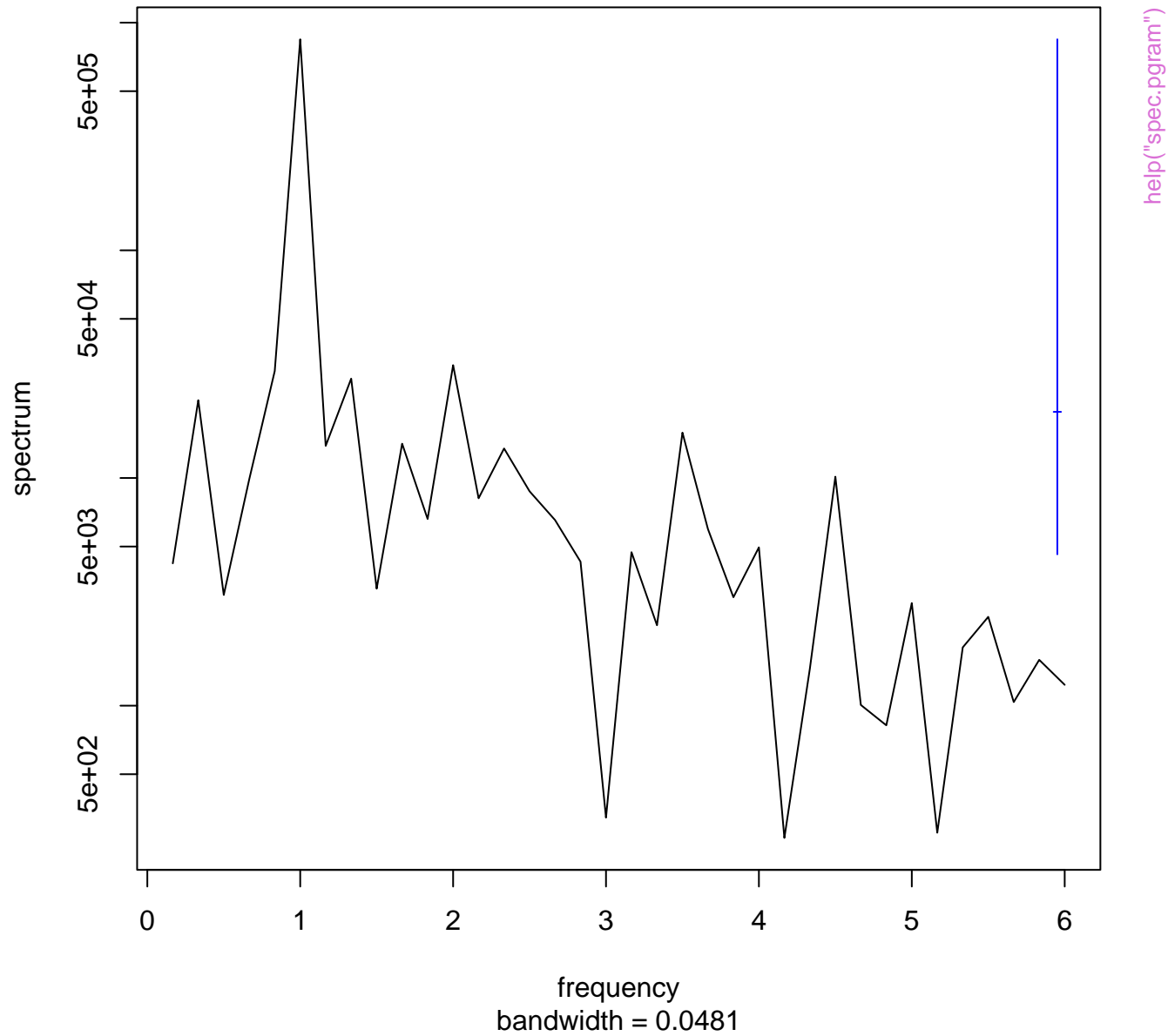




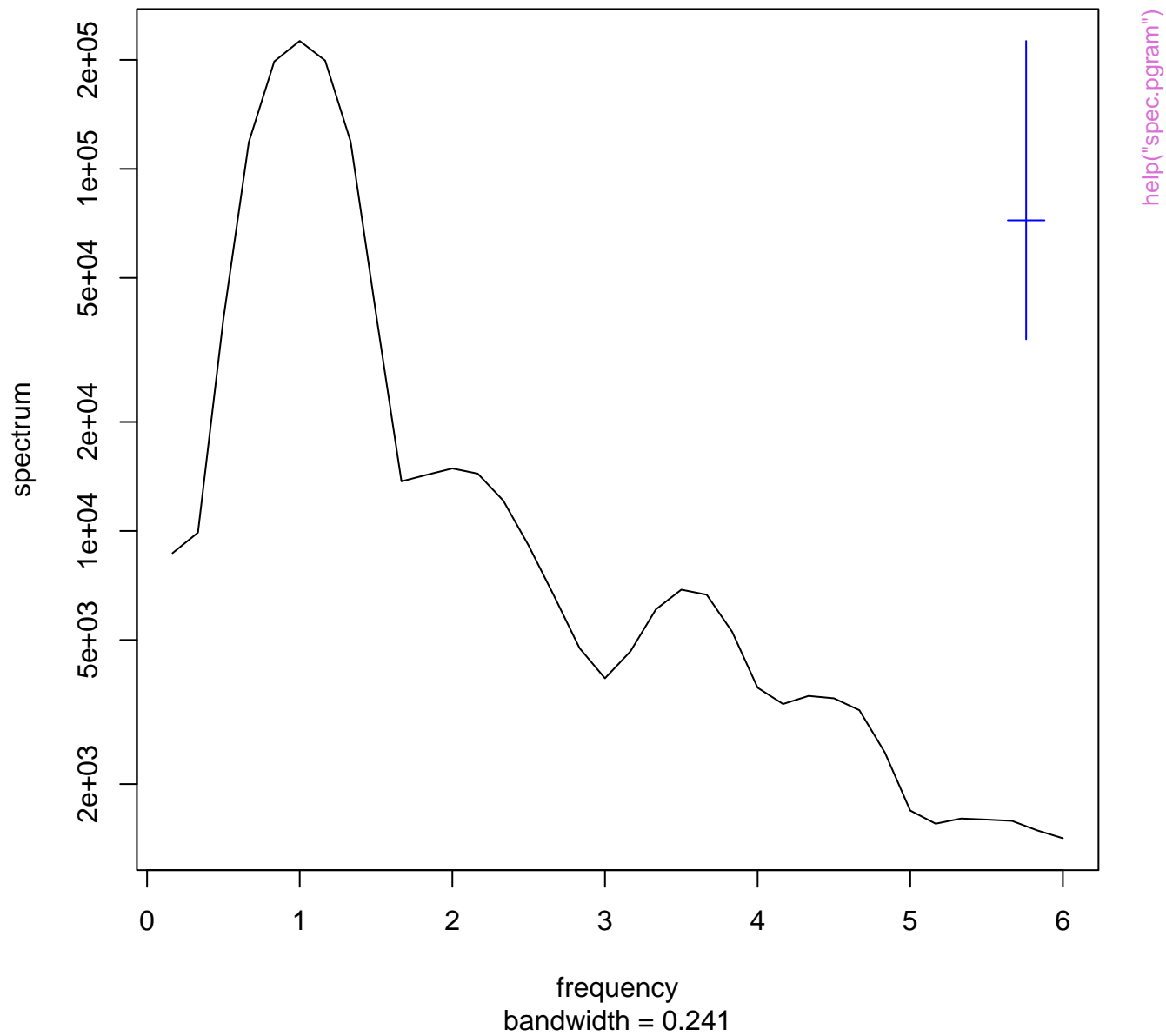
**Series: log(lynx)**  
**AR (11) spectrum**



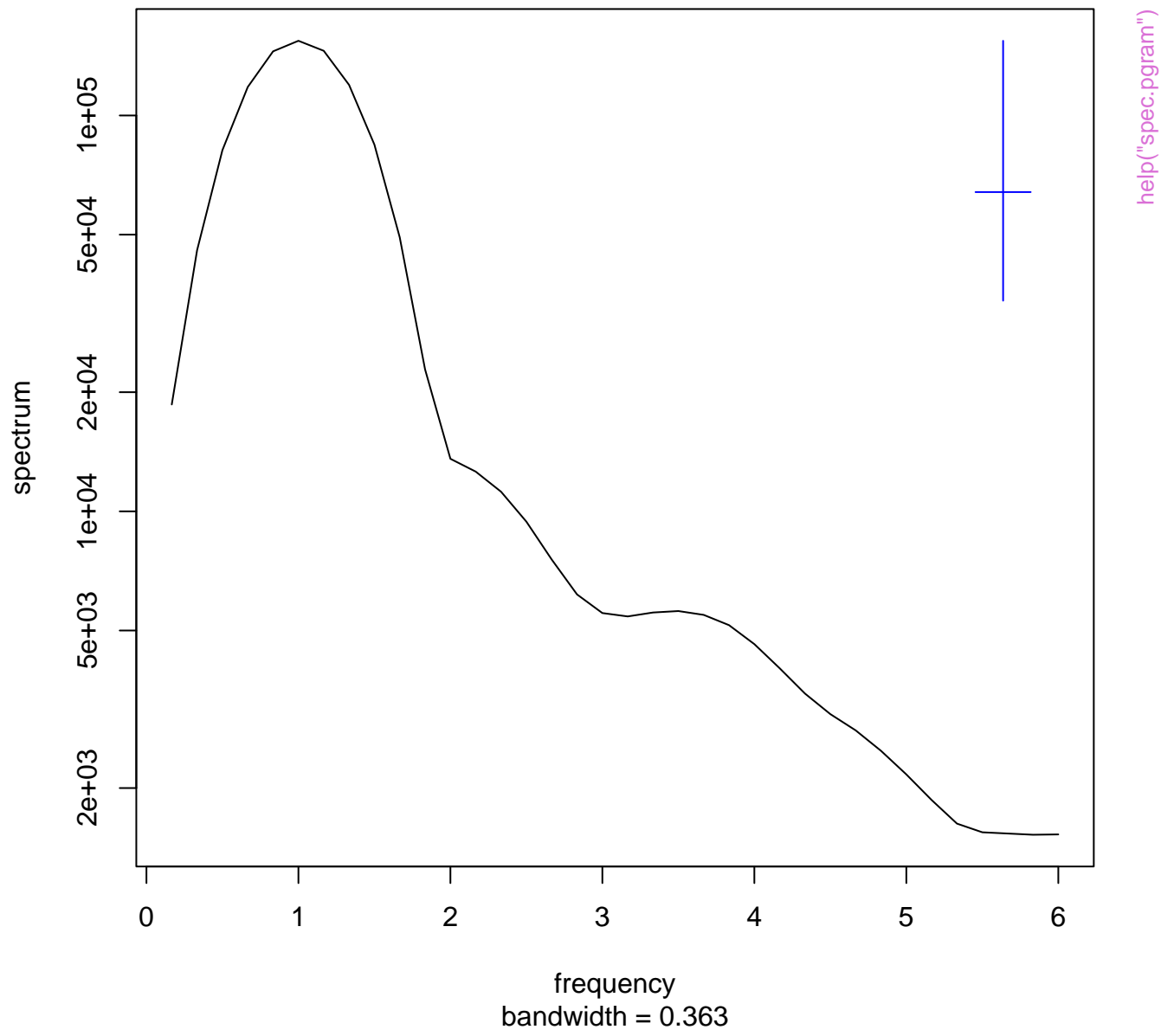
**Series: x**  
**Raw Periodogram**



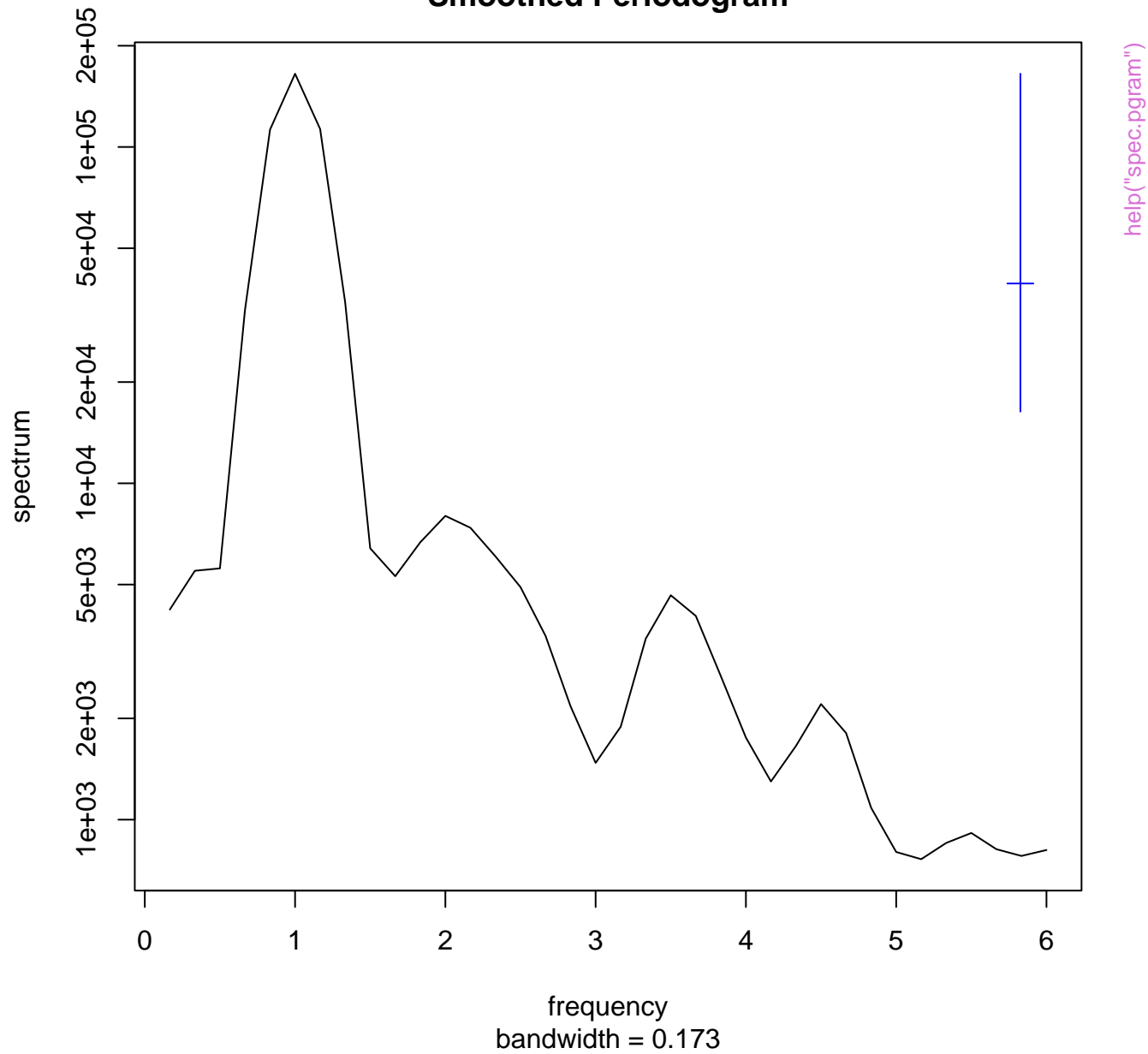
**Series: x**  
**Smoothed Periodogram**



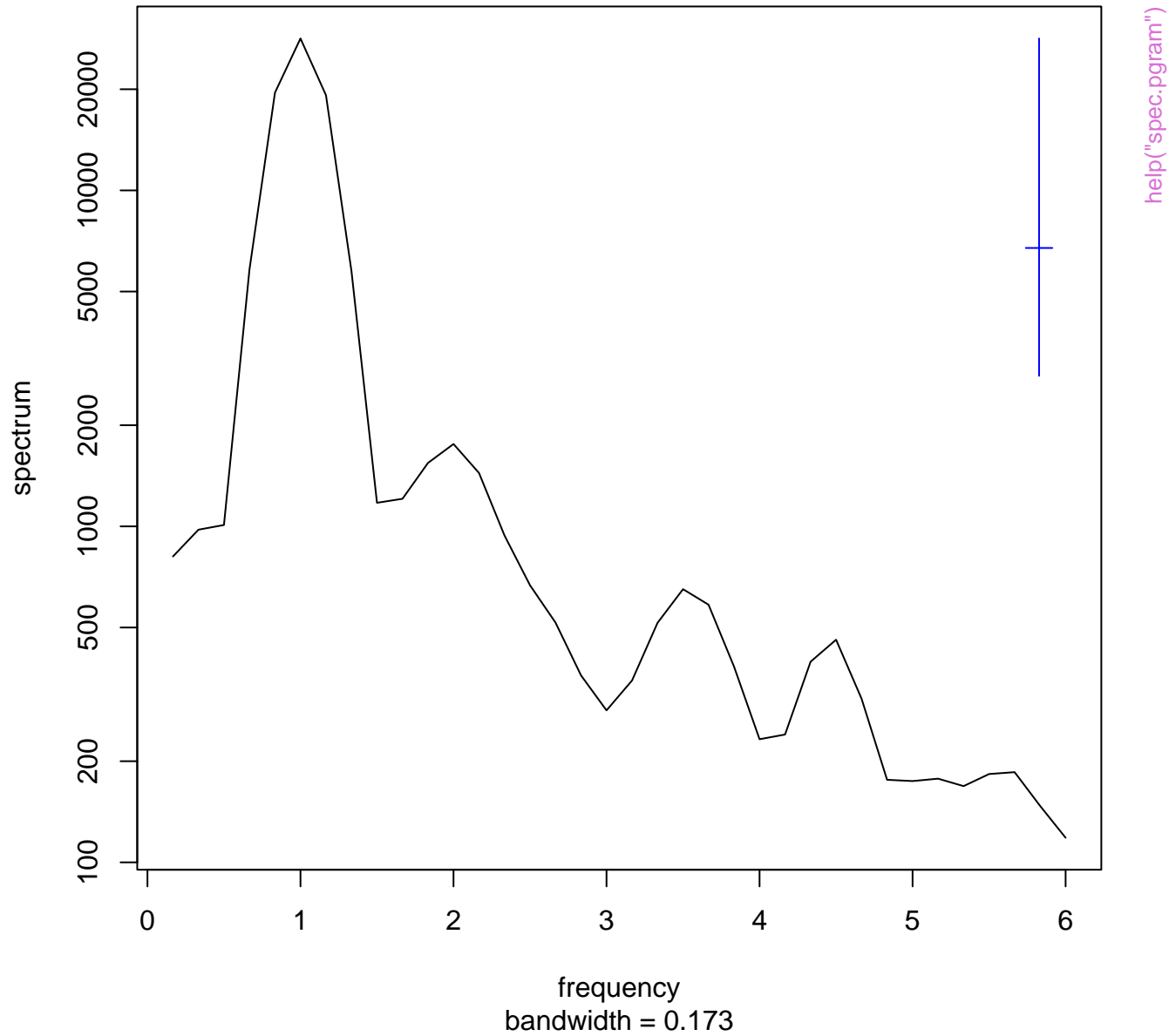
**Series: x**  
**Smoothed Periodogram**



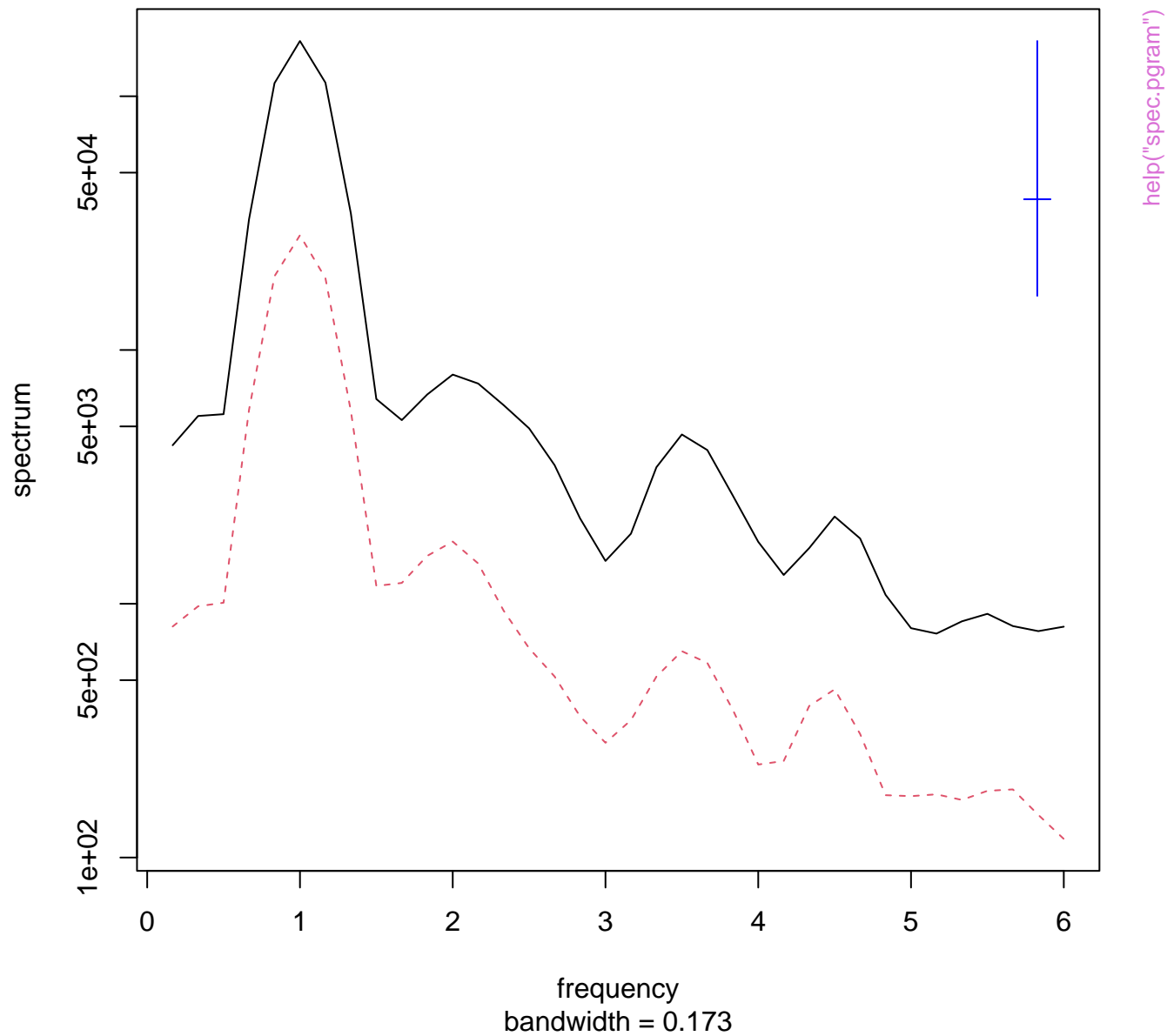
**Series: x**  
**Smoothed Periodogram**



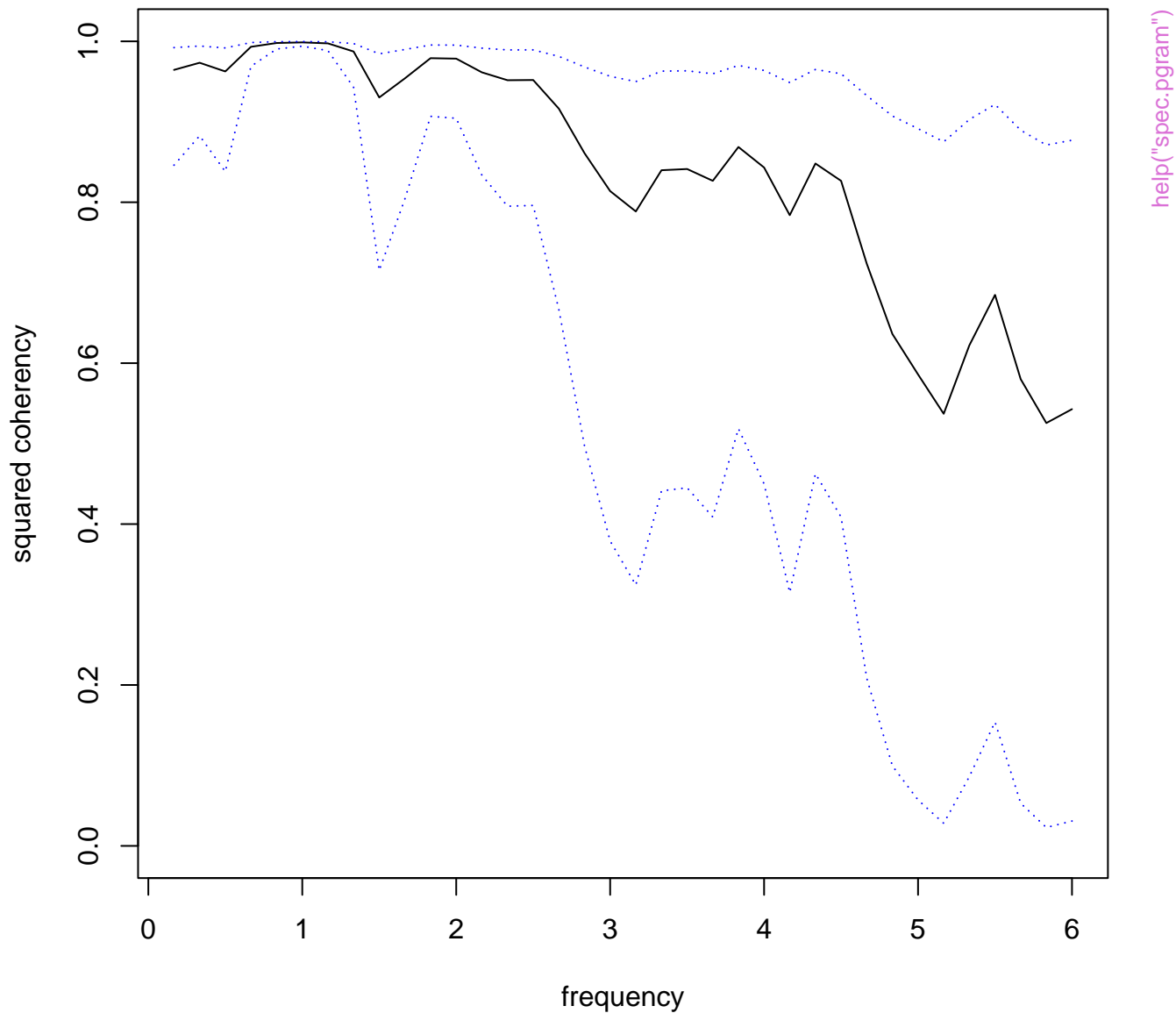
**Series: x**  
**Smoothed Periodogram**



**Series: ts.union(mdeaths, fdeaths)**  
**Smoothed Periodogram**

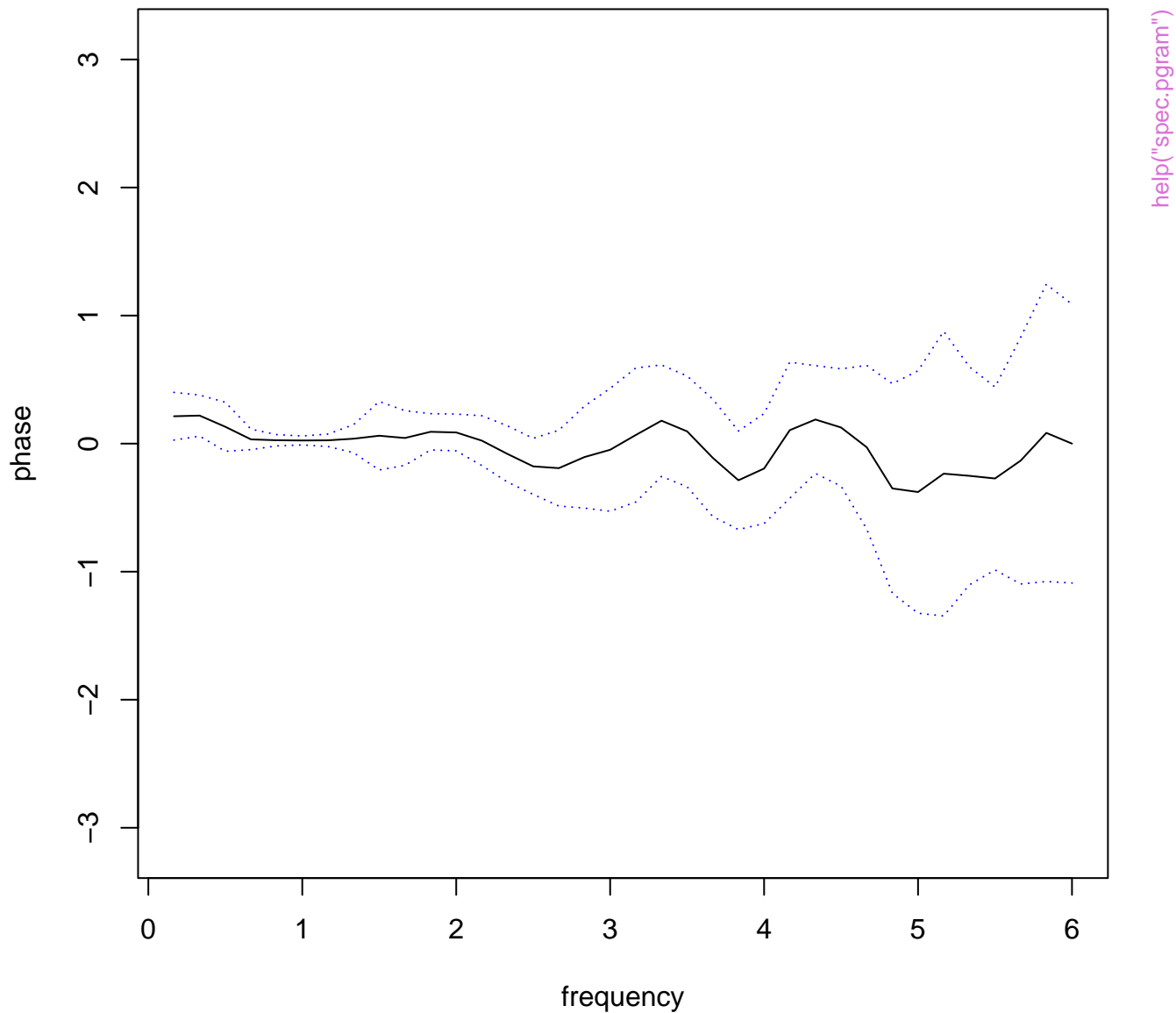


**Series: ts.union(mdeaths, fdeaths) -- Squared Coherency**

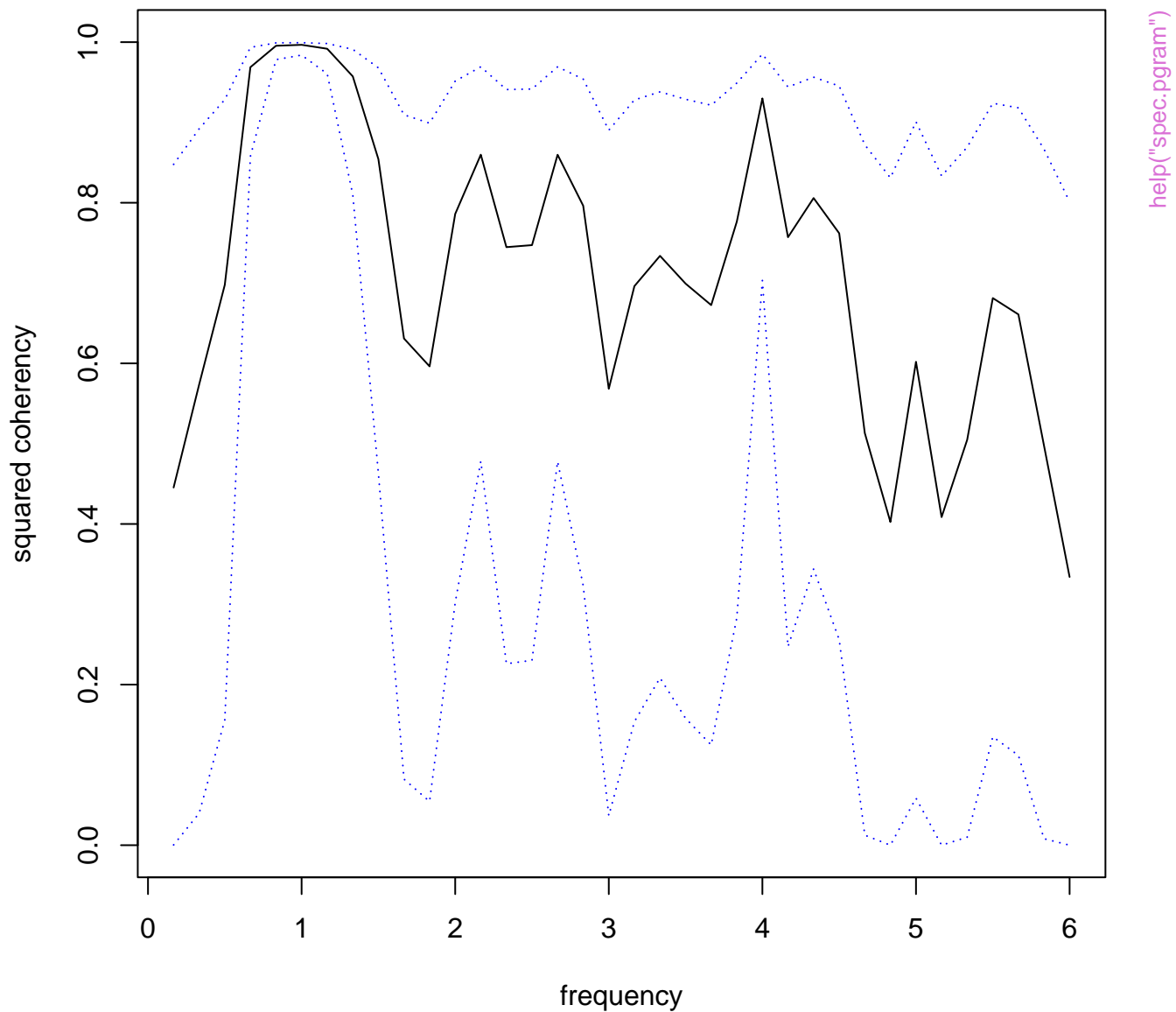




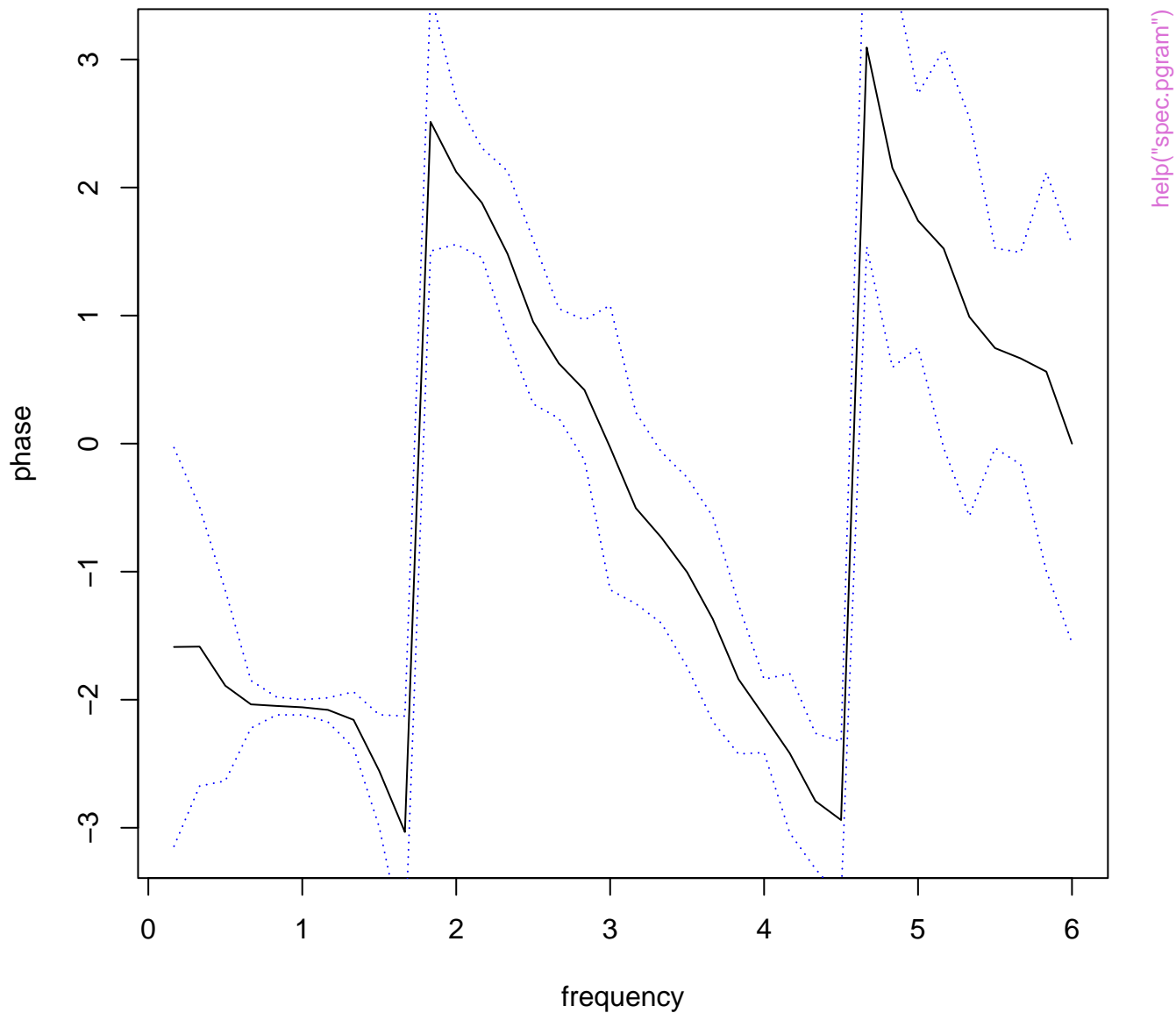
**Series: ts.union(mdeaths, fdeaths) -- Phase spectrum**



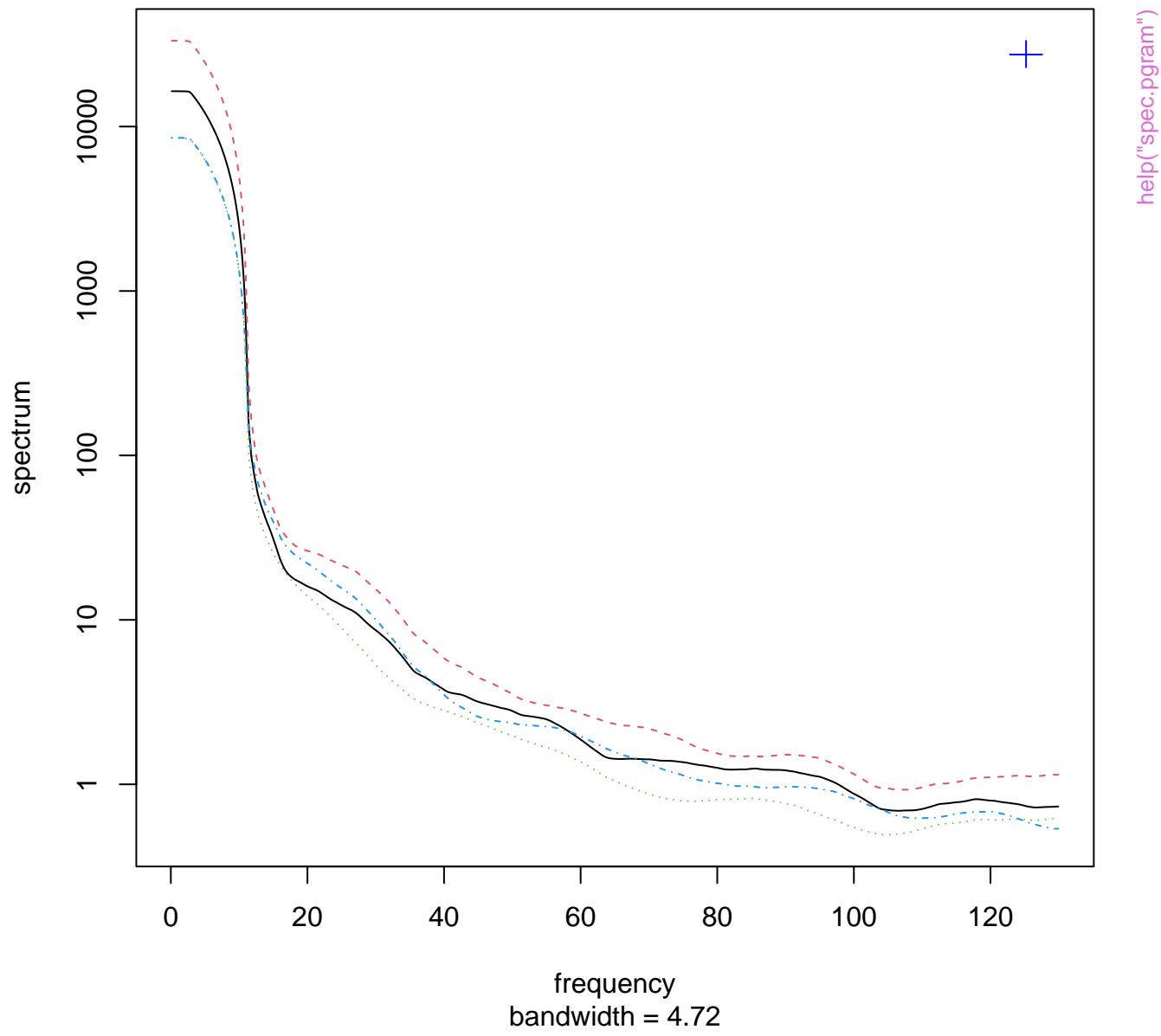
**Series: `ts.intersect(mdeaths, lag(fdeaths, 4))` -- Squared Coherency**



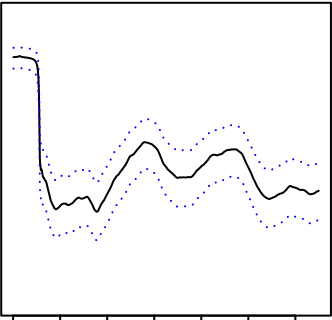
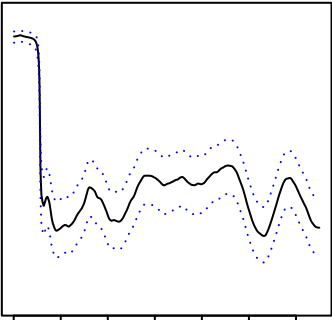
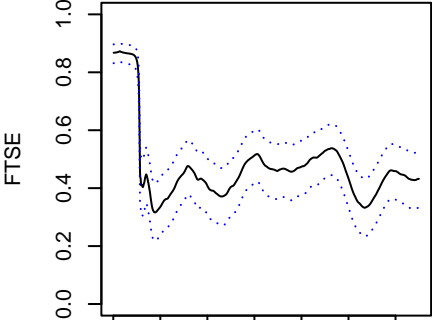
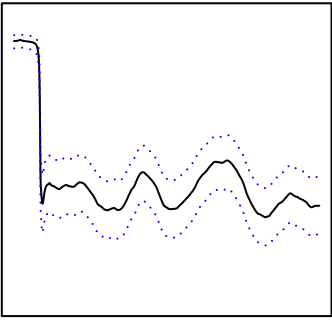
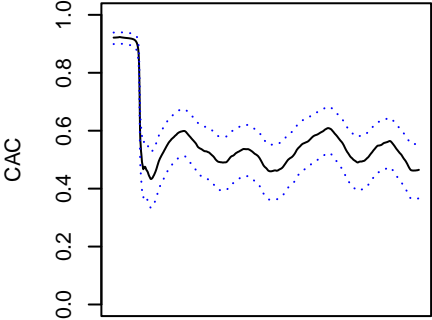
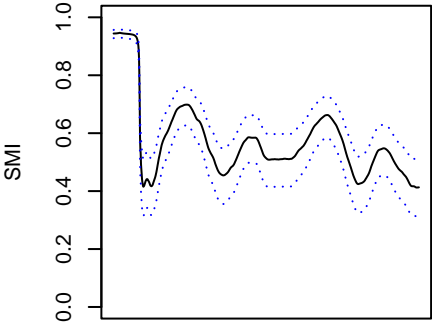
Series: `ts.intersect(mdeaths, lag(fdeaths, 4))` -- Phase spectrum



**Series: x**  
**Smoothed Periodogram**



**Series: x -- Squared Coherency**

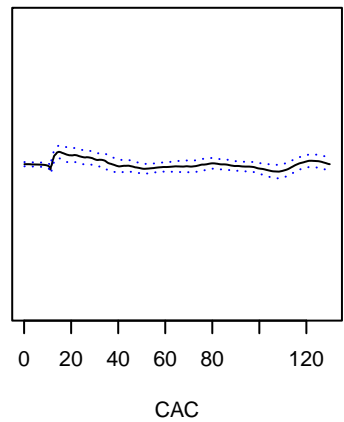
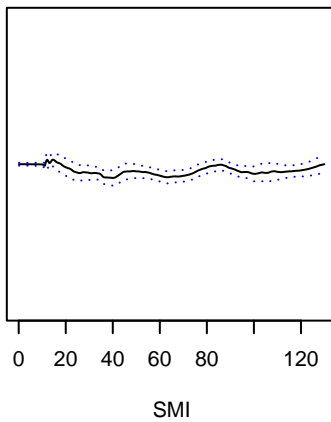
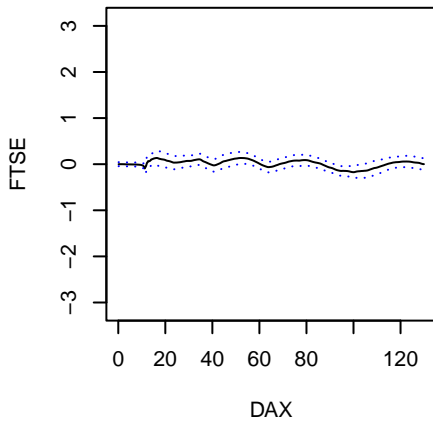
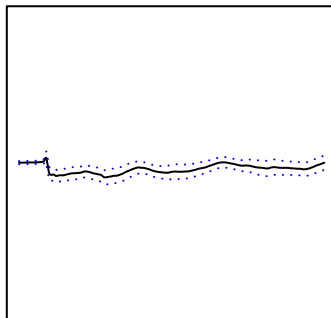
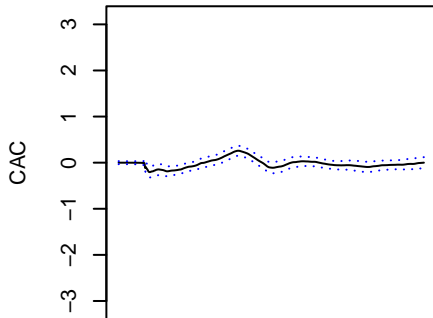
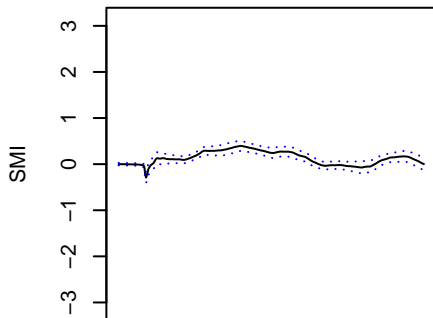


DAX

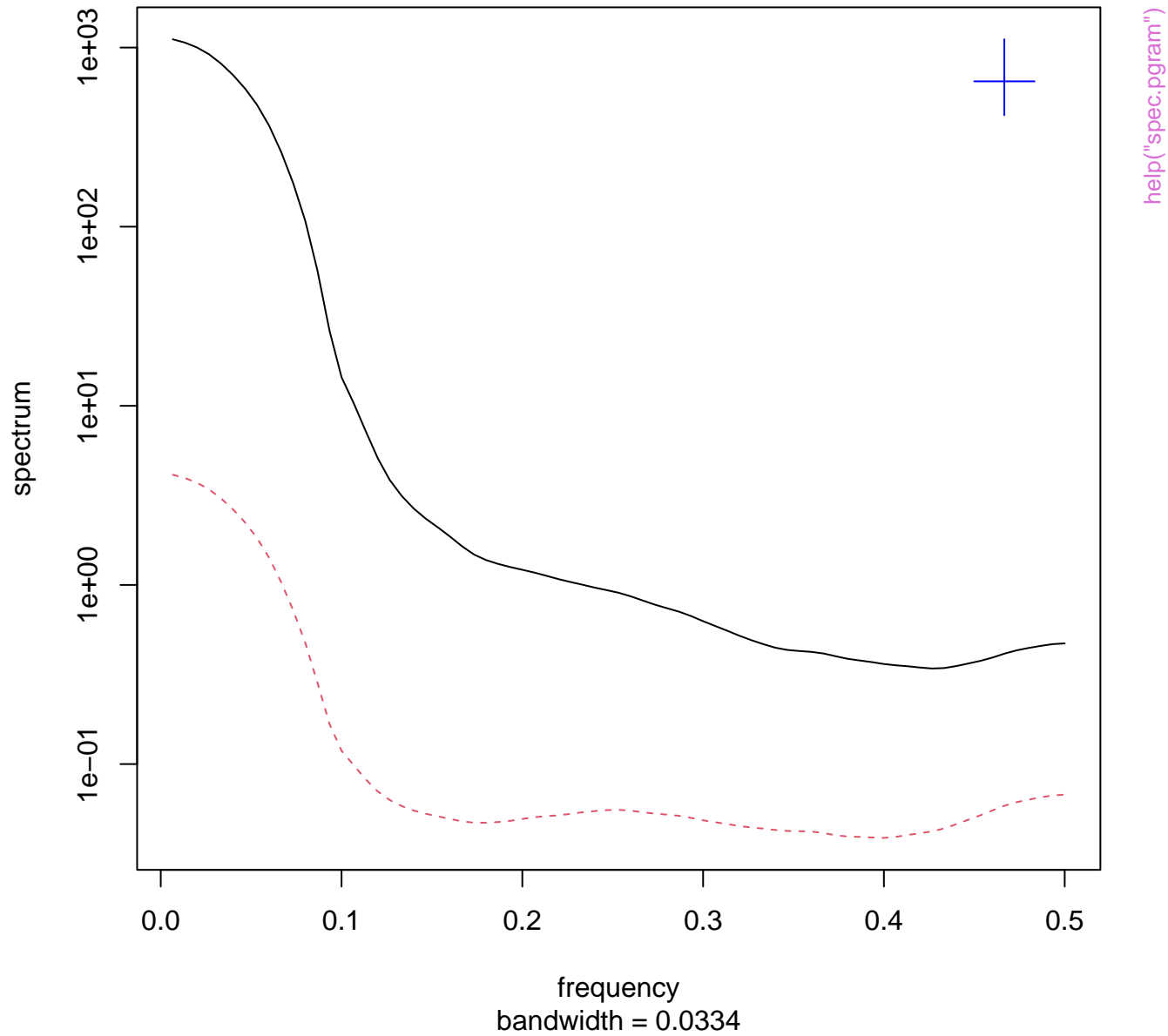
SMI

CAC

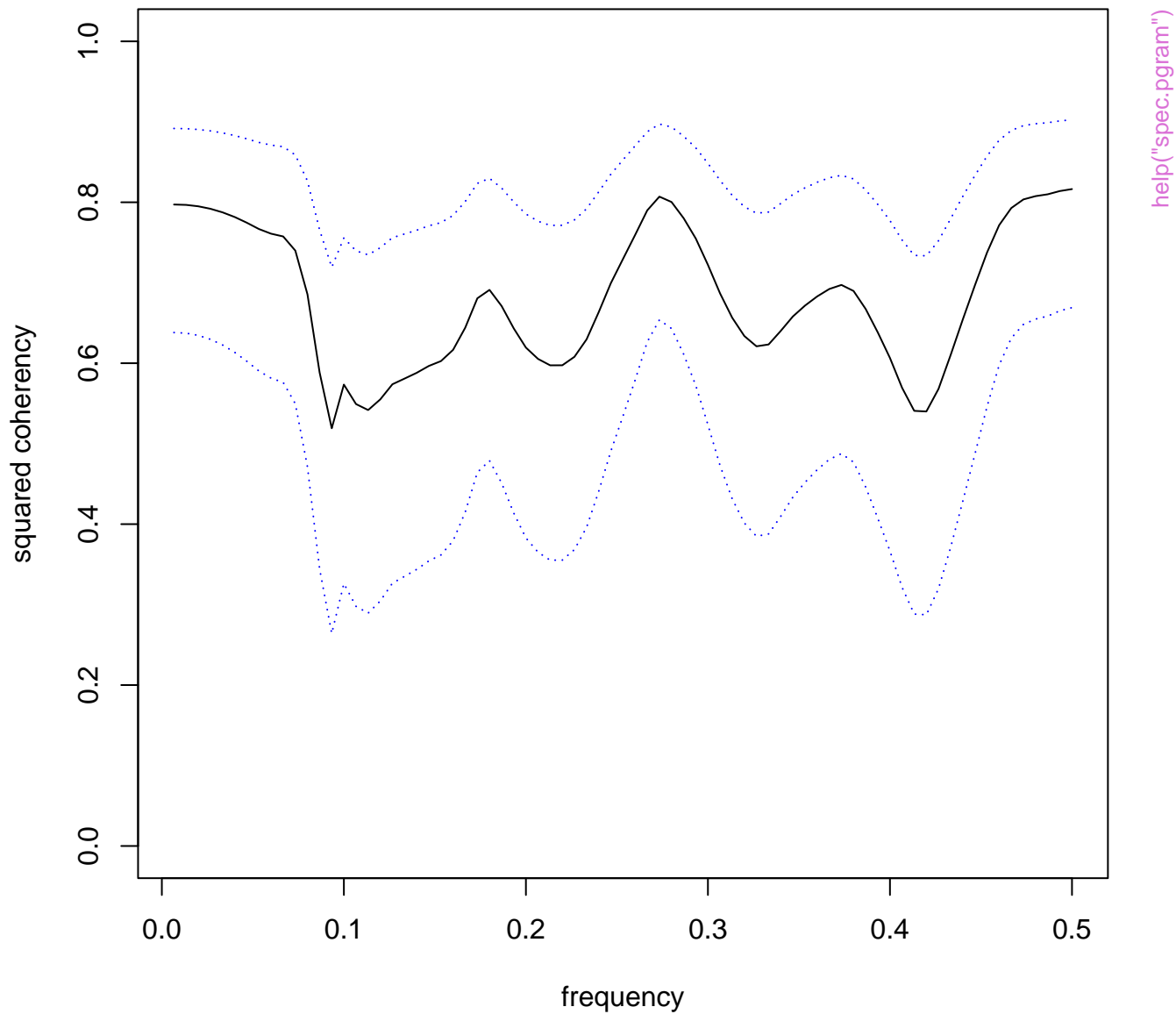
## Series: x -- Phase spectrum



**Series: x**  
**Smoothed Periodogram**

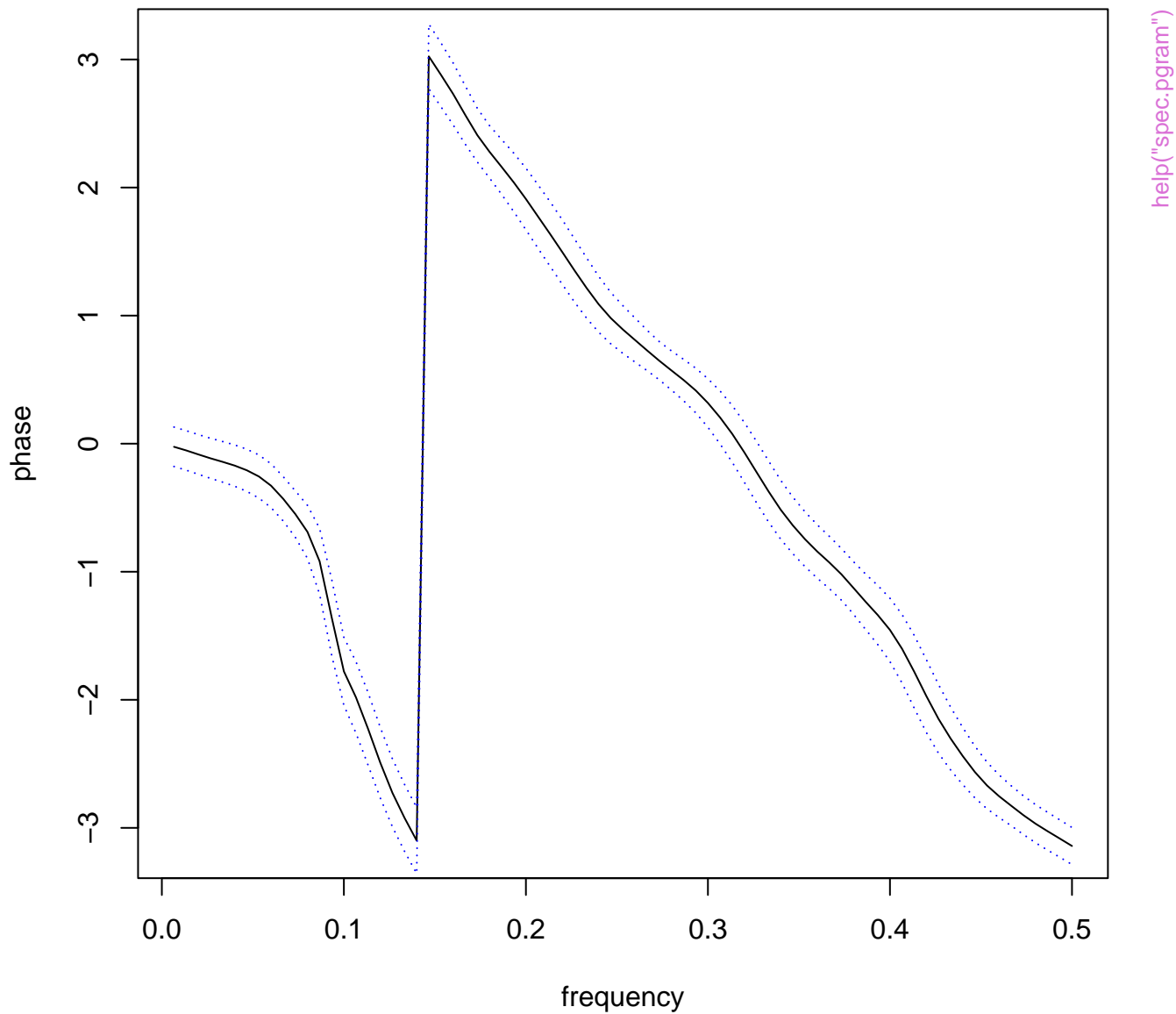


Series: x -- Squared Coherency

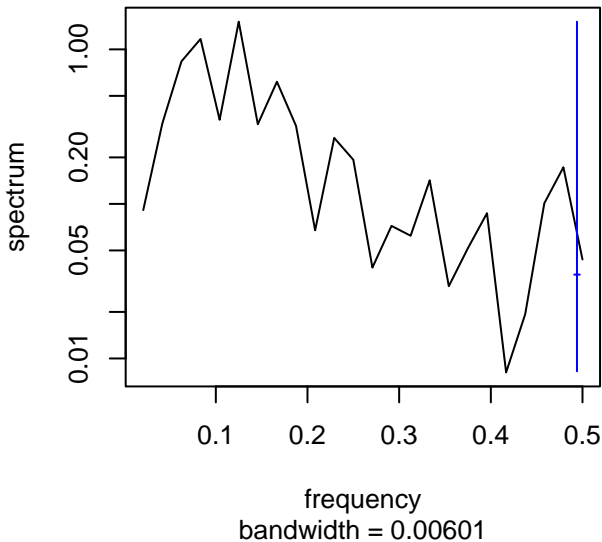




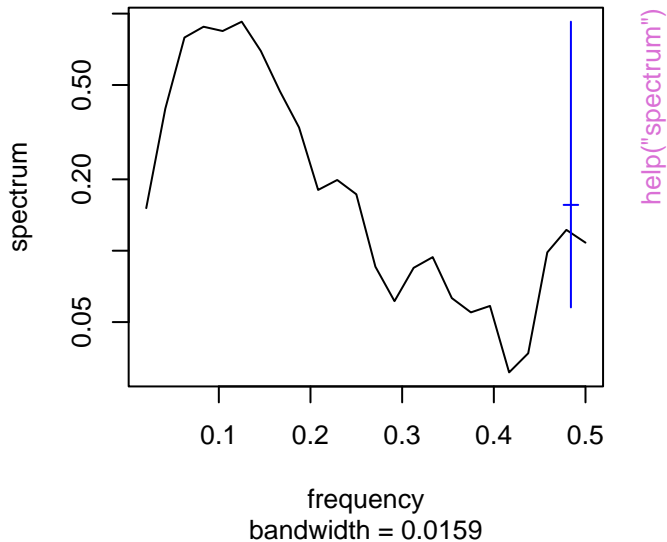
Series: x -- Phase spectrum



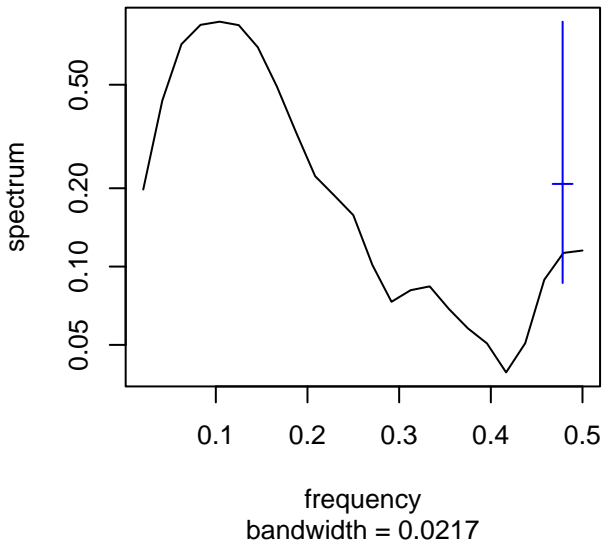
**Series: x**  
**Raw Periodogram**



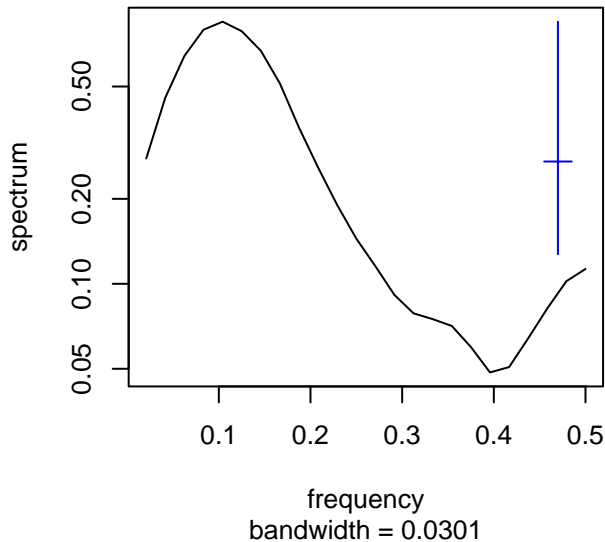
**Series: x**  
**Smoothed Periodogram**



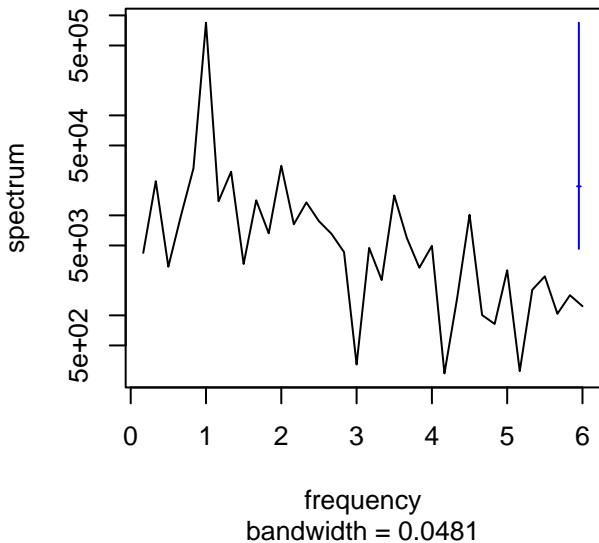
**Series: x**  
**Smoothed Periodogram**



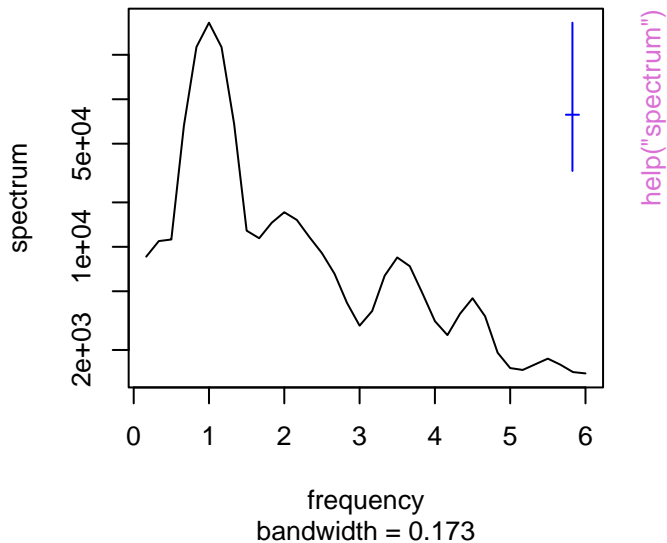
**Series: x**  
**Smoothed Periodogram**



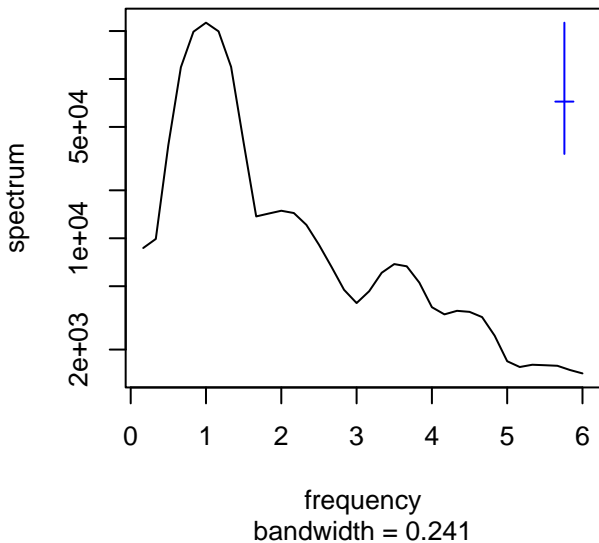
**Series: x**  
**Raw Periodogram**



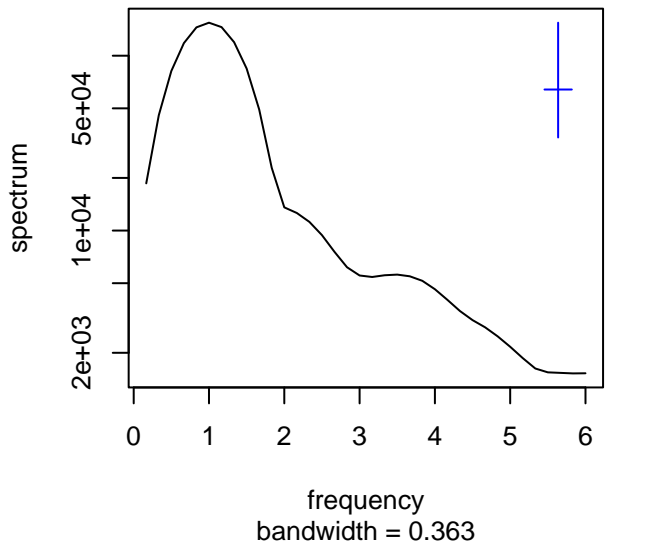
**Series: x**  
**Smoothed Periodogram**



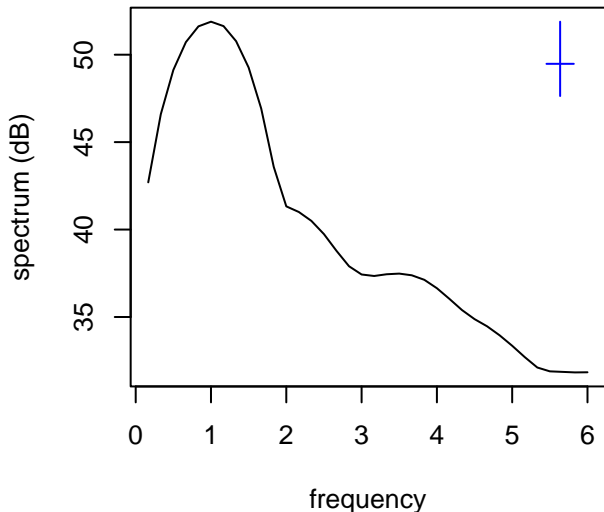
**Series: x**  
**Smoothed Periodogram**



**Series: x**  
**Smoothed Periodogram**

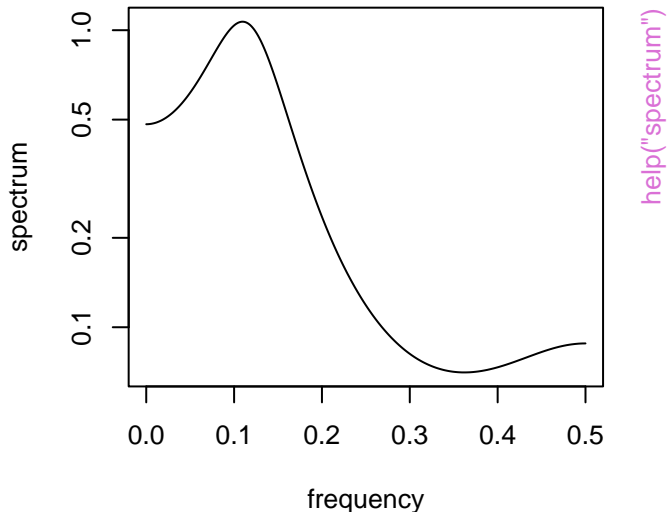


**Series: x**  
**Smoothed Periodogram**

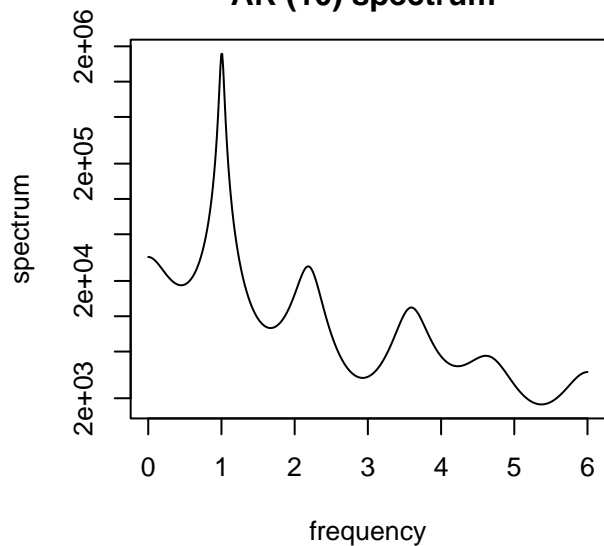


bandwidth = 0.363, 80% C.I. is (-1.84, 2.41)dB

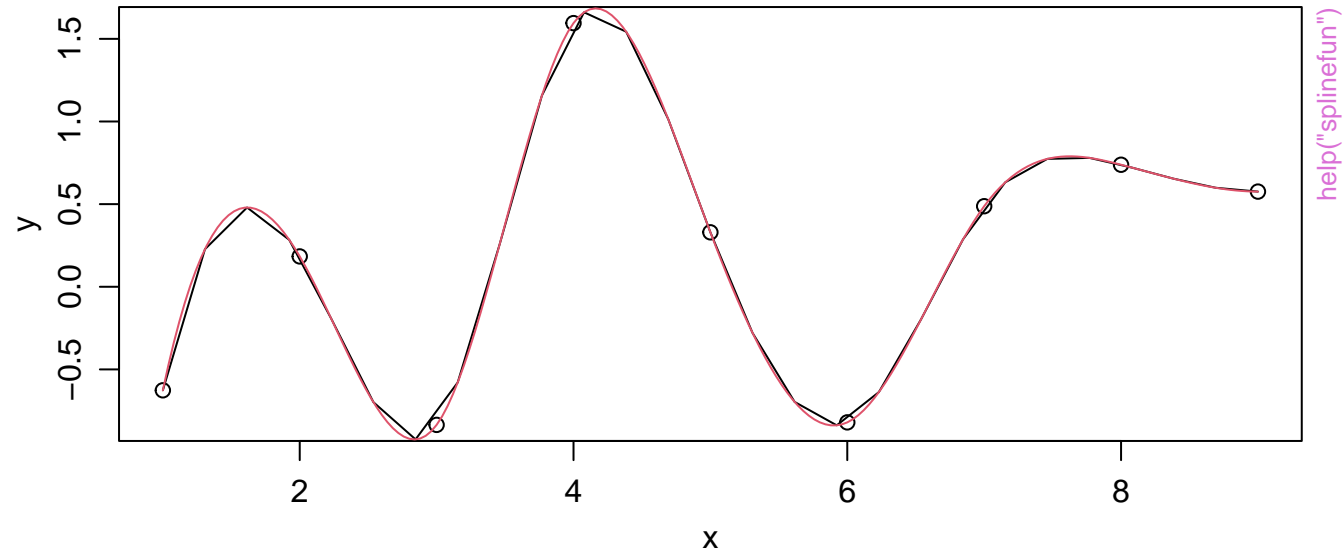
**Series: x**  
**AR (3) spectrum**



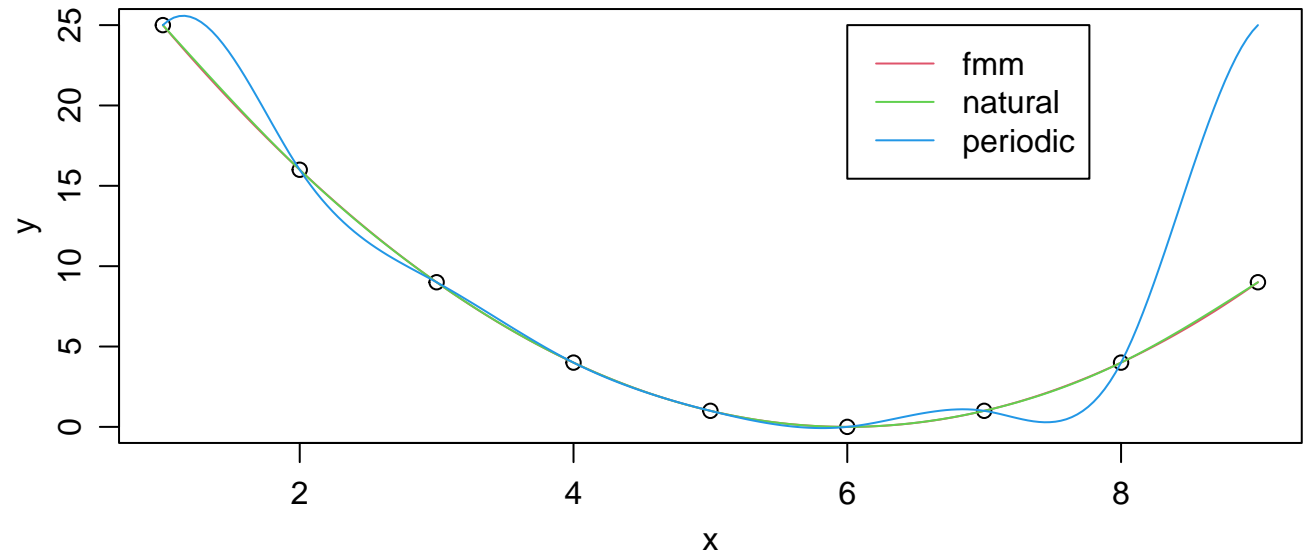
**Series: x**  
**AR (10) spectrum**

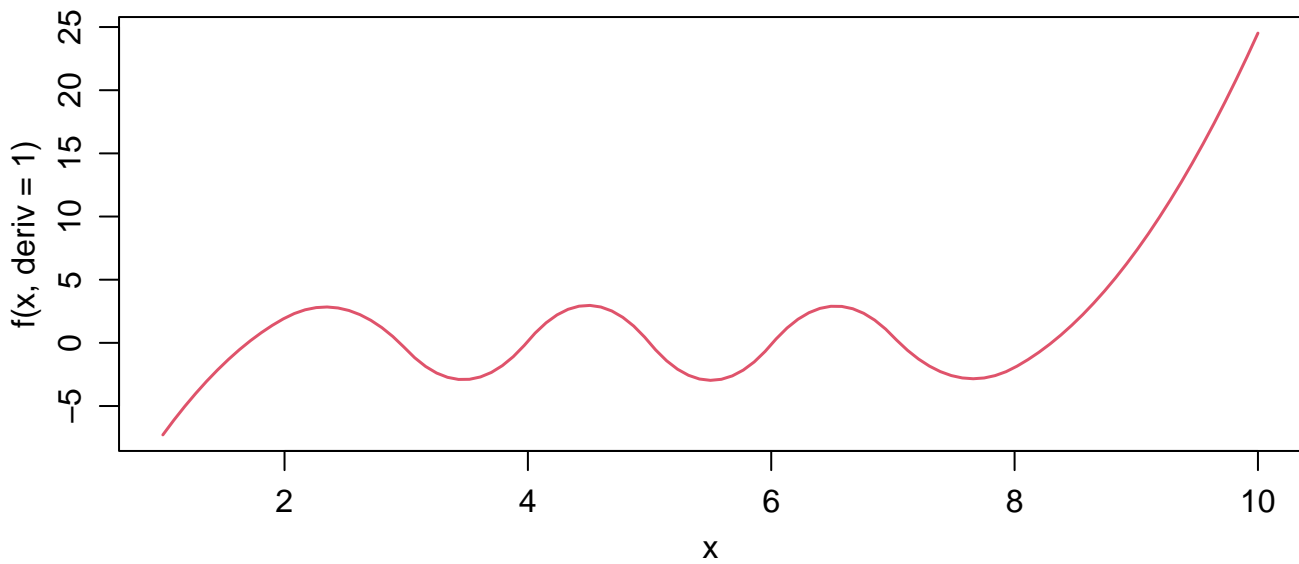
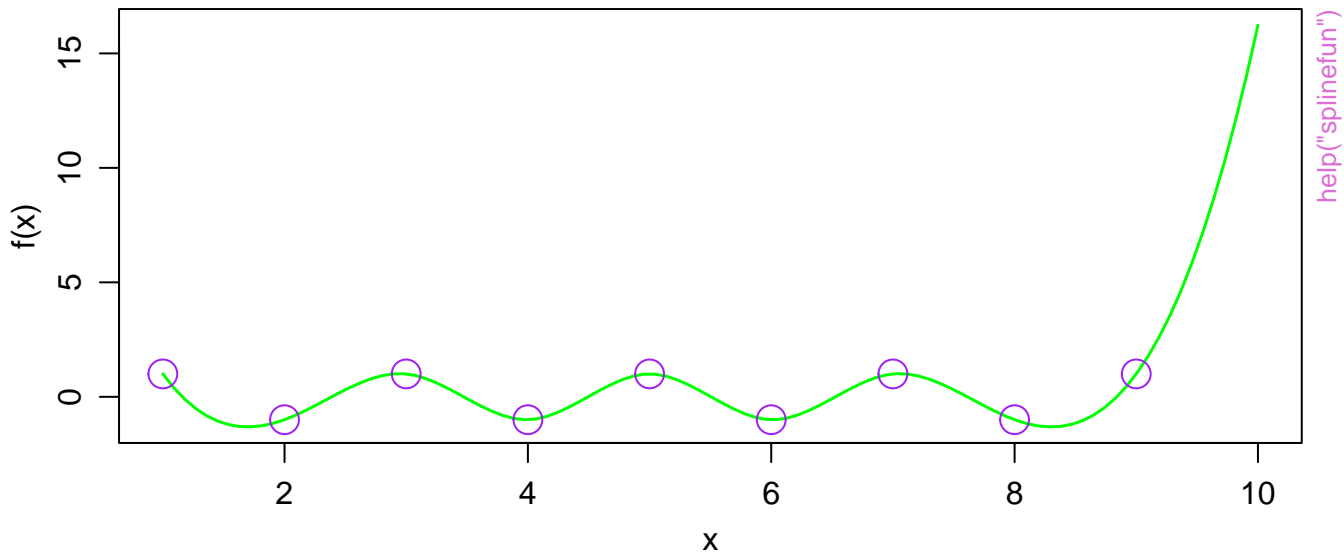


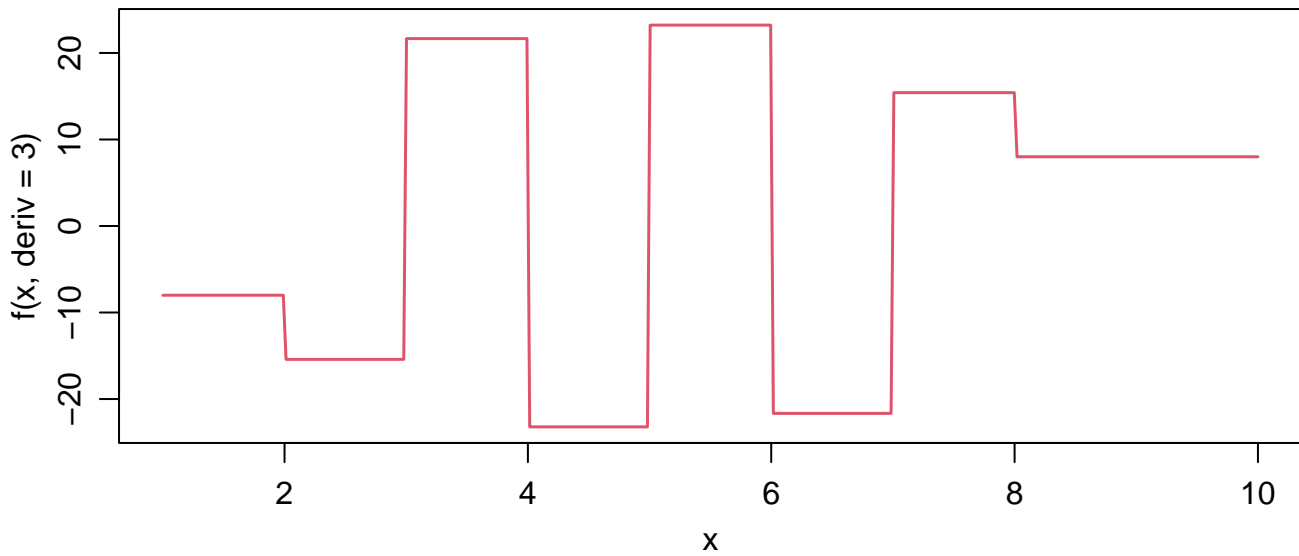
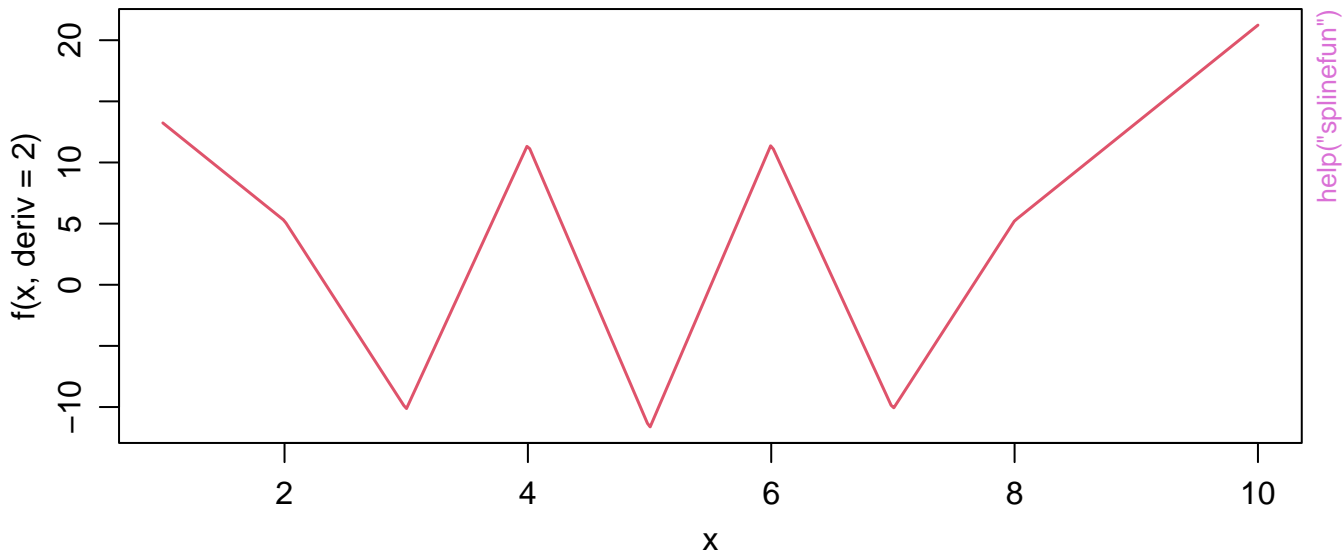
**spline[fun](.) through 9 points**



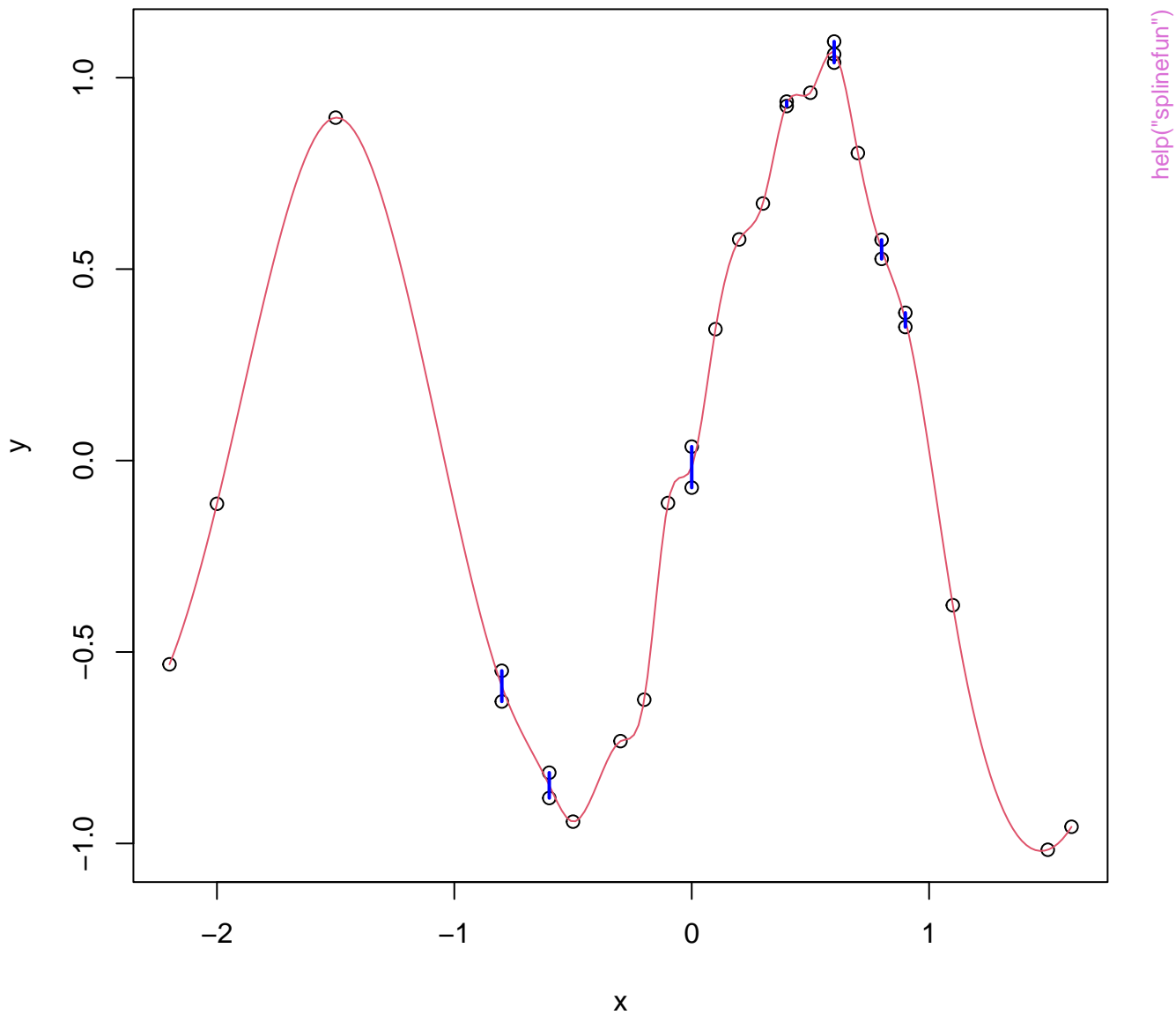
**spline(.) -- 3 methods**





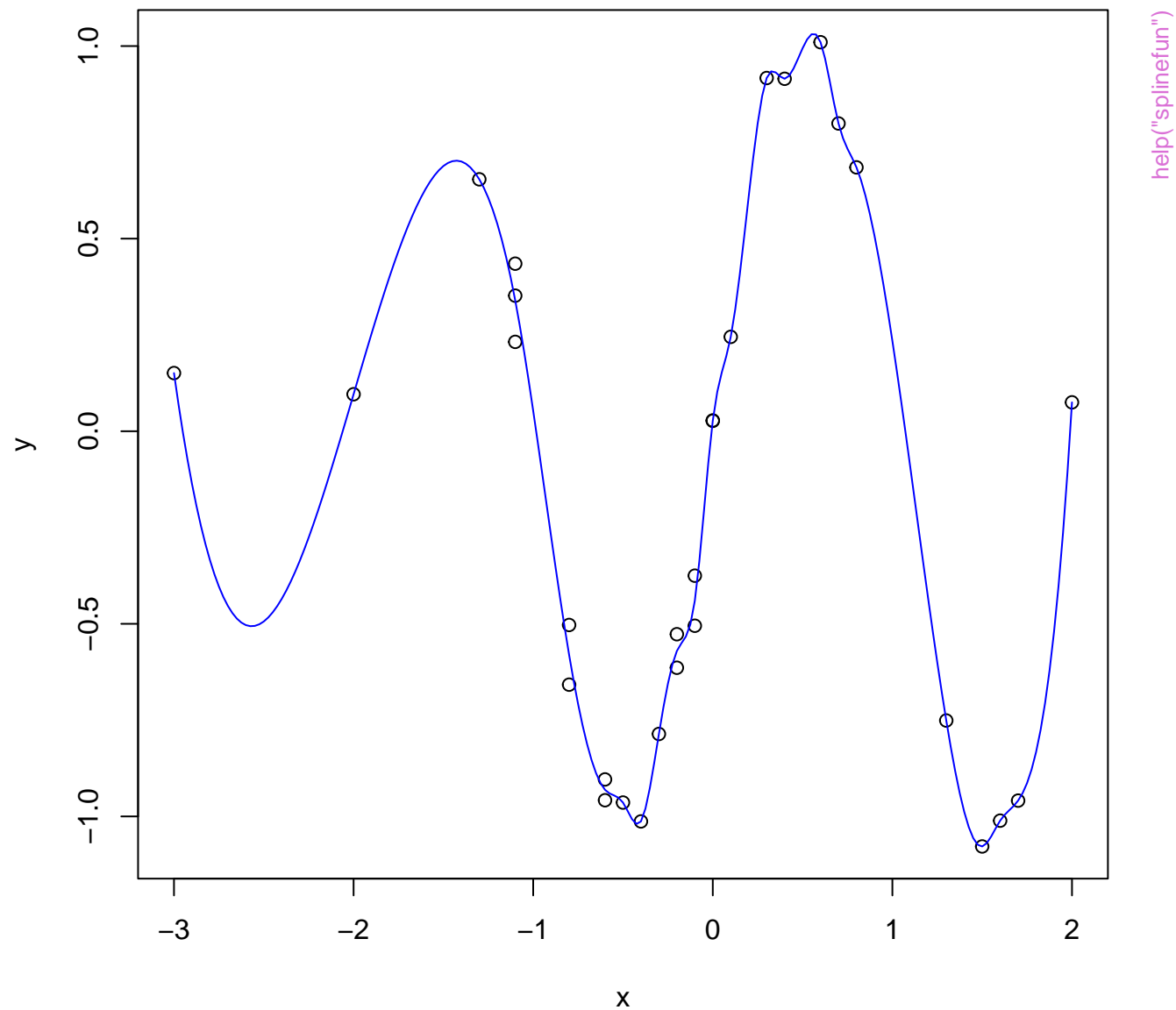


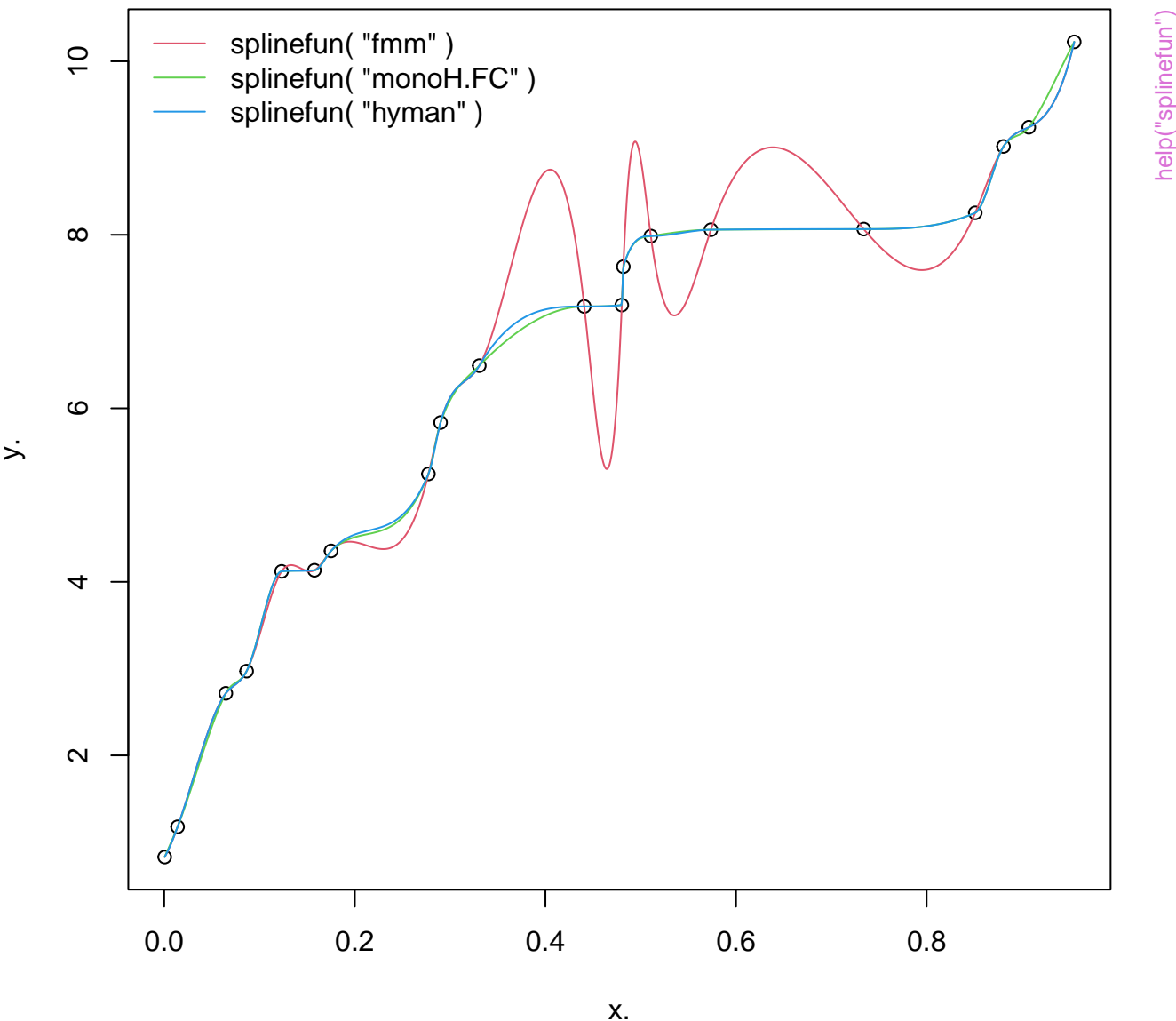
# spline(x,y) when x has ties

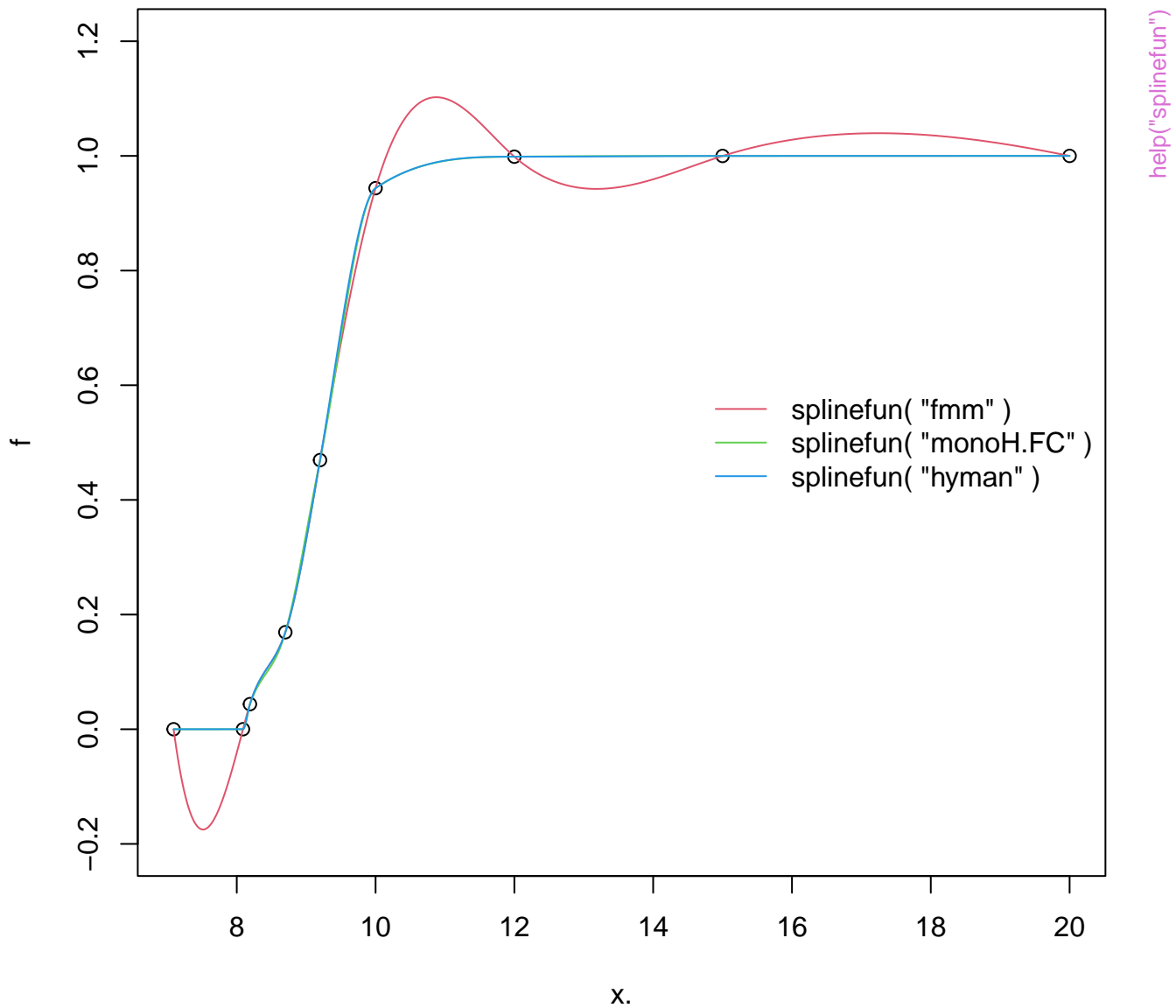




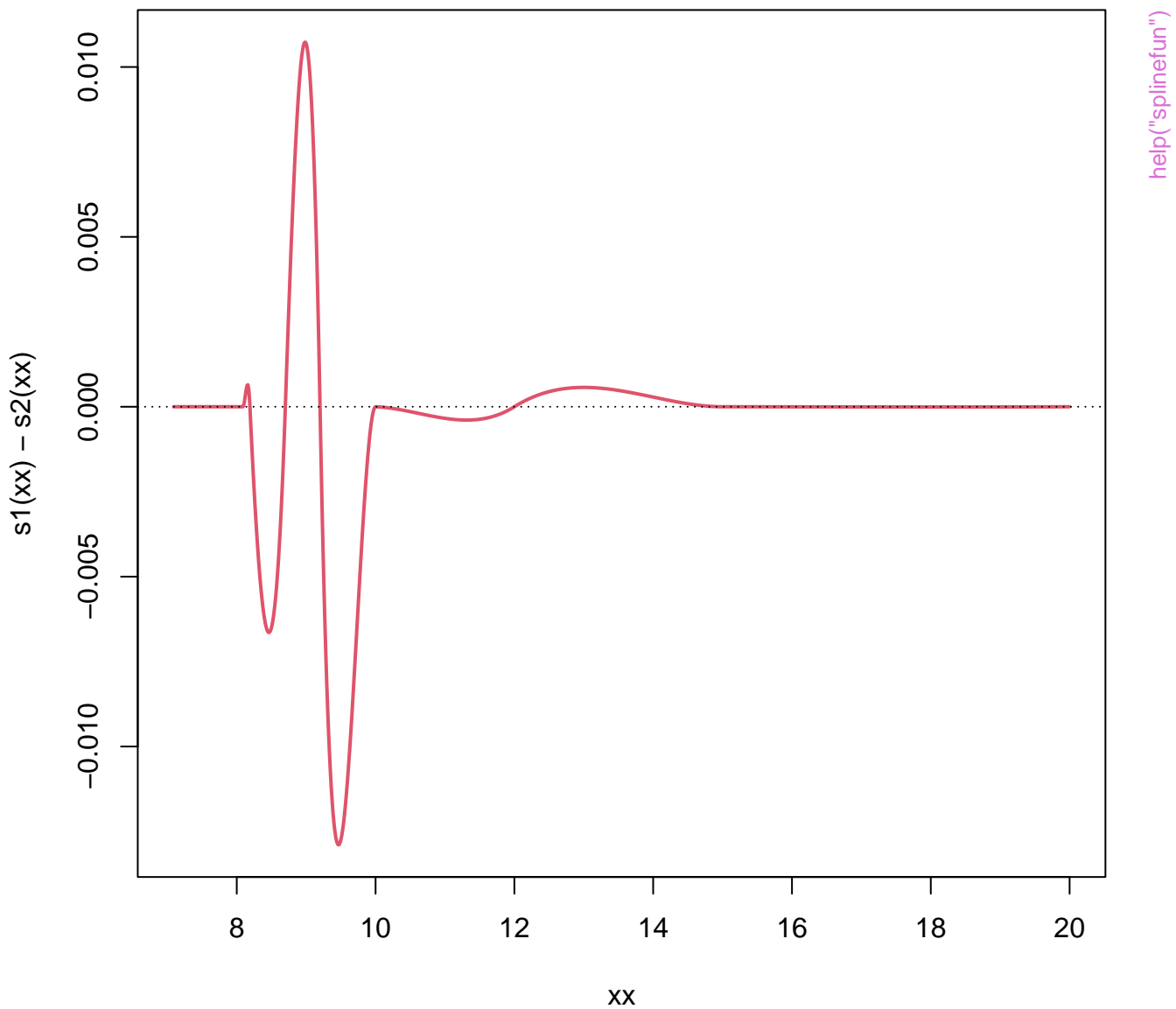
**spline(x,y, ties=list("ordered", mean)) for when x has ties**



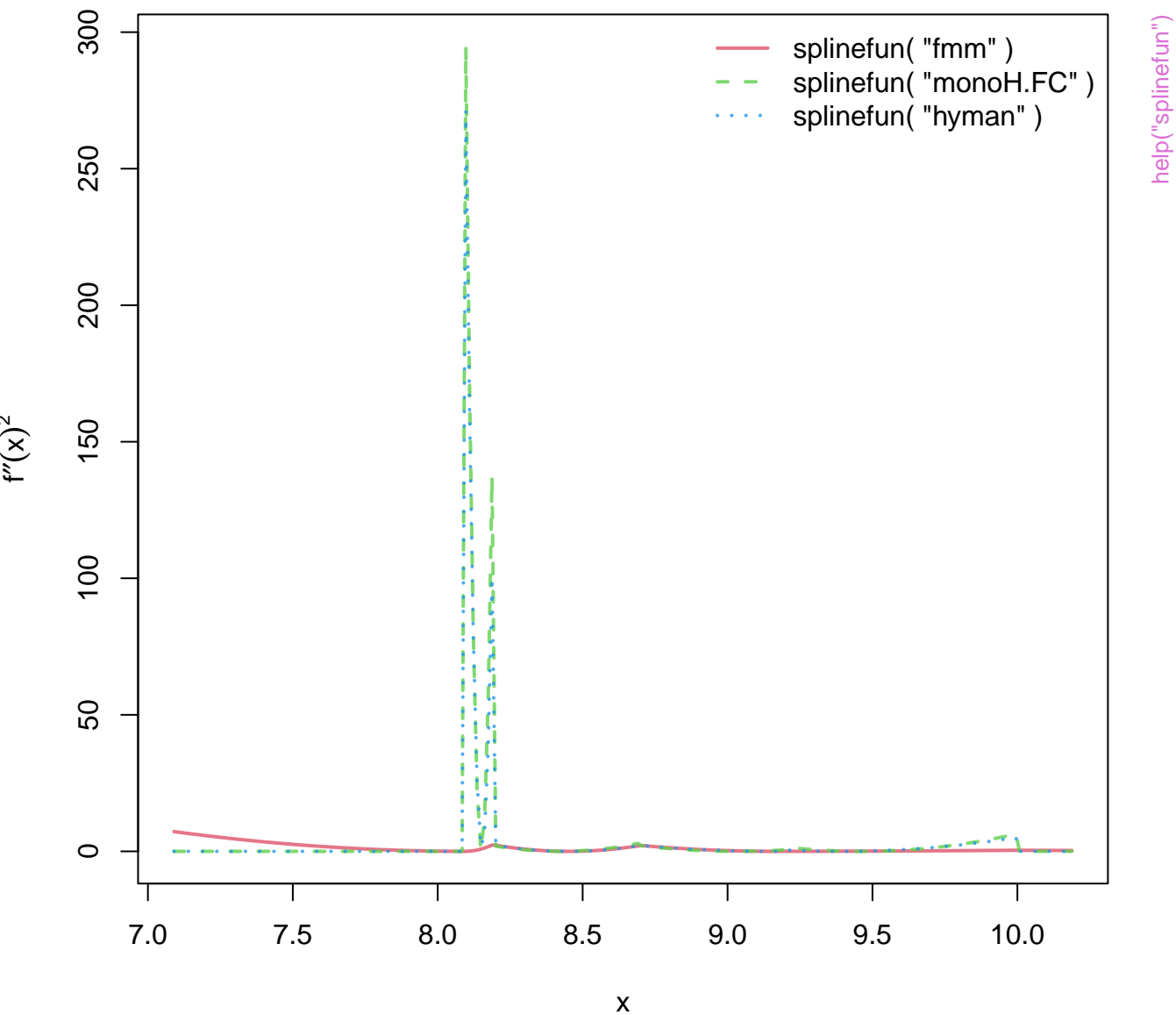


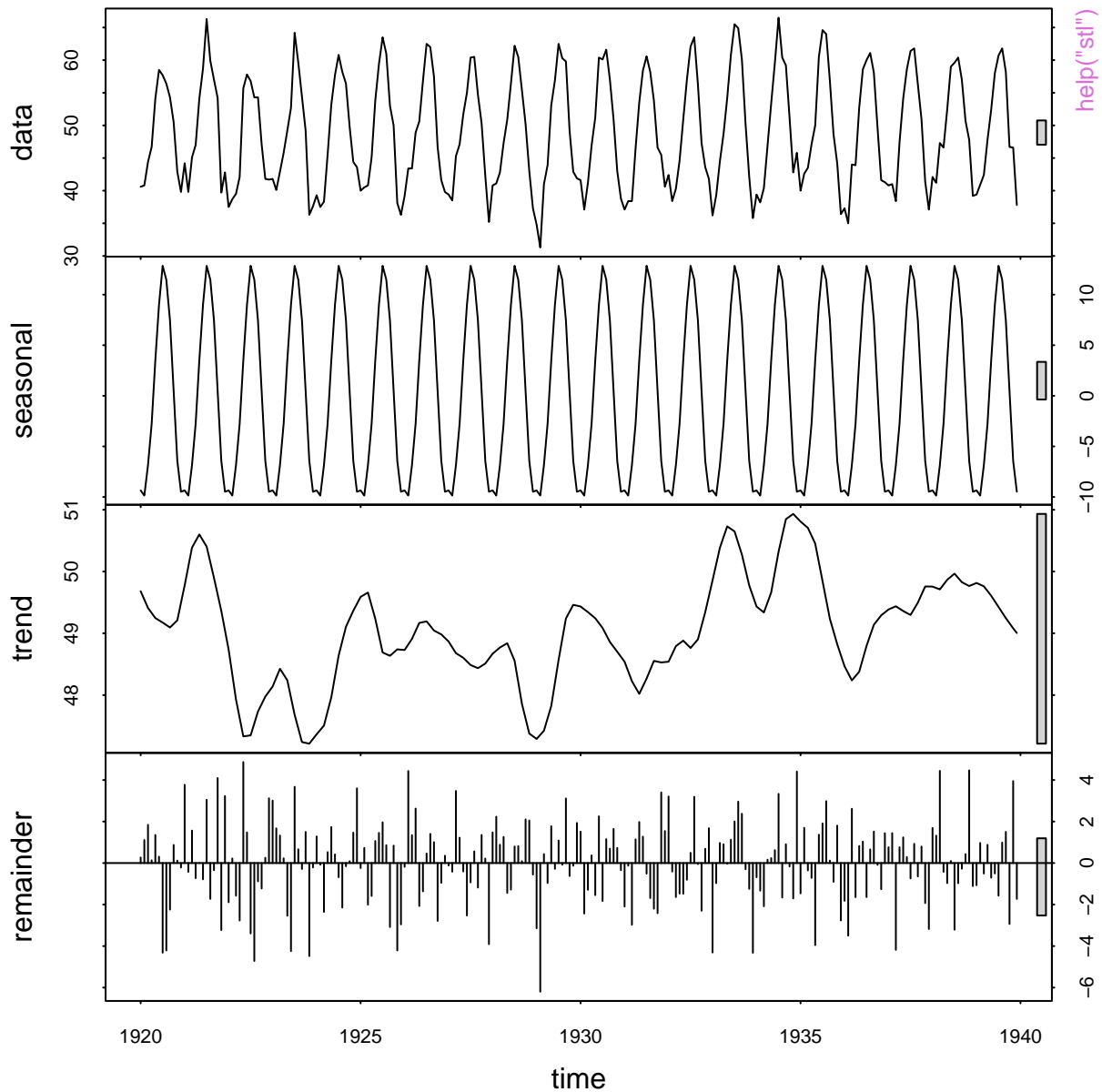


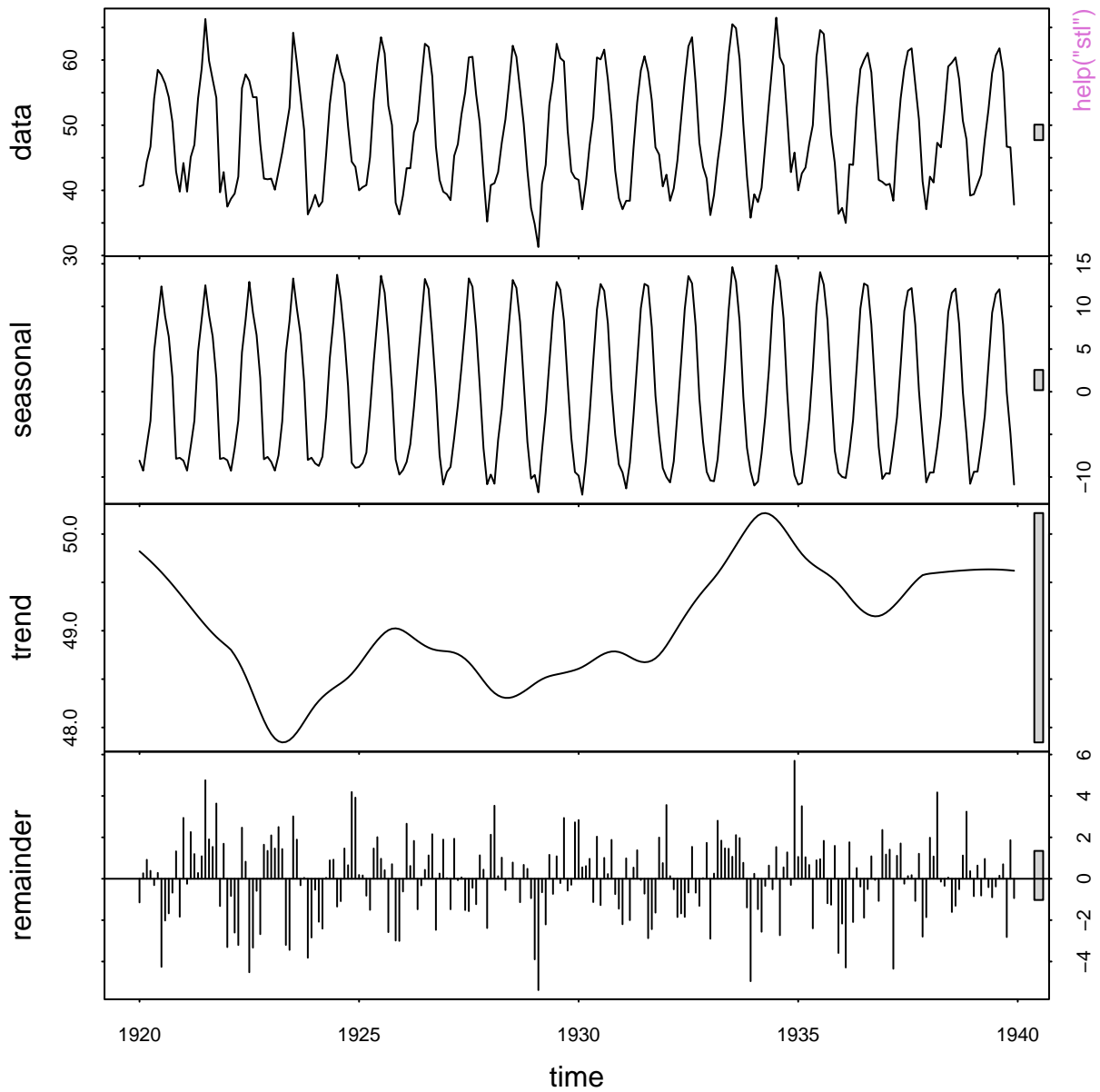
# Difference monoH.FC – hyman

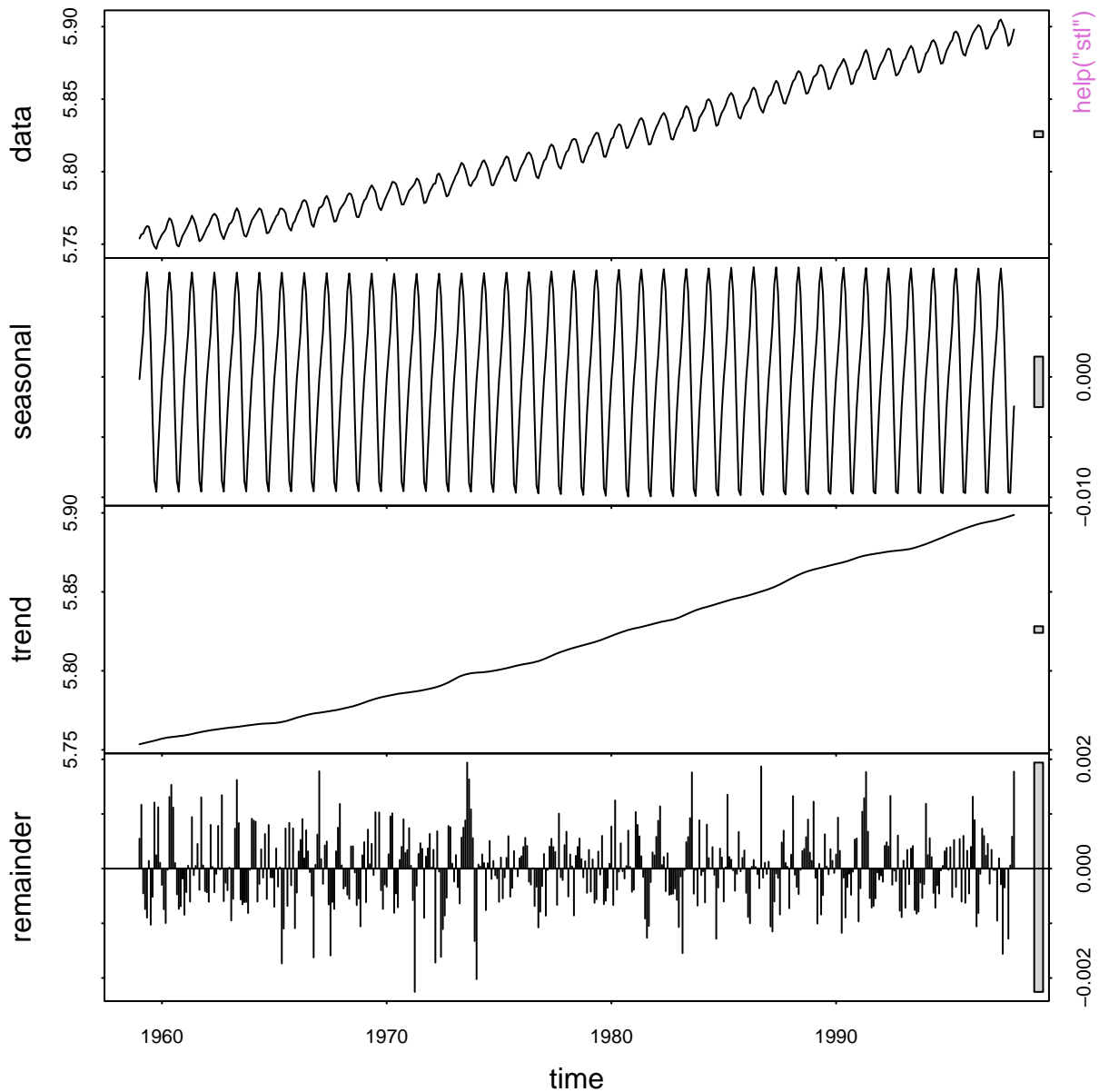


$f''(x)^2$  for the three 'splines'

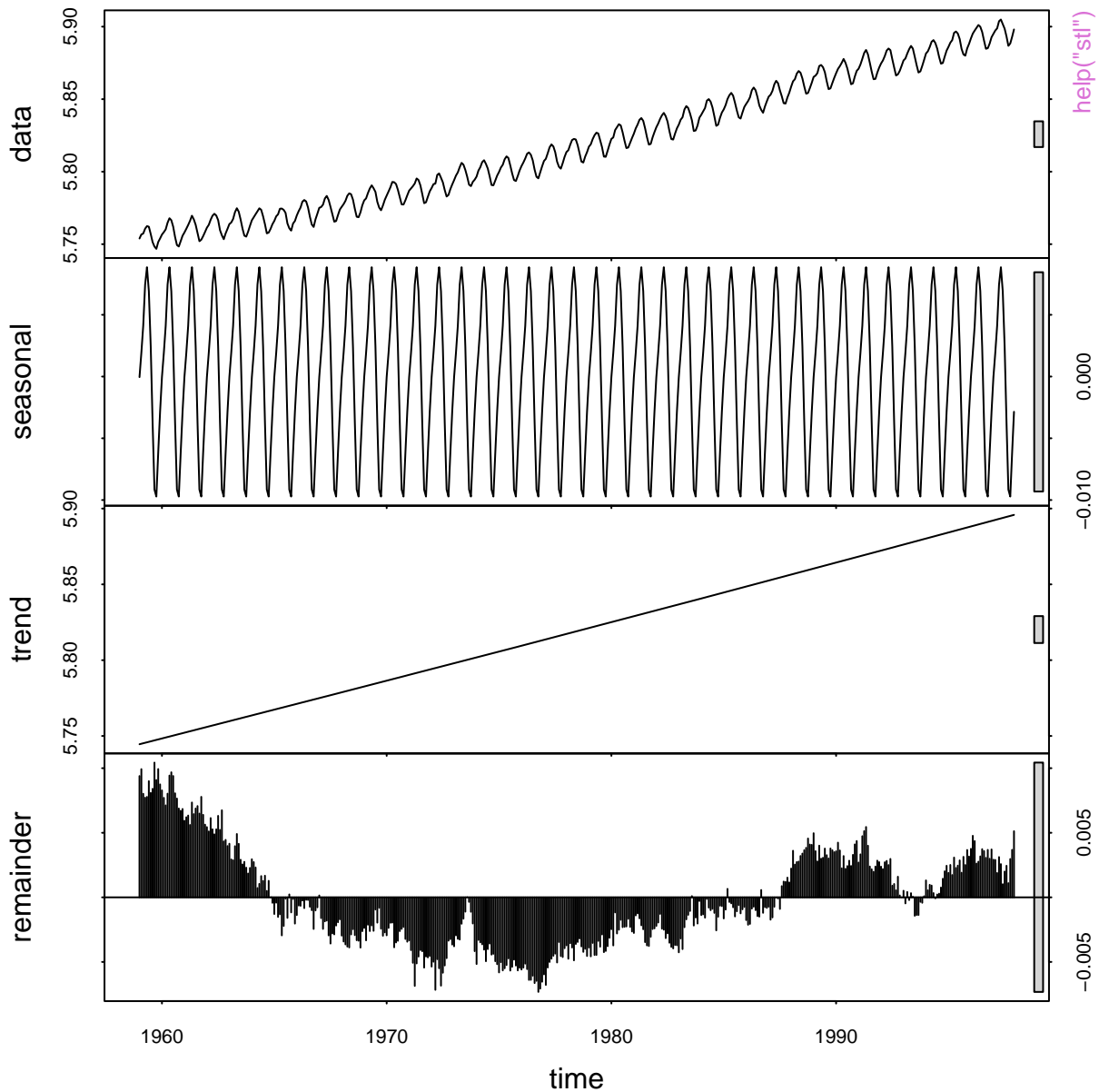




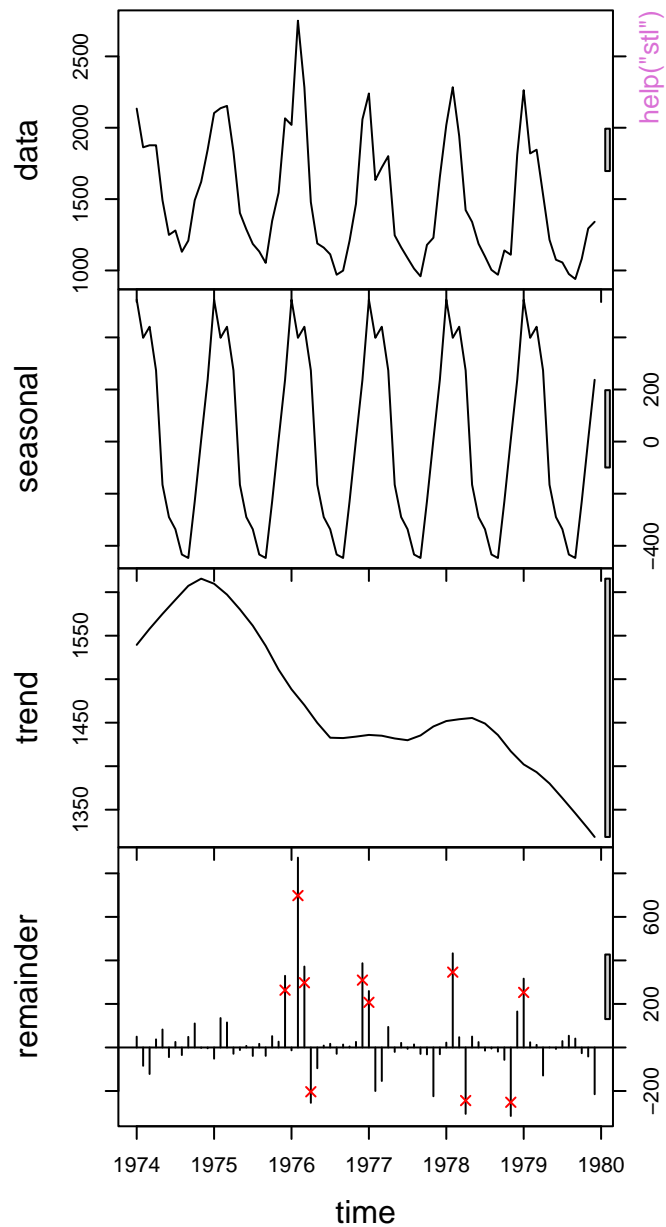
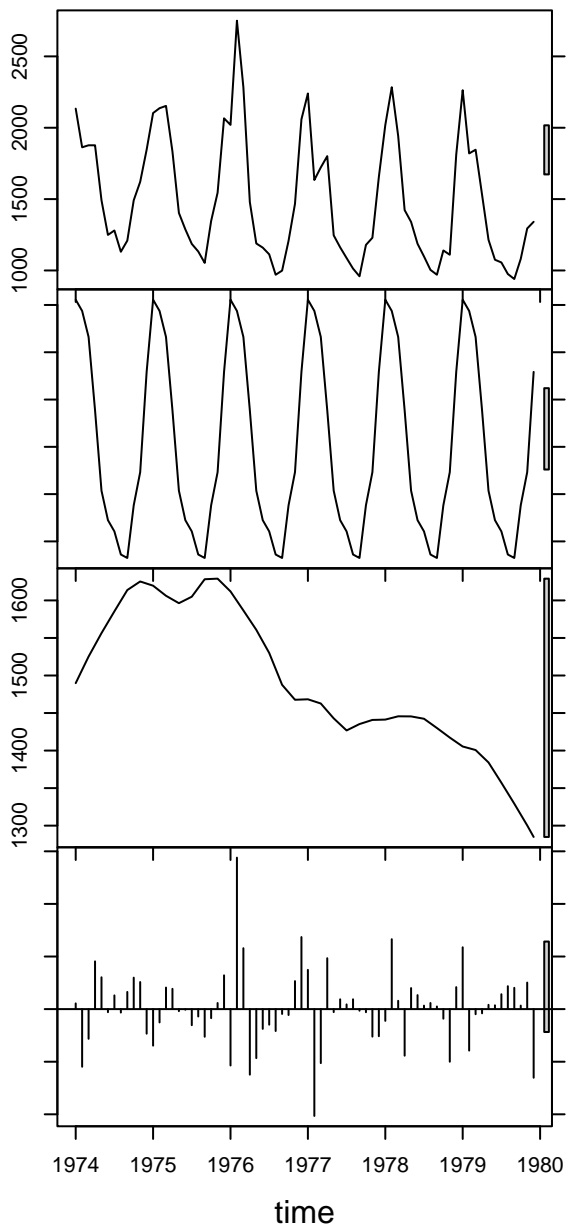




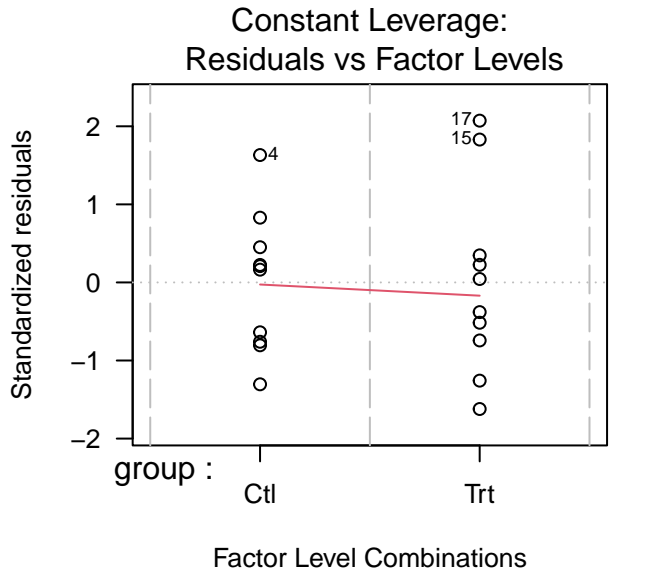
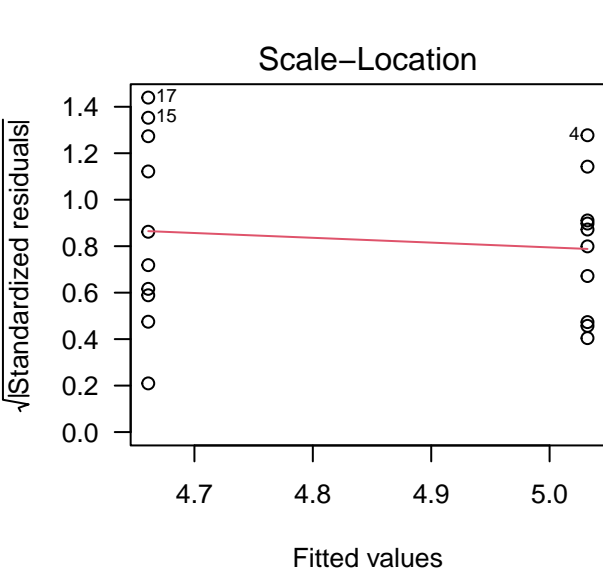
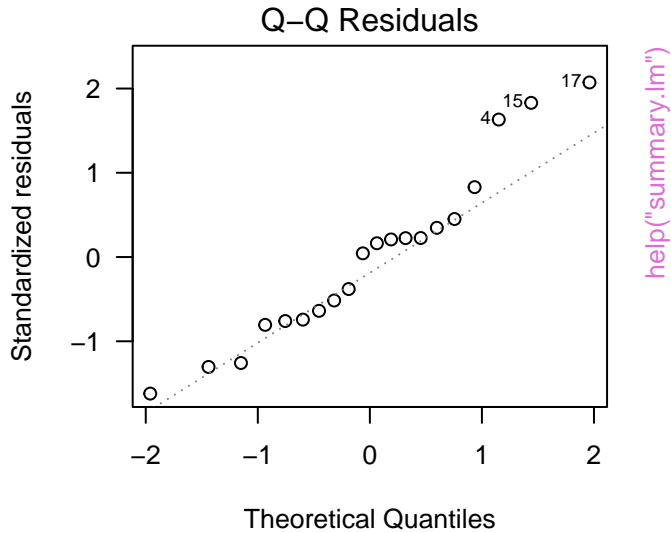
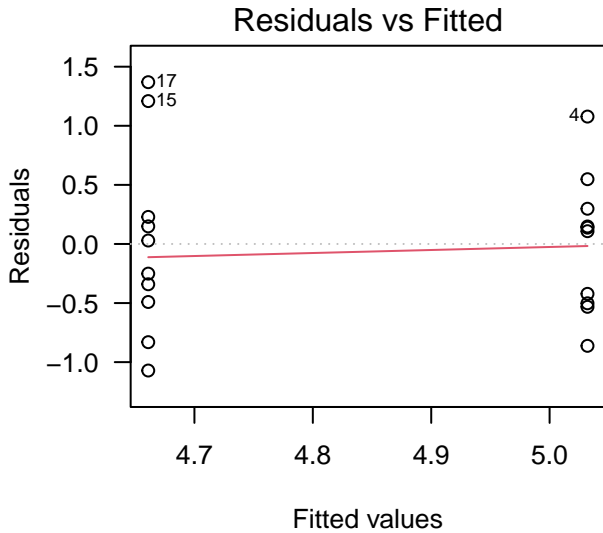




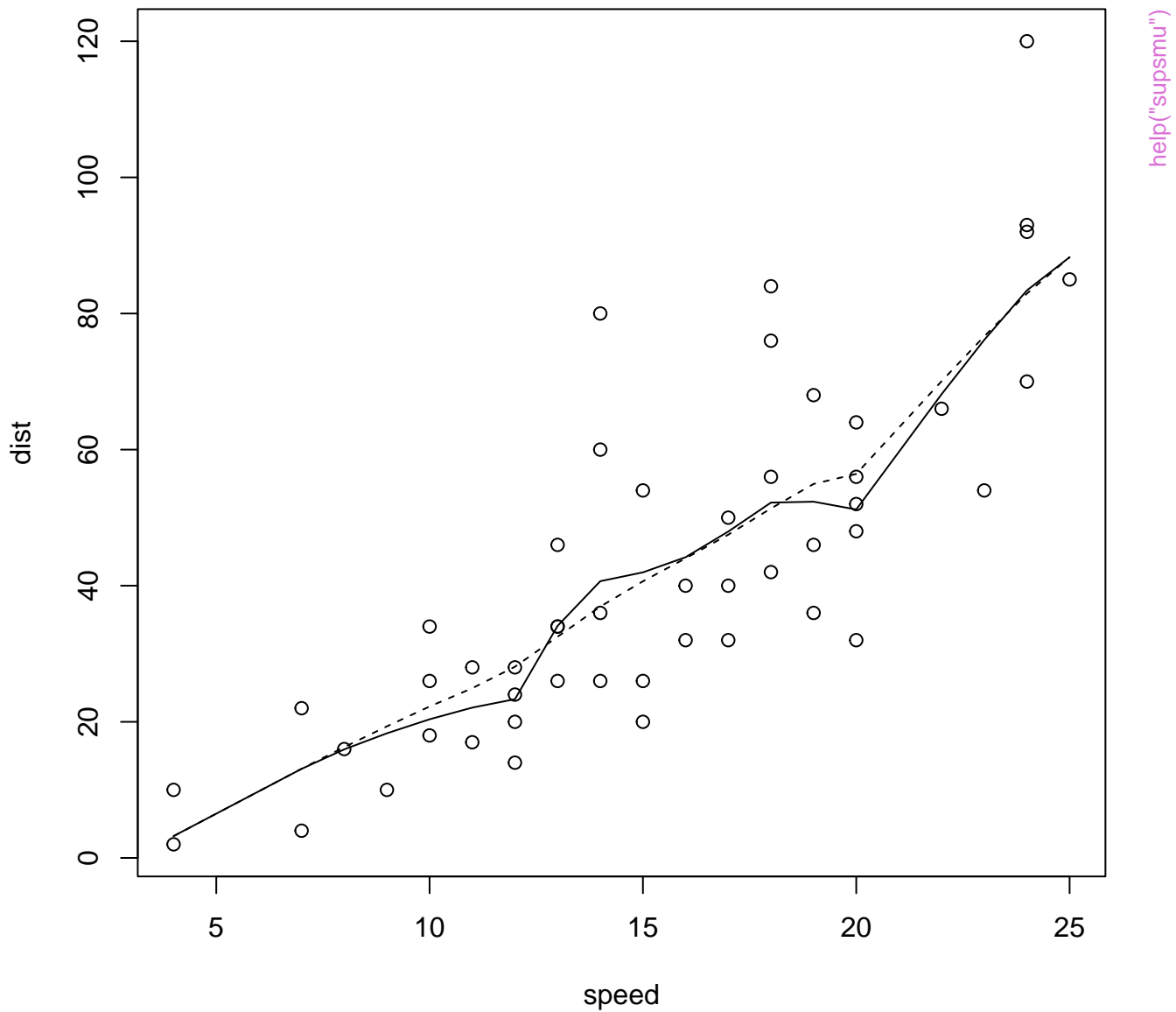
**stl(mdeaths, s.w = "per", robust = FALSE / TRUE )**

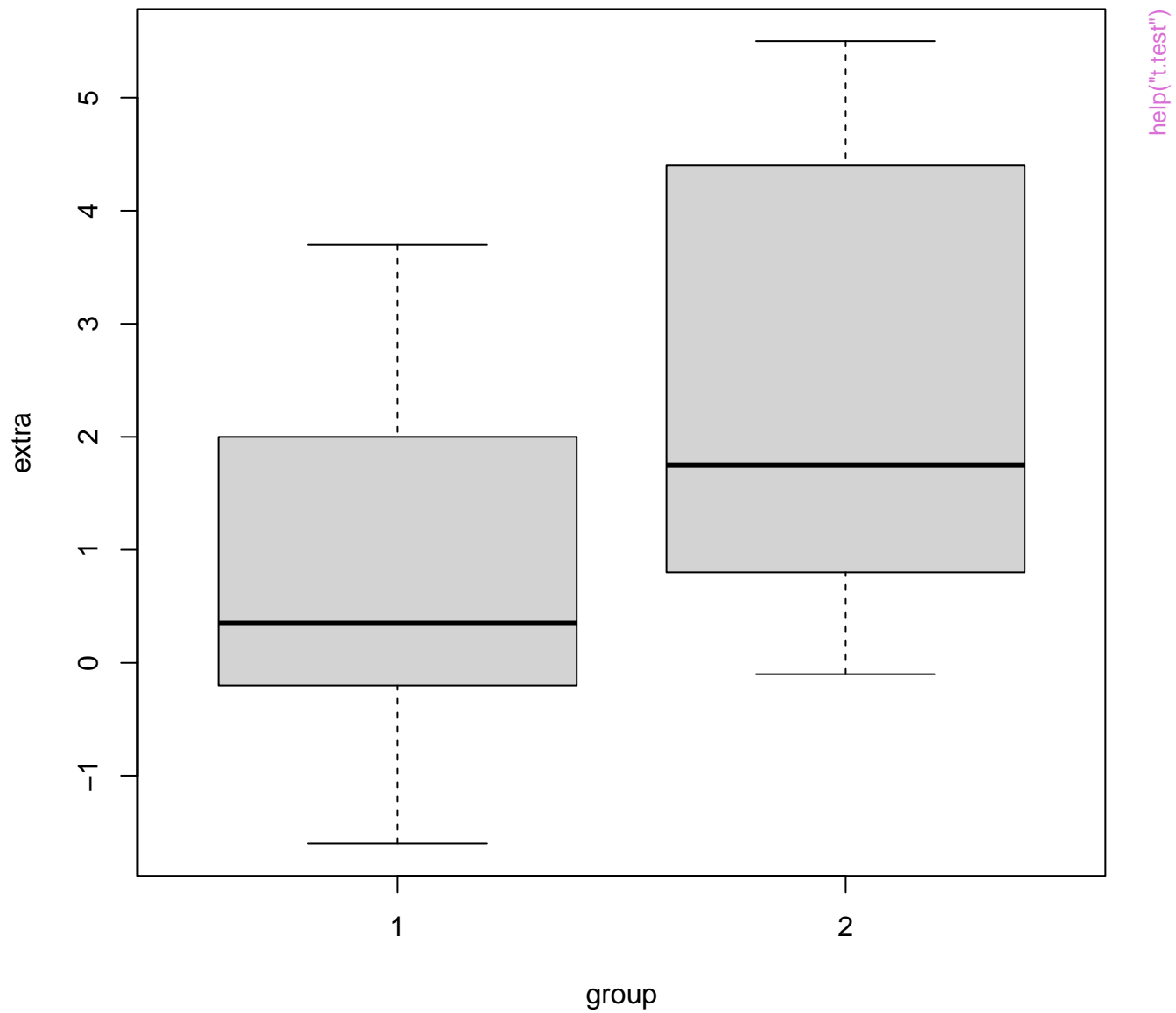


lm(weight ~ group)

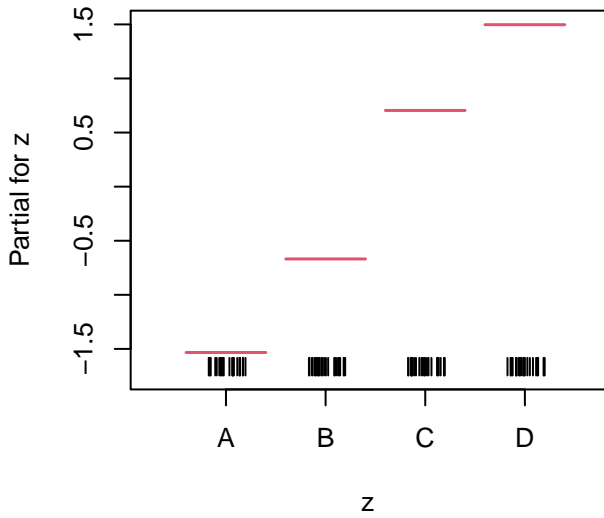
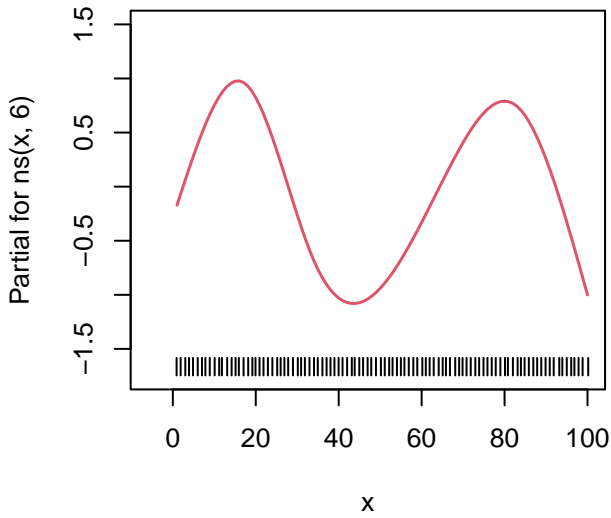
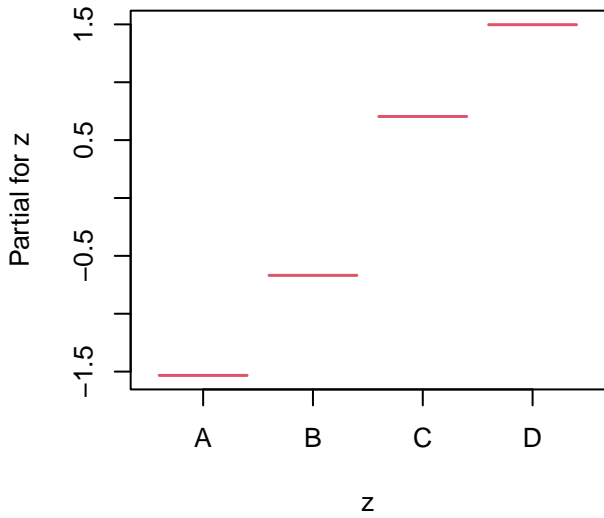
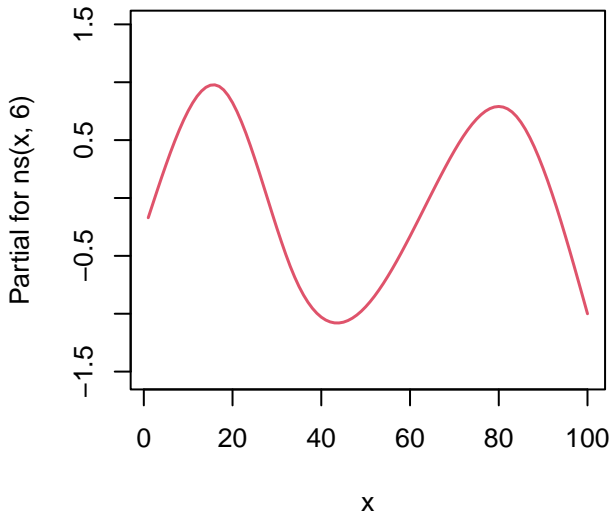


help("summary.lm")



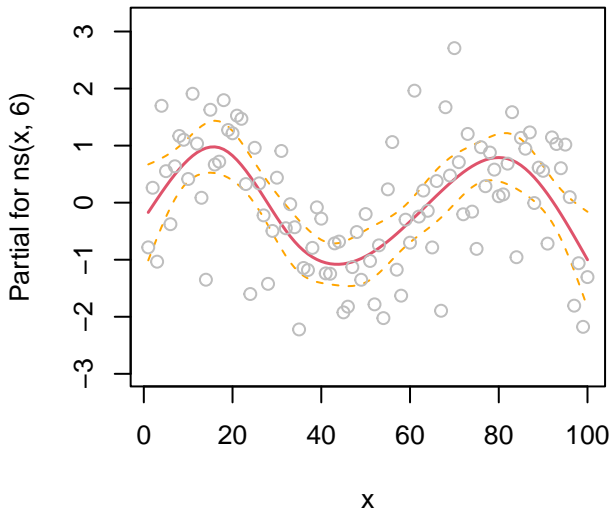


`termplot( glm(formula = y ~ ns(x, 6) + z) . termplot( glm(formula = y ~ ns(x, 6) + z) .`

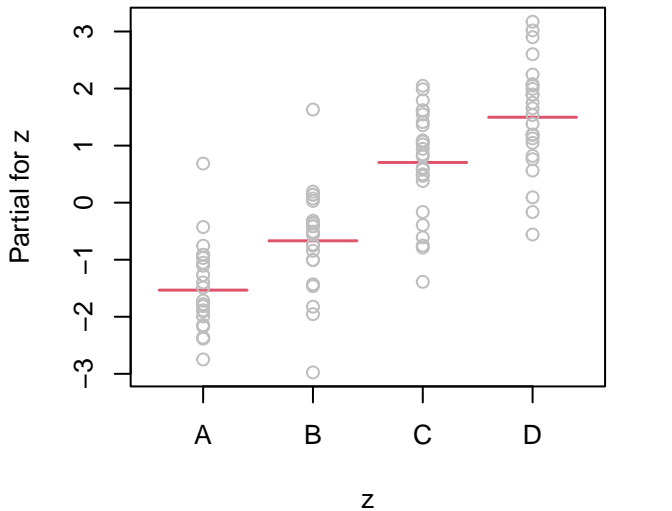
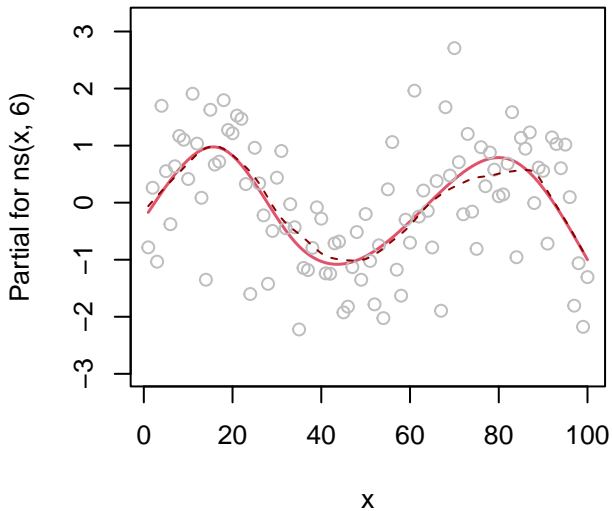
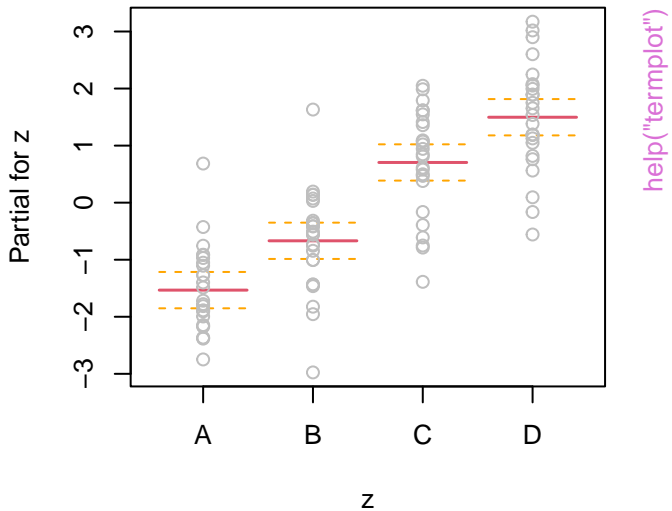


`help("termplot")`

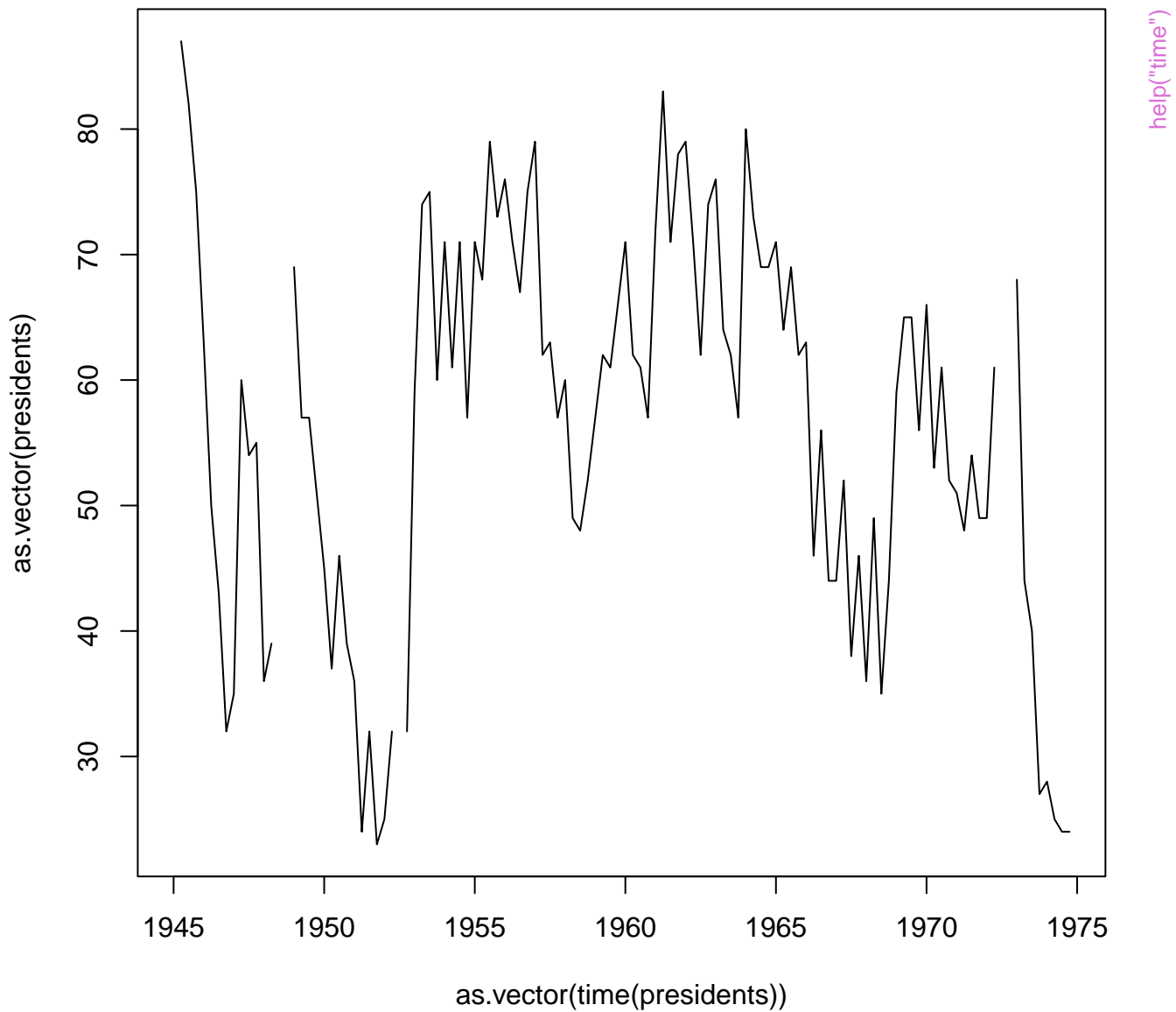
**glm(formula = y ~ ns(x, 6) + z)**



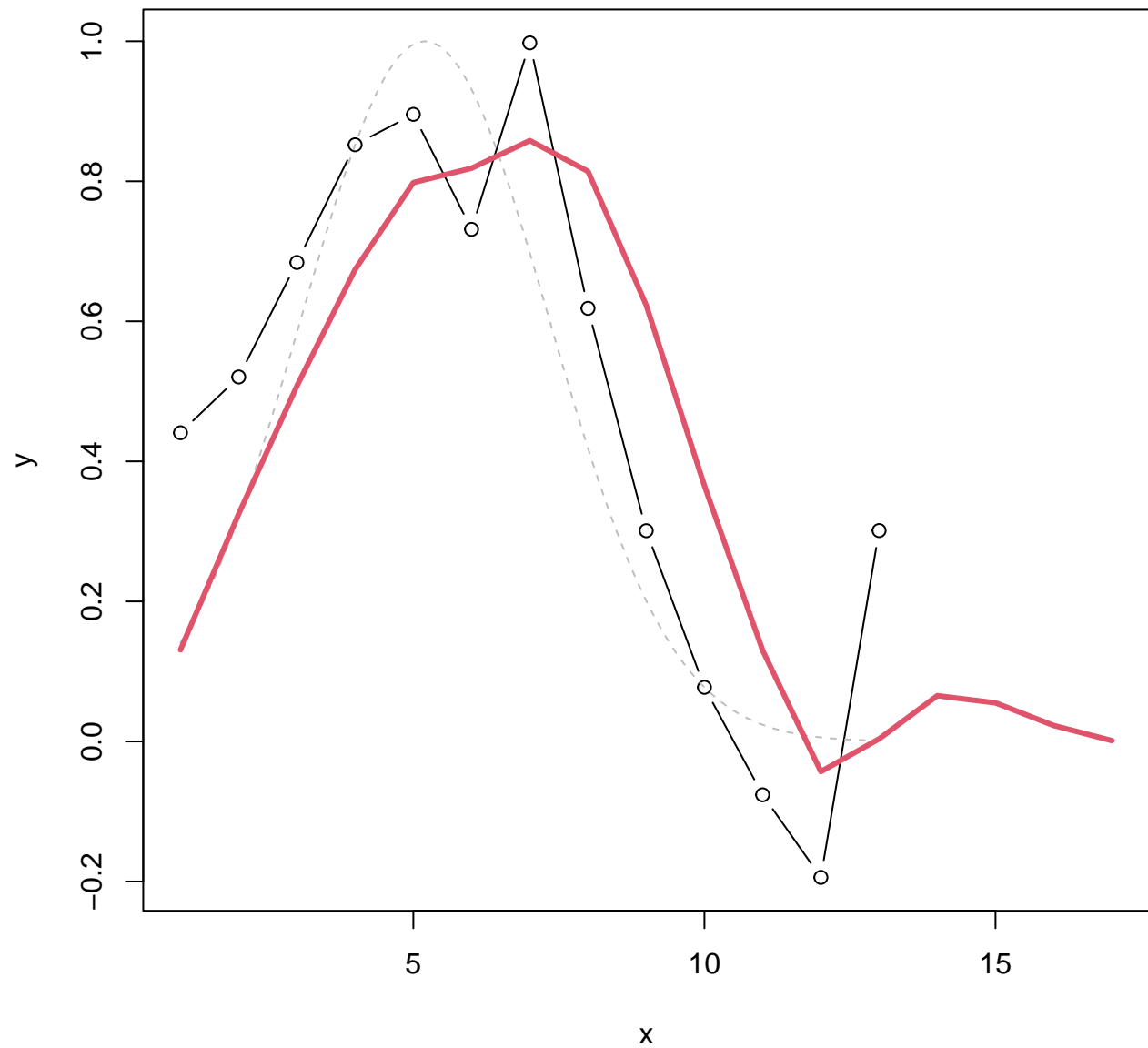
**glm(formula = y ~ ns(x, 6) + z)**

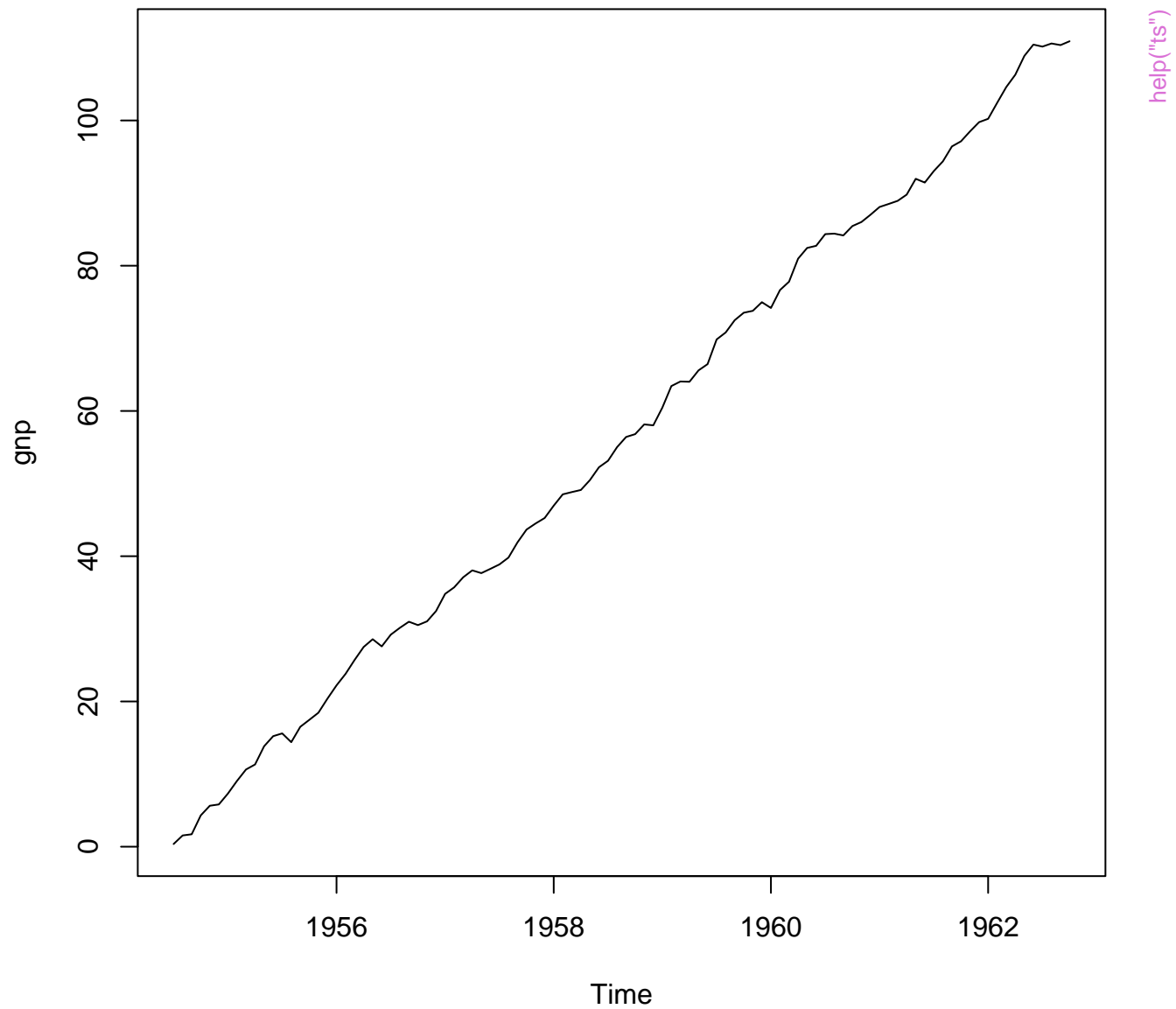


help("termplot")









**z**

Series 1

2  
1  
0  
-1  
-2

Series 2

2  
1  
0  
-1  
-2  
-3

Series 3

2  
1  
0  
-1  
-2

Time

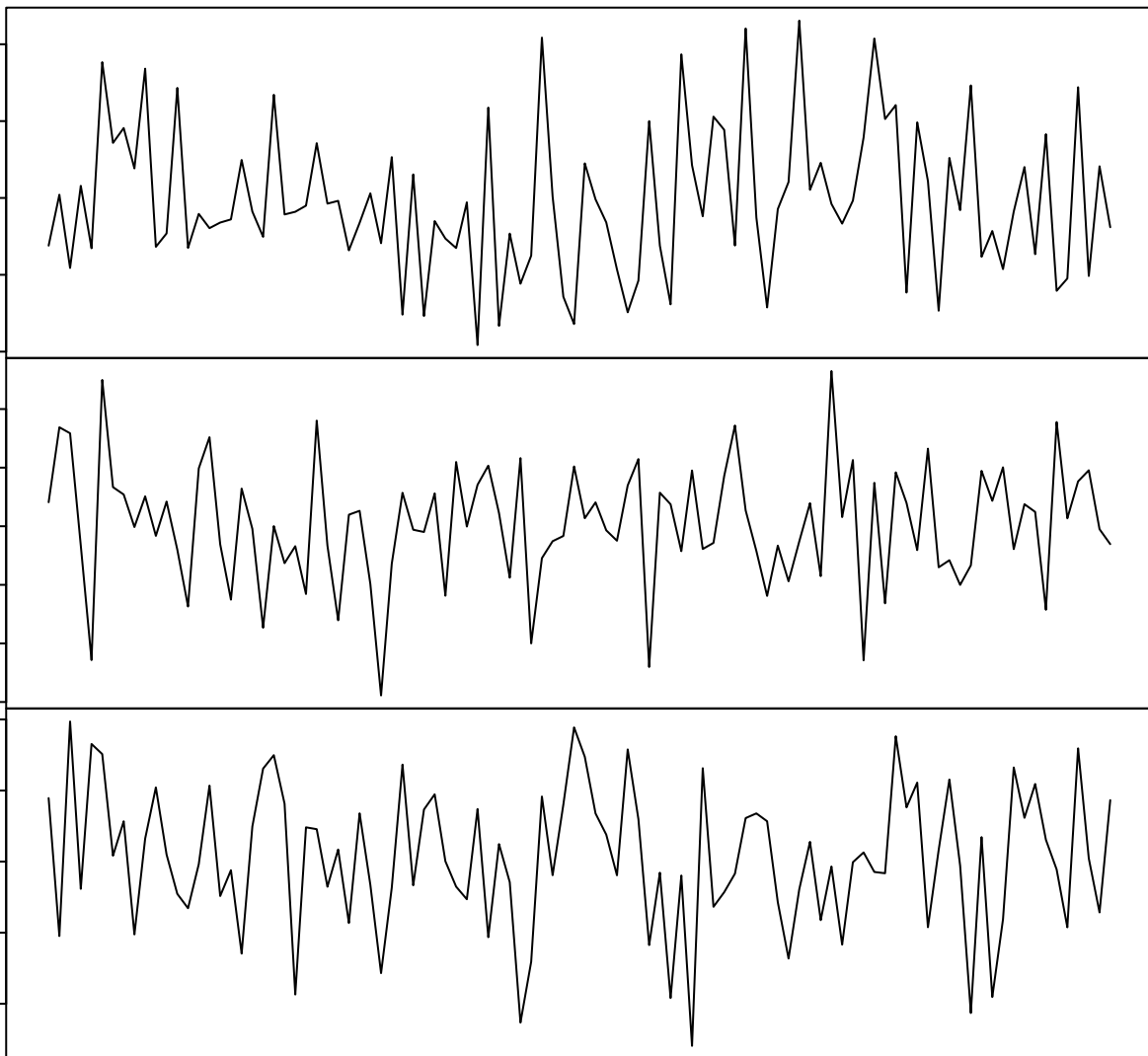
1962

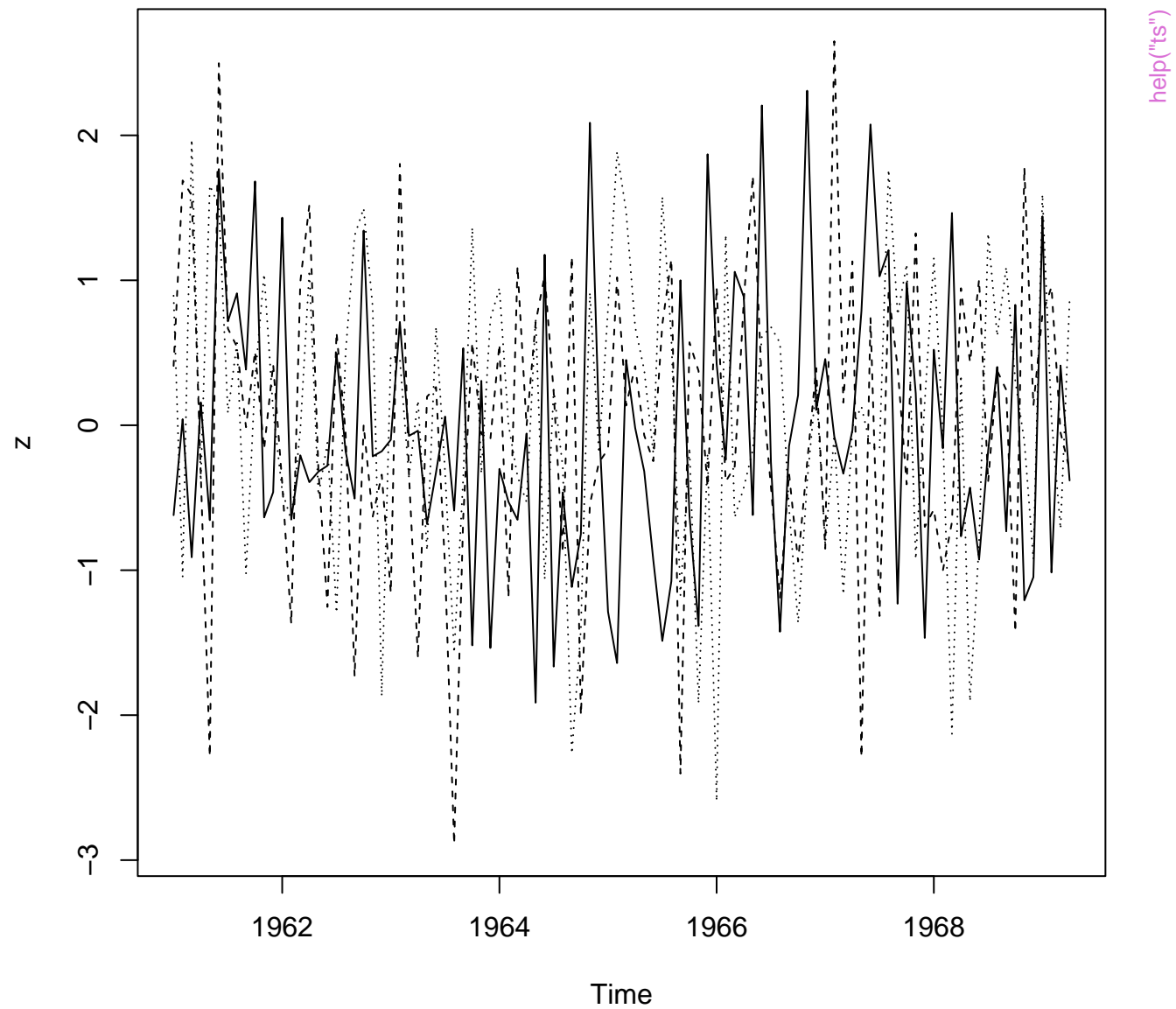
1964

1966

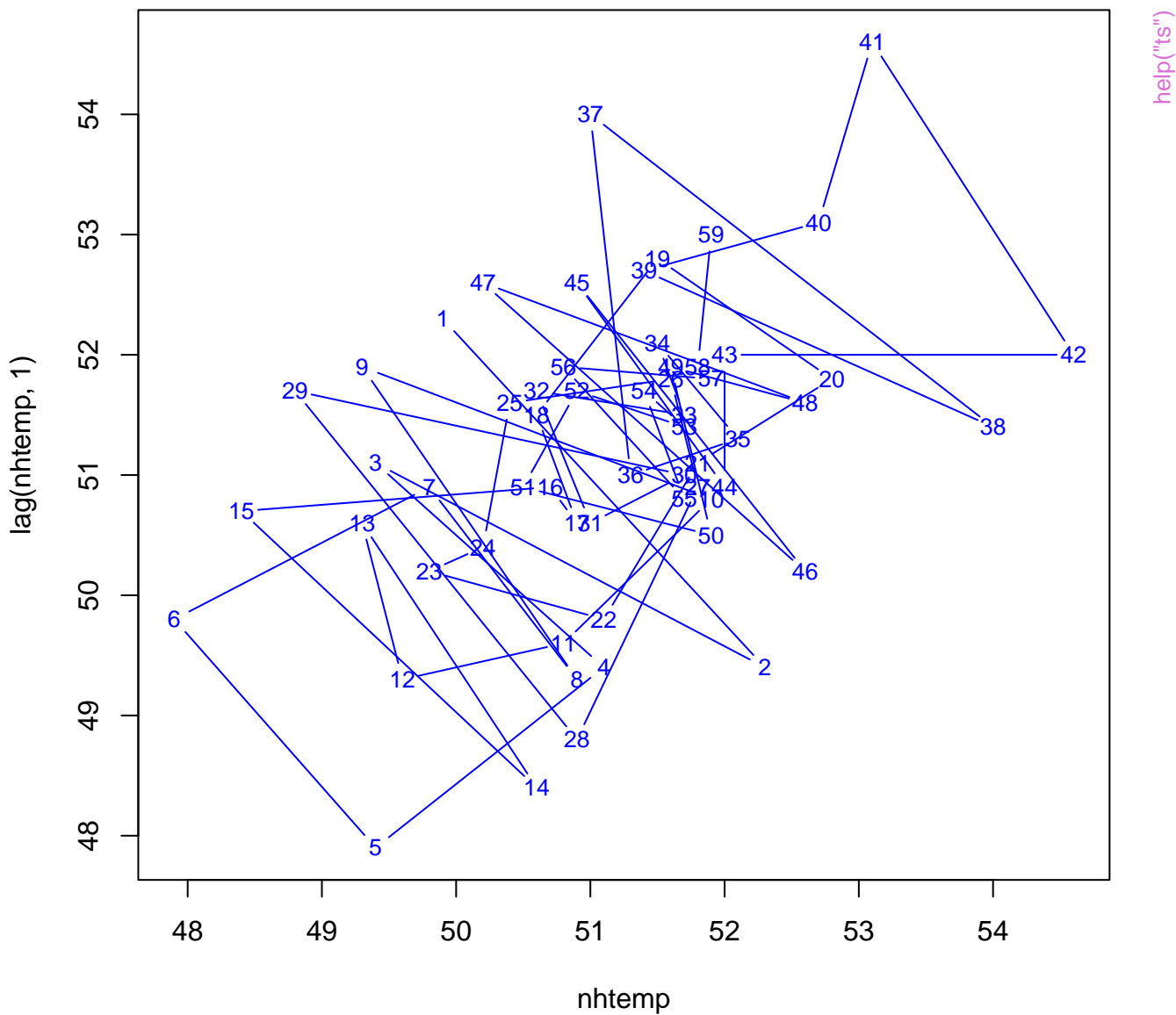
1968

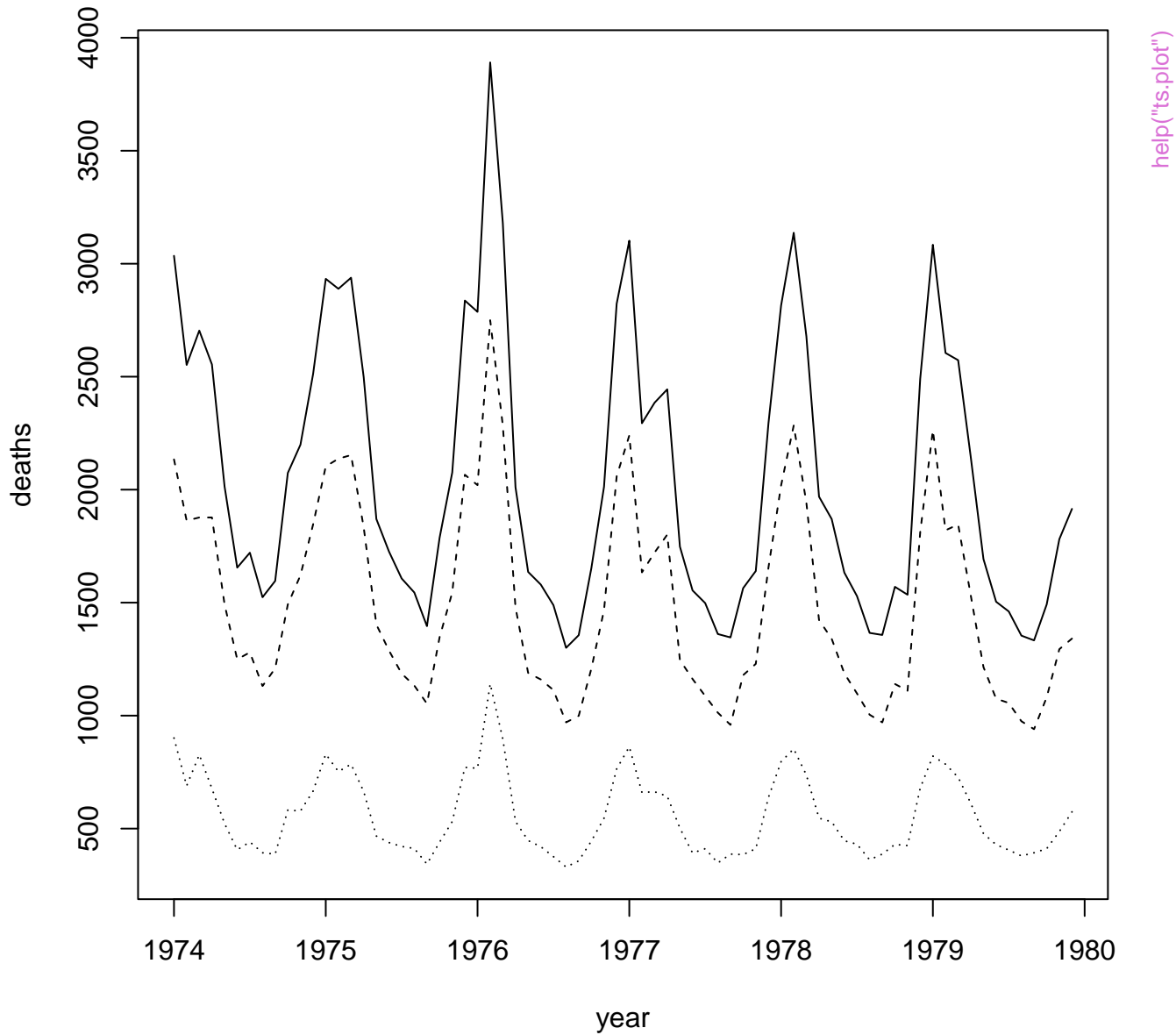
help("ts")

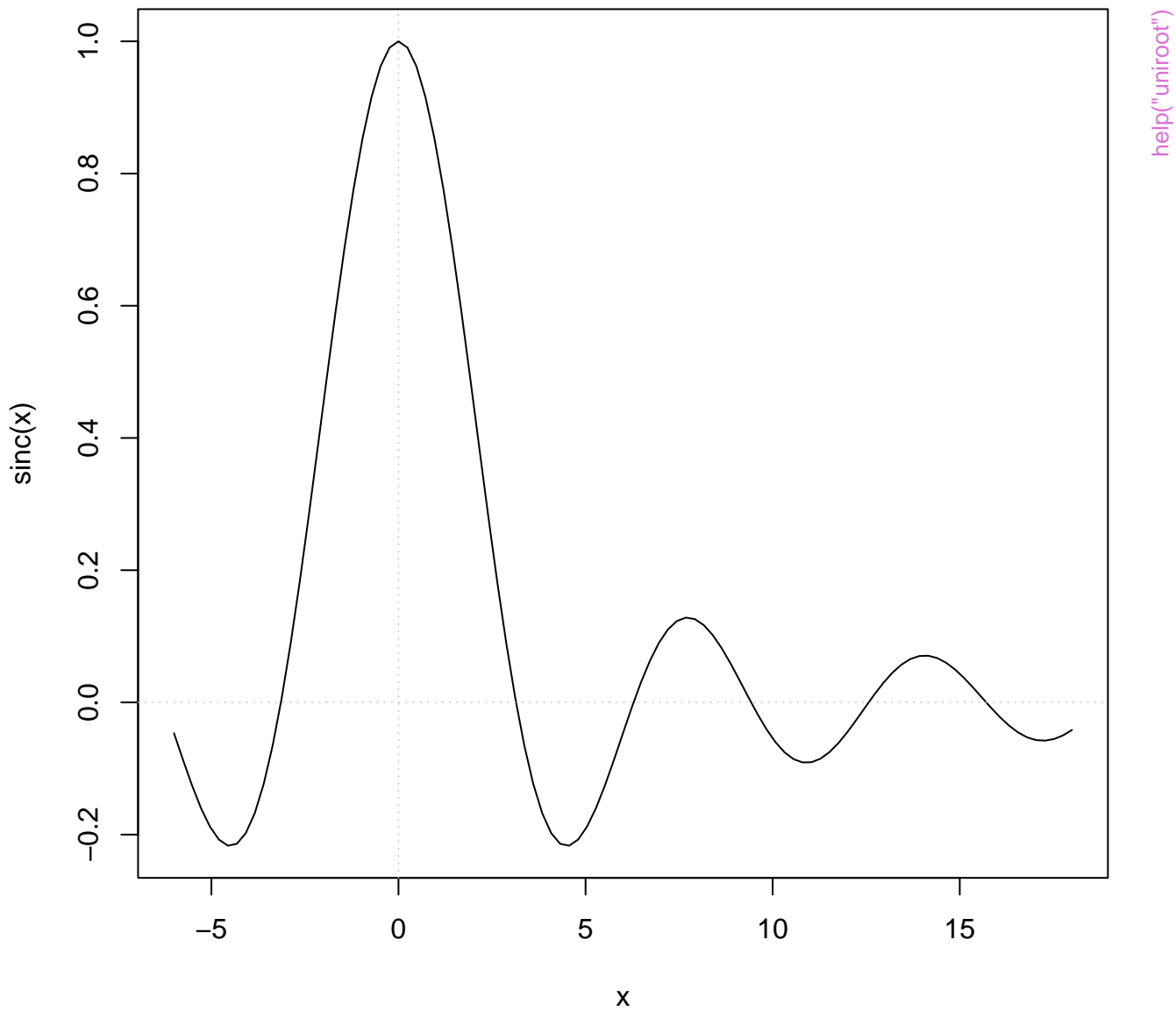




Lag plot of New Haven temperatures







lm(weight ~ group)

