

Package ‘nlts’

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Title (non)linear time series analysis

Description R functions for (non)linear time series analysis. A core topic is order estimation through cross-validation.

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add.test	<i>The Lagrange multiplier test for additivity in a timeseries</i>
----------	--

Description

add.test is a function to test the permissibility of the additive autoregressive model:

$$N(t) = f1(N(t-1)) + f2(N(t-2)) + \dots + fd(N(t-d)) + e(t)$$

against the alternative:

$$N(t) = F(N(t-1), N(t-2), \dots, N(t-d)) + e(t)$$

Usage

```
add.test(x, order, n.cond = FALSE)
```

Arguments

x	A time series (vector without missing values).
order	a scalar representing the order to be considered.
n.cond	The number of observation to condition on. The default is order (must be >= order).

Details

This is the Lagrange multiplier test for additivity developed by Chen et al. (1995: test II).

The function requires the acepack-library.

Value

a vector is returned consisting of the asymptotic chi-square value, the associated d.f. and asymptotic p.val for the test of additivity.

Author(s)

Ottar N. Bjornstad <onb1@psu.edu>

References

Chen, R., Liu, J.S. & Tsay, R.S. (1995) Additivity tests for nonlinear autoregression. *Biometrika*, 82, 369-383.

Bjornstad, O.N., Begon, M., Stenseth, N.C., Falck, W., Sait, S.M., & Thompson, D.J. (1998) Population dynamics of the Indian meal moth: demographic stochasticity and delayed regulatory mechanisms. *Journal of Animal Ecology*, 67, 110-126.

Examples

```
data(plodia)
add.test(sqrt(plodia), order = 3)
```

contingency.periodogram

The contingency periodogram for periodicity in categorical time series

Description

A function to estimate the contingency periodogram to test for periodicity in categorical time series.

Usage

```
contingency.periodogram(x, maxper = 6)
```

Arguments

x	A vector representing the categorical time series.
maxper	the maximum lag (period) considered.

Details

This is the contingency periodogram of Pierre Legedre and Pierre Dutielle to test for periodicity in categorical time series. I have coded the function so as to provide both the Fisher exact test and the asymptotic chi-square test.

Value

An object of class "contingency.periodogram" is returned consisting of a matrix with a row for each period considered. The columns are:

exact.p	the fischer exact test at each lag.
chi-val	the asymptotic chi-square value.
df	the chi-square degrees-of-freedom.
asympt.p	the chi-squared asymptotic p-value.

Author(s)

Ottar N. Bjornstad <onb1@psu.edu>

References

Legendre et al. (1981) The contingency periodogram: A method for identifying rhythms in series of nonmetric ecological data. *Journal of Ecology*, 69, 965-979.

See Also

[plot.contingency.periodogram](#)

Examples

```
data(plodia)
data<-as.factor((scale(plodia) > 0))
fit <- contingency.periodogram(data, maxper = 9)
## Not run: plot.contingency.periodogram(fit)
```

lin.order.cls	<i>The order of a time series using cross-validation of the linear autoregressive model (conditional least-squares).</i>
---------------	--

Description

A function to estimate the order of a time series using cross-validation of the linear autoregressive model. Coefficients are estimated using conditional least-squares.

Usage

```
lin.order.cls(x, order=1:5, n.cond = 5, echo = TRUE)
```

Arguments

x	A time series without missing values
order	The candidate orders. The default is 1:5.
n.cond	The number of observation to condition on. The default is 5 (must be \geq max(order)).
echo	if TRUE a counter for the data points and the orders is produced to monitor progress.

Details

The time series is normalized prior to cross-validation.

Note that if the dynamics is highly nonlinear, the nonparametric order-estimators ([ll.order](#)) may be more appropriate. If dynamics is approximately linear, [lin.order.mle](#) will have greater power (although it may slower). (I coded this function to use for comparison with the nonparametric methods, because these also uses (nonlinear) conditional least-squares.)

Value

An object of class "lin.order" is returned consisting of the following components:

order	the grid of orders considered.
CVd	the cross-validation errors across the grid of orders.

Author(s)

Ottar N. Bjornstad <onb1@psu.edu>

See Also

[summary.lin.order](#) [plot.lin.order](#) [lin.order.mle](#) [ll.order](#)

Examples

```
data(plodia)
fit <- lin.order.cls(sqrt(plodia), order=1:5)
## Not run: plot.lin.order(fit)
summary.lin.order(fit)
```

lin.order.mle	<i>The order of a time series using cross-validation of the linear autoregressive model (maximum likelihood coefficients).</i>
---------------	--

Description

A function to estimate the order of a time series using cross-validation of the linear autoregressive model. Coefficients are estimated using a Kalman filter applied to the state space representation of the likelihood (Kohn & Ansley 1986) as implemented in the function `ar.mle`.

Usage

```
lin.order.mle(x, order=1:5, n.cond = 5, echo = TRUE)
```

Arguments

x	A time series without missing values
order	The candidate orders. The default is 1:5.
n.cond	The number of observation to condition on. The default is 5 (must be \geq <code>max(order)</code>).
echo	if TRUE a counter for the data points and the orders is produced to monitor progress.

Details

The time series is normalized prior to cross-validation.

Note that if the dynamics is highly nonlinear, the nonparametric order-estimators ([ll.order](#)) may be more appropriate.

Value

An object of class "lin.order" is returned consisting of the following components:

order	the grid of orders considered.
CVd	the cross-validation errors across the grid of orders.
conv	flags the number of data-points for which the mle-estimator succesfully converge

Author(s)

Ottar N. Bjornstad <onb1@psu.edu>

See Also

[summary.lin.order](#) [plot.lin.order](#) [ll.order](#)

Examples

```
data(plodia)
fit <- lin.order.mle(sqrt(plodia), order=1:3)
## Not run: plot.lin.order(fit)
summary.lin.order(fit)
```

lin.test *A Tukey one-degree-of-freedom test for linearity in time series.*

Description

a function to test the permissibility of the linear autoregressive model:

$$N(t) = a_0 + a_1N(t-1) + a_2N(t-2) + \dots + a_dN(t-d) + e(t)$$

against the alternative:

$$N_t = F(N(t-1), N(t-2), \dots, N(t-d)) + e(t)$$

Usage

```
lin.test(x, order)
```

Arguments

x A time series (vector without missing values).
order a scalar representing the order to be considered.

Details

This is the Tukey one-degree-of-freedom test of linearity developed by Tsay (1986). Orders up to 5 is permissible. [although the code is easily extended].

Value

A vector is returned consisting of the asymptotic F-value, the associated numerator and denominator d.f.'s and asymptotic p.val for the test of linearity

Author(s)

Ottar N. Bjornstad <onb1@psu.edu>

References

Tsay, R.S. (1986) Nonlinearity tests for time series. *Biometrika*, 73, 461-466.

See Also

[plot.contingency.periodogram](#)

Examples

```
data(plodia)  
lin.test(sqrt(plodia), order = 3)
```

ll.order	<i>Consistent nonlinear estimate of the order using local polynomial regression.</i>
----------	--

Description

A function to estimate the order of a time series using the nonparametric order selection method of Cheng and Tong (1992, 1994) as modified by Yao & Tong (1994; see also Fan, Yao & Tong 1996). The method uses leave-one-out cross-validation of the locally linear regression against lagged-abundances.

Usage

```
ll.order(x, order = 1:5, step = 1, deg = 2, bandwidth = c(seq(0.3,
1.5, by = 0.1), 2:10), cv = TRUE, echo = TRUE)
```

Arguments

x	A time series without missing values.
order	The candidate orders. The default is 1:5.
step	The time step for prediction.
deg	The degree of the local polynomial.
bandwidth	The candidate bandwidths to be considered.
cv	if TRUE leave-one-out crossvalidation will be performed.
echo	if TRUE a counter shows the progress

Details

The time series is normalized prior to cross-validation.

A Gaussian kernel is used for the locally linear regression.

The bandwidth is optimized using crossvalidation. If a single bandwidth is provided, no cross validation of bandwidth will be carried out. Highly nonlinear data will require more narrow bandwidths. If NA is returned it may be because the min bandwidth considered is too small relative to the density of data.

Missing values are NOT permitted.

If deg is set to 0, the order is estimated on the basis of the Nadaraya-Watson (locally constant) estimator of the conditional expectation against lagged-abundances (Cheng and Tong 1992, 1994). The function subsumes the nw.order of the previous S-plus nlt-library.

The function requires Loader's locfit-library.

Value

An object of class "ll.order" is returned consisting of the following components:

grid	the grid of orders, bandwidths, and CV's.
grid\$order	the orders.
grid\$CV	the cross-validation score across the grid of orders and bandwidths. (If cv = TRUE).
grid\$GCV	the generalized cross-validation score.
grid\$bandwidth	the bandwidths.
grid\$df	the degrees of freedom of the fitted model.
order	the vector of orders considered.
deg	The degree of the local polynomial.

Author(s)

Ottar N. Bjornstad <onb1@psu.edu>

References

Cheng, B. & Tong, H. (1992) On consistent nonparametric order determination and chaos. *Journal of Royal Statistical Society B*, 54, 427-449.

Cheng, B. & Tong, H. (1994) Orthogonal projection, embedding dimension and sample size in chaotic time series from a statistical perspective. *Philosophical Transactions of the Royal Society London, A*, 348, 325-341.

Fan, J., Yao, Q., & Tong, H. (1996) Estimation of conditional densities and sensitivity measures in nonlinear dynamical systems. *Biometrika*, 83, 189-206.

Yao, Q. & Tong, H. (1994) Quantifying the influence of initial values on non-linear prediction. *Journal of Royal Statistical Society B*, 56, 701-725.

Bjornstad, O.N., Sait, S.M., Stenseth, N.C., Thompson, D.J., & Begon, M. (2001) Coupling and the impact of specialised enemies on the dimensionality of prey dynamics. *Nature*, 409, 1001-1006.

Loader, C. (1999) *Local Regression and Likelihood*. Springer, New York.

See Also

[summary.ll.order](#) [plot.ll.order](#) [lin.order.mle](#)

Examples

```
data(plodia)

fit1 <- ll.order(sqrt(plodia), order=1:3, bandwidth
               = seq(0.5, 1.5, by = 0.5))

## Not run: plot.ll.order(fit1)

summary.ll.order(fit1)
```

lpx	<i>Utility function</i>
-----	-------------------------

Description

hack to make ll.order work with locfit >1.5. not to be called by the user.

Usage

```
lpx(x, nn = 0, h = 0, adpen = 0, deg = 2, acri = "none",
    scale = FALSE, style = "none")
```

Arguments

x	...
nn	...
h	...
adpen	...
deg	...
acri	...
scale	...
style	...

Details

not to be called by the user.

mkx	<i>Utility function</i>
-----	-------------------------

Description

A function to create matrix of lagged time series. Called by various functions.

Usage

```
mkx(x, lags)
```

Arguments

x	The univariate time series.
lags	The vector of lags.

Details

If lags is `c(1, 4)`, say, then the function returns a matrix that consist of columns $x(t-1)$, $x(t-4)$, $x(t)$.

Value

A matrix of lagged abundances. The last column is the current

Author(s)

Upmanu Lall

plodia

Time series of Meal Moth abundance

Description

This is replicate 3 in Bjornstad et al. (1998).

Usage

```
data(plodia)
```

Format

A vector containing 55 values

References

Bjornstad, O. N., M. Begon, N. C. Stenseth, W. Falck, S. M. Sait, and D. J. Thompson. 1998. Population dynamics of the Indian meal moth: demographic stochasticity and delayed regulatory mechanisms. *Journal of Animal Ecology* 67:110-126.

plot.contingency.periodogram

Plots contingency periodograms

Description

'plot' method for class "contingency.periodogram".

Usage

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

Arguments

- x an object of class "contingency.periodogram", usually, as a result of a call to contingency.periodogram.
- ... no other arguments currently allowed

Value

A contingency periodogram is plotted. The line represents the critical value based on the chi-squared test (95%).

See Also

[contingency.periodogram](#)

<code>plot.lin.order</code>	<i>Plots linear cross-validation for time-series order</i>
-----------------------------	--

Description

'plot' method for class "lin.order".

Usage

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

Arguments

- x an object of class "lin.order", usually, as a result of a call to `lin.order.cls` or `lin.order.mle`.
- ... no other arguments currently allowed

Value

A xy-plot of order against cross-validation error is produced.

See Also

[lin.order.mle](#) [lin.order.cls](#)

plot.ll.order	<i>Plots nonparametric cross-validation for time-series order</i>
---------------	---

Description

'plot' method for class "ll.order".

Usage

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

Arguments

x an object of class "ll.order", usually, as a result of a call to ll.order.
... no other arguments currently allowed

Details

See [ll.order](#) for details.

Value

A xy-plot of minimum cross-validation error against order is produced.

See Also

[ll.order](#)

plot.lomb	<i>Plots Lomb periodograms</i>
-----------	--------------------------------

Description

'plot' method for class "lomb".

Usage

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

Arguments

x an object of class "lomb", usually, as a result of a call to spec.lomb.
... no other arguments currently allowed

Value

A Lomb periodogram is composed of a xy-plot of amplitude against frequency.

See Also

[spec.lomb](#)

plot.ppl1

Plotting function for prediction profile objects

Description

‘plot’ method for class "ppl1".

Usage

```
## S3 method for class 'ppl1'  
plot(x, ...)
```

Arguments

x an object of class "ppl1", usually, as a result of a call to `prediction.profile.ll`.
... no other arguments currently allowed

Details

See [prediction.profile.ll](#) for details.

Value

A xy-plot of one minus the cross-validation error (i.e. the prediction accuracy against prediction time step).

See Also

[prediction.profile.ll](#)

plot.specar.ci *Plots ar-spectra with CI's*

Description

'plot' method for class "specar.ci".

Usage

```
## S3 method for class 'specar.ci'  
plot(x, period = TRUE, ...)
```

Arguments

x an object of class "specar.ci", usually, as a result of a call to [specar.ci](#).
period if TRUE x-axis is period, if FALSE frequency.
... no other arguments currently allowed

Value

A xy-plot of amplitude against period (or frequency).

See Also

[specar.ci](#)

portman.Q *The Ljung-Box test for whiteness in a time series.*

Description

portman.Q uses the cumulative ACF to test for whiteness of a time series.

Usage

```
portman.Q(x, K)
```

Arguments

x A time series (vector without missing values).
K the maximum lag of the ACF to be used in the test.

Details

This is the Ljung-Box version of the the Portemanteau test for whiteness (Tong 1990). It may in particular be usefull to test for whiteness in the residuals from time series models.

Value

A vector is returned consisting of the asymptotic chi-square value, the associated d.f. and asymptotic p.val for the test of whiteness.

Author(s)

Ottar N. Bjornstad <onb1@psu.edu>

References

Tong, H. (1990) Non-linear time series : a dynamical system approach. Clarendon Press, Oxford.

Examples

```
data(plodia)

portman.Q(sqrt(plodia), K = 10)

fit <- ar(sqrt(plodia))
portman.Q(na.omit(fit$resid), K = 10)
```

predict.ll.order	<i>Predicted values from ll.order.</i>
------------------	--

Description

Calculates the leave-one-out predicted values for the optimal ll.order object

Usage

```
## S3 method for class 'll.order'
predict(object, ...)
```

Arguments

object	an object of class "ll.order", usually, as a result of a call to ll.order.
...	no other arguments currently allowed

Details

See [ll.order](#) for details.

Value

A data frame with observed and predicted values for the optimal ll-model is returned.

See Also

[ll.order](#)

prediction.profile.ll *Nonlinear forecasting at varying lags using local polynomial regression.*

Description

A wrapper function around `ll.order` to calculate prediction profiles (a la Sugihara & May 1990 and Yao & Tong 1994). The method uses leave-one-out cross-validation of the local regression (with CV optimized bandwidth) against lagged-abundances at various lags.

Usage

```
prediction.profile.ll(x, step = 1:10, order = 1:5, deg = 2,  
bandwidth = c(seq(0.3, 1.5, by = 0.1), 2:10))
```

Arguments

x	A time series without missing values.
step	The vector of time steps for prediction.
order	The candidate orders. The default is 1:5.
deg	The degree of the local polynomial.
bandwidth	The candidate bandwidths to be considered.

Details

see [ll.order](#) for details.

Value

An object of class "ppll" consisting of a list with the following components:

step	the prediction steps considered.
CV	the cross-validation error.
order	the optimal order for each step.
bandwidth	the optimal bandwidth for each step.
df	the degrees of freedom for each step.

Author(s)

Ottar N. Bjornstad <onb1@psu.edu>

References

Sugihara, G., and May, R.M. (1990) Nonlinear forecasting as a way of distinguishing chaos from measurement error in time series. *Nature* 344, 734-741

Yao, Q. and Tong, H. (1994) Quantifying the influence of initial values on non-linear prediction. *Journal of Royal Statistical Society B*, 56, 701-725.

Fan, J., Yao, Q., and Tong, H. (1996) Estimation of conditional densities and sensitivity measures in nonlinear dynamical systems. *Biometrika*, 83, 189-206.

See Also

[ll.order](#)

Examples

```
data(plodia)

fit1 <- prediction.profile.ll(sqrt(plodia), step=1:3, order=1:3,
  bandwidth = seq(0.5, 1.5, by = 0.5))

## Not run: plot.ppl1(fit1)
```

`print.ll.order`

Prints nonparametric cross-validation for time-series order

Description

'print' method for class "ll.order".

Usage

```
## S3 method for class 'll.order'
print(x, verbose = FALSE, ...)
```

Arguments

`x` an object of class "ll.order", usually, as a result of a call to `ll.order`.
`verbose` if TRUE provides a raw-printing of the object.
`...` no other arguments currently allowed

Details

See [ll.order](#) for details.

Value

A matrix summarizing the minimum cross-validation error (cv.min) and the associated Gaussian-kernel bandwidth (bandwidth.opt) and model degrees-of-freedom for each order considered.

See Also

[ll.order](#)

spec.lomb	<i>The function to estimate the Lomb periodogram for unevenly sampled data</i>
-----------	--

Description

The function to estimate the Lomb periodogram for a spectral analysis of unevenly sampled data.

Usage

```
spec.lomb(y, x, freq = NULL)
```

Arguments

y	vector of length n representing the unevenly sampled time series.
x	the a vector (of length n) representing the times of observation.
freq	the frequencies at which the periodogram is to be calculated. If NULL the canonical frequencies (the Fourier frequencies) are used.

Details

This is the Lomb periodogram to test for periodicity in time series of unevenly sampled data. Missing values should be deleted in both x and y before execution.

Value

An object of class "lomb" is returned consisting of the following components:

freq	the frequencies as supplied.
spec	the estimated amplitudes at the different frequencies.
f.max	the frequency of maximum amplitude.
per.max	the corresponding period of maximum amplitude.
p	the level of significance associated with the max period.

Author(s)

Ottar N. Bjornstad <onb1@psu.edu>

References

Lomb, N.R. (1976) Least-squares frequency-analysis of unequally spaced data. *Astrophysics and Space Science* 39, 447-462.

See Also

[plot.lomb](#) [summary.lomb](#)

Examples

```
data(plodia)

y <- sqrt(plodia)
x <- 1:length(y)

#make some missing values
y[10:19] <- NA; x[10:19] <- NA
#omit NAs
y <- na.omit(y); x <- na.omit(x)

#the lomb p'gram
fit <- spec.lomb(y, x)
summary.lomb(fit)
## Not run: plot.lomb(fit)
```

specar.ci

Confidence interval for the ar-spectrum and the dominant period.

Description

A function to estimate a "confidence interval" for the power spectrum and in particular a confidence interval for the dominant period. The function uses resampling of the autoregressive parameters to attain the estimate.

Usage

```
specar.ci(x, order, resamp = 500, nfreq = 100, echo = TRUE)
```

Arguments

x	A time series without missing values.
order	a scalar representing the order to be considered. If "aic" the order is selected automatically using the AIC criterion.
resamp	the number of resamples of the ar-coefficients from the var-covar matrix.

nfreq	the number of points at which to save the value for the power spectrum (and confidence envelope).
echo	If TRUE, a counter for each nrun shows the progress.

Details

A "confidence interval" for the periodogram is obtained by resampling the ar-coefficients using the variance-covariance matrix from the ar.mle object.

If a zero'th order process is chosen by using the AIC criterion, a first order process will be used.

If the dynamics is highly nonlinear, the parametric estimate of the power spectrum may be inappropriate.

Value

An object of class "specar.ci" is returned consisting of the following components:

order	the ar-order.
spectrum\$freq	the spectral frequencies.
spectrum\$spec	the estimated power-spectrum of the data.
resamp\$spectrum	gives the quantile summary for the resampling distribution of the spectral powers.
resamp\$maxfreq	the full vector of output for the resampled max.frequencies.

Author(s)

Ottar N. Bjornstad <onb1@psu.edu>

See Also

[plot.specar.ci](#) [summary.specar.ci](#)

Examples

```
data(plodia)

fit <- specar.ci(sqrt(plodia), order=3, resamp=10)

## Not run: plot.specar.ci(fit, period=FALSE)

summary.specar.ci(fit)
```

summary.lin.order *Summarize linear cross-validation for time-series order*

Description

'summary' method for class "lin.order".

Usage

```
## S3 method for class 'lin.order'
summary(object, ...)
```

Arguments

object	an object of class "lin.order", usually, as a result of a call to <code>lin.order.cls</code> or <code>lin.order.mle</code> .
...	no other arguments currently allowed

Value

A slightly prettyfied version of the object is printed.

See Also

[lin.order.mle](#) [lin.order.cls](#)

summary.ll.order *Summarize nonparametric cross-validation for time-series order*

Description

'summary' method for class "ll.order".

Usage

```
## S3 method for class 'll.order'
summary(object, GCV = FALSE, ...)
```

Arguments

object	an object of class "ll.order", usually, as a result of a call to <code>ll.order</code> .
GCV	if TRUE (or if cross-validation was not done), uses GCV values.
...	no other arguments currently allowed

Details

See [ll.order](#) for details.

Value

A matrix summarizing the minimum cross-validation error (cv.min) and the associated Gaussian-kernel bandwidth (bandwidth.opt) and model degrees-of-freedom for each order considered.

See Also

[ll.order](#)

summary.lomb

Summarizes Lomb periodograms

Description

'summary' method for class "lomb".

Usage

```
## S3 method for class 'lomb'  
summary(object, ...)
```

Arguments

object	an object of class "lomb", usually, as a result of a call to spec.lomb.
...	no other arguments currently allowed

Value

A list summarizing the analysis is printed:

period	the dominant period.
p.val	the p.value.

See Also

[spec.lomb](#)

summary.specar.ci *Summarizes ar-spectra with CI's*

Description

'summary' method for class "specar.ci".

Usage

```
## S3 method for class 'specar.ci'
summary(object, period=TRUE, ...)
```

Arguments

object	an object of class "specar.ci", usually, as a result of a call to specar.ci.
period	If TRUE the summary is given in terms of the period, if false it is in terms of the frequency
...	no other arguments currently allowed

Value

A list summarizing the analysis is printed:

period	the dominant period.
p.val	the p.value.

See Also

[specar.ci](#)

tfn *Utility function*

Description

hack to make lin.order.mle work with arima.

Usage

```
tfn(x, order = c(0, 0, 0), seasonal = list(order = c(0,
0, 0), period = NA), xreg = NULL, include.mean = TRUE, delta = 0.01,
transform.pars = TRUE, fixed = NULL, init = NULL, method = c("ML",
"CSS"), n.cond, optim.control = list(maxit = 10000))
```

Arguments

<code>x</code>	...
<code>order</code>	...
<code>seasonal</code>	...
<code>xreg</code>	...
<code>include.mean</code>	...
<code>delta</code>	...
<code>transform.pars</code>	...
<code>fixed</code>	...
<code>init</code>	...
<code>method</code>	...
<code>n.cond</code>	...
<code>optim.control</code>	...

Details

not to be called by the user.

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