

Package ‘RMAWGEN’

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Title RMAWGEN (R Multi-site Auto-regressive Weather GENerator), a package to generate daily time series of precipitation and temperature from monthly mean values

Type Package

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Description This package contains S3 and S4 functions for spatial multi-site stochastic generation of daily time series of temperature and precipitation. The implemented tools make use of Vector AutoRegressive models (VARs). The VAR is calibrated by daily instrumental “Gaussianized” time series and then works with monthly time series as input. Example script files about its usage are available on “RMAWGENCodeCorner” GitHub project (see link below). Bugs/comments/questions/collaboration of any kind are warmly welcome.

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Depends R (>= 2.10),chron,date,vars,methods

Suggests RgoogleMaps

URL <https://github.com/ecor/RMAWGENCodeCorner>,<https://docs.google.com/file/d/0B66otCUk3Bv6V3RPbmlmUG4zVHc/edit>,<http://cri.gmpf.eu/Research/Sustainable-Agro-Ecosystems-and-Bioresources/Dynamics-in-the-agro-ecosystems>,http://presentations.copernicus.org/EGU2012-14026_presentation.pdf,http://presentations.copernicus.org/EGU2012-5404_presentation.pdf

NeedsCompilation no

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Description

Multi-site autoregressive Models for Daily Weather Generation. The modeling in climate change applications for agricultural or hydrological purposes often requires daily time-series of precipitation and temperature. This is the case of downscaled series from monthly or seasonal predictions of Global Climate Models (GCMs). The R package RMAWGEN (R Multi-Sites Autoregressive Weather GENERator) is built to generate daily temperature and precipitation time series in several sites by using the theory of vectorial autoregressive models (VAR). The VAR model is used because it is able to maintain the temporal and spatial correlations among the several series. In particular, observed time series of daily maximum and minimum temperature and precipitation are used to calibrate the parameters of a VAR model (saved as "GPCAvarest2" or "varest2" classes, which inherit the "varest" S3 class defined in the package vars [Pfaff, 2008]). Therefore the VAR model, coupled with monthly mean weather variables downscaled by GCM predictions, allows to generate several stochastic daily scenarios. The structure of the package consists in functions that transform precipitation and temperature time series into Gaussian-distributed random variables through deseasonalization and Principal Component Analysis. Then a VAR model is calibrated on transformed time series. The time series generated by VAR are then inversely re transformed into precipitation and/or temperature series. An application dataset is included in the RMAWGEN package as an example; it is presented by using a dataset with daily weather time series recorded in 59 different sites of Trentino (Italy) and its neighborhoods for the period 1958-2007. The software is distributed as a Free Software with General Public License (GPL) and is available on CRAN website. (<http://cran.r-project.org/web/packages/RMAWGEN/index.html>). A presentation of the package is available on <https://docs.google.com/file/d/0B8xDtMCnW3dJU2JIemVqMnpKTHc/edit>. Example script files about package usage are available on <https://github.com/ecor/RMAWGENCodeCorner>.

Details

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Note

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Author(s)

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References

Bernhard Pfaff (2008). VAR, SVAR and SVEC Models: Implementation Within R Package vars. Journal of Statistical Software 27(4). <http://www.jstatsoft.org/v27/i04/>

acvWGEN

Plots the auto- and cross- covariance functions between measured and simulated data for several stations

Description

Plots the auto- and cross- covariance functions between measured and simulated data for several stations

Usage

```
acvWGEN(measured, simulated, titles = c("Sim.", "Mes."), station = NULL)
```

Arguments

<code>measured</code>	matrix containing measured time series
<code>simulated</code>	matrix containing simulated time series
<code>titles</code>	title suffixes for the simulated and measured data respectively <code>c("Sim.", "Mes.")</code>
<code>station</code>	string vector containing the IDs of the meteorological stations where the auto-covariance is calculated. If it is <code>NULL</code> (default) all stations (corresponding to the columns of "simulated" and "measured") are applied

Value

0 in case of success

Note

It uses `acf` function

Author(s)

Emanuele Cordano, Emanuele Eccel

<code>adddate</code>	<i>Inserts three columns (year,month,day) passing dates to a matrix or to a dataframe</i>
----------------------	---

Description

Inserts three columns (year,month,day) passing dates to a matrix or to a dataframe

Usage

```
adddate(data, origin = "1961-1-1")
```

Arguments

<code>data</code>	matrix of daily data
<code>origin</code>	character string containing the date of the first row of <code>data</code> as YYYY-MM-DD

Value

a data frame with dates and `data` values

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

findDate

addsuffixes	<i>Adds suffixes for daily maximum and minimum temperature to the names of a column data frame</i>
-------------	--

Description

Adds suffixes for daily maximum and minimum temperature to the names of a column data frame

Usage

```
addsuffixes(names = c("T0001", "T0099", "T0001", "T0099"), suffix = c("_Tx",
  "_Tn"), sep = "")
```

Arguments

names	a character string vector with column names
suffix	suffixes to add to the first and second groups of column names respectively
sep	separation element

Details

This function is used for data frames with duplicated field names

Value

the vector of names with suffixes added

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

getVARmodel

Examples

```
names <- addsuffixes()
```

arch_test	arch.test <i>function for varest2 object</i>
-----------	--

Description

arch.test function for varest2 object

Usage

```
arch_test(object, interval = NULL, overlap = 20, list.output = FALSE, ...)
```

Arguments

object	a varest2 object
interval	string or subset interval of time (e.g. days) or length of this subset interval to which the ARCH test is applied (see Note). Default is NULL.
overlap	number of time instants (e.g. days) which are overlapped on two different subsequent intervals. Default is 20. It is used only if interval has length 1.
list.output	logical value. If TRUE the function returns a list of the test results of each interval. It is used if interval is not NULL. Default is FALSE.
...	further arguments for arch.test

Details

This function is a wrapper of arch.test. It can compute the test also for some subsets (intervals) of the time-series or for all the time-series divided in overlapping intervals. The intervals considered for the ARCH test are defined with the argument interval. If interval is an integer number instead of a vector, it indicates the length of the intervals in which the time-series is split. If interval is set to NULL, the test is done on the comprehensive residual time-series without splitting.

Value

One object or a list of objects with class attribute varcheck as reported in arch.test

See Also

arch.test

ComprehensivePrecipitationGenerator

The comprehensive Precipitation Generator

Description

The comprehensive Precipitation Generator

Usage

```
ComprehensivePrecipitationGenerator(station = c("T0001", "T0010", "T0099"),
  prec_all, mean_climate_prec = NULL, year_max = 1990, year_min = 1961,
  leap = TRUE, nmonth = 12, cpf = NULL, verbose = TRUE, p = 1,
  type = "none", lag.max = NULL, ic = "AIC", activateVARselect = FALSE,
  exogen = NULL, exogen_sim = NULL, is_exogen_gaussian = FALSE,
  year_max_sim = year_max, year_min_sim = year_min,
  mean_climate_prec_sim = NULL, onlygeneration = FALSE, varmodel = NULL,
  type_quantile = 3, qnull = NULL, valmin = 0.5, step = 0,
  n_GPCA_iteration = 0, n_GPCA_iteration_residuals = n_GPCA_iteration,
  sample = NULL, extremes = TRUE, exogen_all = NULL,
  exogen_all_col = station, no_spline = FALSE, nscenario = 1,
  seed = NULL, noise = NULL)
```

Arguments

station	character vector of the IDs of the considered meteorological stations
prec_all	data frame containing daily precipitation of all meteorological stations. See PRECIPITATION defined in the trentino dataset for formatting.
mean_climate_prec	a matrix containing monthly mean daily precipitation for the considered station. If it is NULL, it is calculated. See input of is.monthly.climate
year_max	start year of the recorded (calibration) period
year_min	end year of the recorded (calibration) period
leap	logical variables. If it is TRUE (default)(recommended), leap years are considered, otherwise all years have 365 days
nmonth	number of months in one year (default is 12)
verbose	logical variable
cpf	see normalizeGaussian_severalstations
sample, extremes, qnull, valmin	see normalizeGaussian_severalstations
step	see normalizeGaussian_severalstations. Default is 0.
p, type, lag.max, ic, activateVARselect	see respective input parameter on getVARmodel
year_max_sim	last year of the simulation period. Default is equal to year_max

<code>year_min_sim</code>	first year of the simulation period. Default is equal to <code>year_min</code>
<code>mean_climate_prec_sim</code>	a matrix containing monthly mean daily precipitation for the simulation period. If is NULL (Default), it is set equal to <code>mean_climate_prec</code> .
<code>n_GPCA_iteration</code>	number of iterations of Gaussianization process for data. Default is 0 (no Gaussianization)
<code>n_GPCA_iteration_residuals</code>	number of iterations of Gaussianization process for VAR residuals. Default is 0 (no Gaussianization)
<code>exogen</code>	data frame or matrix containing the (normalized or not) exogenous variables (predictors) for the recorded (calibration) period.
<code>exogen_sim</code>	data frame or matrix containing the (normalized or not) exogenous variables (predictors) for the simulation period. Default is NULL. If it is NULL, it is replaced with <code>exogen</code> within the function.
<code>is_exogen_gaussian</code>	logical value. If TRUE, <code>exogen_sim</code> and <code>exogen</code> are given as already normalized variables, otherwise they are not normalized. Default is FALSE
<code>onlygeneration</code>	logical value. If TRUE the VAR model <code>varmodel</code> is given as input and only random generation is done, otherwise (default) is calculated from measured data
<code>varmodel</code>	the comprehensive VAR model as a <code>varest2 S4</code> object or a NULL object. If NULL (default), the comprehensive VAR is estimated from measured data within the function, otherwise it is given as input and only random generation is done.
<code>type_quantile</code>	see type on quantile
<code>exogen_all</code>	data frame containing exogenous variable formatted like <code>prec_all</code> . Default is NULL. It is alternative to <code>exogen</code> and if it not NULL, <code>is_exogen_gaussian</code> is automatically set FALSE
<code>exogen_all_col</code>	vector of considered columns of <code>exogen_all</code> . Default is <code>station</code> .
<code>no_spline</code>	logical value. See <code>splineInterpolateMonthlytoDailyforSeveralYears</code> . Default is TRUE.
<code>nscenario</code>	number of generated scenarios for daily maximum and minimum temperature
<code>seed</code>	seed for stochastic random generation see <code>set.seed</code> .
<code>noise</code>	stochastic noise to add for variable generation. Default is NULL. See <code>newVARmultieventRealizat</code> Not used in case that <code>nscenario > 1</code> .

Value

A list of the following variables:

`prec_mes` matrix containing measured daily precipitation (the data is copied by the measured data given as input for the period and the station considered for `varmodel` estimation)

`prec_spline` matrix containing climatic "spline-interpolated" daily precipitation from `mean_climate_prec`

`data_prec` matrix containing normalized measured precipitation variable
`prec_gen` matrix containing generated daily precipitation [mm]
`prec_spline_sim` matrix containing climatic "spline-interpolated" daily precipitation from `mean_climate_prec_si`
`data_prec_gen` matrix containing normalized generated precipitation variable
`mean_climate_prec` matrix containing monthly means of daily precipitation (historical scenario)
`mean_climate_prec_sim` matrix containing monthly means of daily precipitation (predicted/simulated scenario)
`var` a `varest` object containing the used VAR model

Note

It pre-processes and generates a multi-site precipitation fields. It uses `getVARmodel`. Detailed examples can be viewed of this function in this presentation¹. Unfortunately, using this approach, the spatial correlations are underestimated. This is due to the persistence of zeros in the precipitation records. This problem is known in literature and can be solved in the future versions of RMAWGEN. See the R code for further details

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

`splineInterpolateMonthlytoDailyforSeveralYears`

Examples

```

data(trentino)
set.seed(1222) # set the seed for random generations!
year_max <- 1990
year_min <- 1961
year_max_sim <- 1982
year_min_sim <- 1981

n_GPCA_iter <- 2
p <- 1
nscenario=1
station <- c("T0090", "T0083")
## Not Run: the call to ComprehensivePrecipitationGenerator may elapse too
## long time (more than 5 seconds) and is not executed by CRAN check.
## Please uncomment the following line to run the example on your own PC.
# generation00 <- ComprehensivePrecipitationGenerator(station=station,
# prec_all=PRECIPITATION, year_min=year_min, year_max=year_max,
# year_min_sim=year_min_sim, year_max_sim=year_max_sim, p=p,
# n_GPCA_iteration=n_GPCA_iter, n_GPCA_iteration_residuals=0,
# sample="monthly", nscenario=nscenario, no_spline=TRUE)

```

¹<https://docs.google.com/file/d/0B8xDtMCnW3dJU2JIemVqMnpKTHc/edit>

#

ComprehensiveTemperatureGenerator
The Comprehensive Temperature Generator

Description

The Comprehensive Temperature Generator

Usage

```
ComprehensiveTemperatureGenerator(station = c("T0001", "T0010", "T0099"),
  Tx_all, Tn_all, mean_climate_Tn = NULL, mean_climate_Tx = NULL,
  Tx_spline = NULL, Tn_spline = NULL, year_max = 1990, year_min = 1961,
  leap = TRUE, nmonth = 12, verbose = TRUE, p = 1, type = "none",
  lag.max = NULL, ic = "AIC", activateVARselect = FALSE,
  year_max_sim = year_max, year_min_sim = year_min,
  mean_climate_Tn_sim = NULL, mean_climate_Tx_sim = NULL,
  Tn_spline_sim = NULL, Tx_spline_sim = NULL, onlygeneration = FALSE,
  varmodel = NULL, normalize = TRUE, type_quantile = 3, sample = NULL,
  extremes = TRUE, option = 2, yearly = FALSE, yearly_sim = yearly,
  n_GPCA_iteration = 0, n_GPCA_iteration_residuals = n_GPCA_iteration,
  exogen = NULL, exogen_sim = exogen, is_exogen_gaussian = FALSE,
  exogen_all = NULL, exogen_all_col = station, nscenario = 1,
  seed = NULL, noise = NULL)
```

Arguments

station see respective input parameter on setComprehensiveTemperatureGeneratorParameters
Tx_all, Tn_all, mean_climate_Tn, mean_climate_Tx, Tx_spline, Tn_spline
 see respective input parameter on setComprehensiveTemperatureGeneratorParameters
year_max, year_min, leap, nmonth, verbose
 see respective input parameter on setComprehensiveTemperatureGeneratorParameters
p, type, lag.max, ic, activateVARselect
 see respective input parameter on getVARmodel
year_max_sim last year of the simulation period. Default is equal to year_max
year_min_sim first year of the simulation period. Default is equal to year_min
mean_climate_Tn_sim
 monthly averaged daily minimum temperatures for the simulated scenario and
 used by the random generator . Default is mean_climate_Tn
mean_climate_Tx_sim
 monthly averaged daily maximum temperatures for the simulated scenario and
 used by the random generator . Default is mean_climate_Tx

<code>Tx_spline_sim</code>	daily timeseries (from the first day of <code>year_min_sim</code> to the last day of <code>year_max_sim</code>) of averaged maximum temperature which can be obtained by a spline interpolation of monthly mean values (for the generation period). Default is <code>Tx_spline</code> . See for spline interpolation utilized <code>splineInterpolateMonthlytoDailyforSeveralYears</code> .
<code>Tn_spline_sim</code>	daily timeseries (from the first day of <code>year_min_sim</code> to the last day of <code>year_max_sim</code>) of averaged minimum temperature which can be obtained by a spline interpolation of monthly mean values (for the generation period). Default is <code>Tn_spline</code> . See for spline interpolation utilized <code>splineInterpolateMonthlytoDailyforSeveralYears</code> .
<code>onlygeneration</code>	logical variable. If TRUE the VAR model <code>varmodel</code> is given as input and only random generation is done, otherwise (default) is calculated from measured data
<code>varmodel</code>	the comprehensive VAR model as a <code>varest2</code> or <code>GPCAvarest2 S4</code> object or a NULL object. If NULL (default), the comprehensive VAR is estimated from measured data within the function, otherwise it is given as input and only random generation is done.
<code>normalize, sample, extremes</code>	see <code>normalizeGaussian_severalstations</code> or <code>setComprehensiveTemperatureGener</code>
<code>type_quantile</code>	see <code>type</code> on <code>quantile</code>
<code>option</code>	integer value. If 1, the generator works with minimum and maximum temperature, if 2 (default) it works with the average value between maximum and minimum temperature and the respective daily thermal range.
<code>n_GPCA_iteration</code>	number of iterations of Gaussianization process for data. Default is 0 (no Gaussianization)
<code>n_GPCA_iteration_residuals</code>	number of iterations of Gaussianization process for VAR residuals. Default is 0 (no Gaussianization)
<code>exogen</code>	data frame or matrix containing the (normalized or not) exogenous variables (predictors) for the recorded (calibration) period. Default is NULL.
<code>exogen_sim</code>	data frame or matrix containing the (normalized or not) exogenous variables (predictors) for the simulation period. Default is NULL. If it is NULL, <code>exogen_sim</code> is set equal to <code>exogen</code> within the function.
<code>is_exogen_gaussian</code>	logical value, If TRUE, <code>exogen_sim</code> and <code>exogen</code> are given as already normalized variables, otherwise they are not normalized. Default is FALSE
<code>exogen_all</code>	data frame containing exogenous variable formatted like <code>Tx_all</code> and <code>Tn_all</code> . Default is NULL. It is alternative to <code>exogen</code> and if it not NULL, <code>is_exogen_gaussian</code> is automatically set to FALSE
<code>exogen_all_col</code>	vector of considered columns of <code>exogen_all</code> . Default is <code>station</code> .
<code>nscenario</code>	number of generated scenarios for daily maximum and minimum temperature
<code>yearly</code>	logical value. If TRUE the monthly mean values are calculated for each year from <code>year_min</code> to <code>year_max</code> separately. Default is FALSE.

yearly_sim logical value. If TRUE the monthly mean values are calculated for each year from year_min_sim to year_max_sim separately. Default is yearly.

seed seed for stochastic random generation see set.seed

noise stochastic noise to add for variable generation. Default is NULL. See newVARmultieventRealizat
Not used in case that nscenario>1.

Value

A list of the following variables:

input list of variables returned by setComprehensiveTemperatureGeneratorParameters

var varest object containing the used VAR model (if useVAR is true), NULL (otherwise)

output list variables returned by generateTemperatureTimeseries (i.e. generated time-series)

Note

It pre-processes series and generates multi-site temperature fields by using setComprehensiveTemperatureGenerator and generateTemperatureTimeseries. Detailed examples can be viewed of this function in this presentation².

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

setComprehensiveTemperatureGeneratorParameters, generateTemperatureTimeseries, generateTemperatureTimeseries, splineInterpolateMonthlytoDailyforSeveralYears.

Examples

```
data(trentino)

set.seed(1222) # set the seed for random generations!
year_min <- 1961
year_max <- 1990

year_min_sim <- 1982
year_max_sim <- 1983

n_GPCA_iter <- 5
n_GPCA_iteration_residuals <- 5
p <- 1
vstation <- c("B2440", "B6130", "B8570", "B9100", "LAVIO", "POLSA", "SMICH", "T0001",
  "T0010", "T0014", "T0018", "T0032", "T0064", "T0083", "T0090", "T0092",
  "T0094", "T0099", "T0102", "T0110", "T0129", "T0139", "T0147", "T0149",
  "T0152", "T0157", "T0168", "T0179", "T0189", "T0193", "T0204", "T0210",
  "T0211", "T0327", "T0367", "T0373")
```

²<https://docs.google.com/file/d/0B8xDtMCnW3dJU2JIemVqMnpKTHc/edit>

```
## Not Run: the call to ComprehensiveTemperatureGenerator may elapse
## too long time (more than 5 esconds) and is not executed by CRAN check.
## Please uncomment the following line to run the example on your own PC.
# generation00 <-ComprehensiveTemperatureGenerator(station=vstation[16],
# Tx_all=TEMPERATURE_MAX,Tn_all=TEMPERATURE_MIN,year_min=year_min,year_max=year_max,
# p=p,n_GPCA_iteration=n_GPCA_iter,n_GPCA_iteration_residuals=n_GPCA_iteration_residuals,
# sample="monthly",year_min_sim=year_min_sim,year_max_sim=year_max_sim)
```

continuity_ratio *Calculates the continuity ratio of a set of precipitation measured or generated data in several sites as defined by Wilks, 1998 (see reference link)*

Description

Calculates the continuity ratio of a set of precipitation measured or generated data in several sites as defined by Wilks, 1998 (see reference link)

Usage

```
continuity_ratio(data, lag = 0, valmin = 0.5)
```

Arguments

data	containing daily precipitation time series for several gauges (one gauge time series per column)
lag	numeric lag (expressed as number of days) used for computation for "cross" continuity ratio and joint probability of precipitation (no)occurrence.
valmin	threshold precipitation value [mm] for wet/dry day indicator. If precipitation is lower than valmin, day is considered dry. Default is 0.5 mm.

Value

A list containing the following matrices:

continuity_ratio: lag-day lagged continuity ratio ,

occurrence : joint probability of lag-day lagged precipitation occurrence

nooccurrence : joint probability of lag-day lagged no precipitation occurrence.

Note

If lag==0 the function returns the continuity ratio and joint probability as described by Wilks, 1998. Otherwise the precipitation values for each couple of rain gauges are taken with lag-day lag.

Author(s)

Emanuele Cordano, Emanuele Eccel

References

see the following URL references: <http://onlinelibrary.wiley.com/doi/10.1002/joc.2305/abstract> and <http://www.sciencedirect.com/science/article/pii/S0022169498001863>

countNAs	<i>counts NAs in each row of data</i>
----------	---------------------------------------

Description

counts NAs in each row of data

Usage

```
countNAs(data)
```

Arguments

data a data input matrix

Value

the vector with numbers of NA values for each data column

Author(s)

Emanuele Cordano, Emanuele Eccel

covariance	<i>Calculates the covariance matrix of the normally standardized variables obtained from the columns of x</i>
------------	---

Description

Calculates the covariance matrix of the normally standardized variables obtained from the columns of x

Usage

```
covariance(x, data = x, cpf = NULL, mean = 0, sd = 1, step = NULL,
  prec = 10^-4, use = "pairwise.complete.obs", type = 3,
  extremes = TRUE, sample = NULL, origin_x = NULL,
  origin_data = origin_x)
```

Arguments

<code>x</code>	variable
<code>data</code>	a sample of data on which a non-parametric probability distribution is estimated
<code>cpf</code>	cumulative probability distribution. If <code>NULL</code> (default) is calculated as <code>ecdf(data)</code>
<code>mean</code>	mean (expected value) of the normalized random variable. Default is 0.
<code>sd</code>	standard deviation of the normalized random variable. Default is 1.
<code>step</code>	vector of values in which step discontinuities of the cumulative probability function occur. Default is <code>NULL</code>
<code>prec</code>	amplitude of the neighbourhood of the step discontinuities where cumulative probability function is treated as non continuous.
<code>type</code>	see <code>quantile</code>
<code>extremes</code>	logical variable. If <code>TRUE</code> (default) the probability or frequency is multiplied by $\frac{N}{N+1}$ where N is the length of <code>data</code>
<code>sample</code>	information about sample or probability distribution. Default is <code>NULL</code>
<code>origin_x</code>	date corresponding to the first row of <code>x</code>
<code>origin_data</code>	date corresponding to the first row of <code>data</code>
<code>use</code>	see <code>cov</code>

Value

a matrix with the normalized variable or its inverse

Note

It applies `normalizeGaussian_severalstations` to `x` and `data` and then calculates the covariances among the column. See the R code for further details

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

`normalizeGaussian_severalstations`, `normalizeGaussian`

ElevationOf	<i>Extracts the elevation of a meteorological station expressed in meters above a reference (sea level)</i>
-------------	---

Description

Extracts the elevation of a meteorological station expressed in meters above a reference (sea level)

Usage

```
ElevationOf(name, station_names, elevation)
```

Arguments

name	character ID of the station
station_names	vector of the IDs (characters) of the considered meteorological stations. An example is STATION_NAMES, which is defined in the trentino dataset.
elevation	vector of the elevation of the considered meteorological stations. An example is ELEVATION, which is defined in the trentino dataset.

Value

the elevation given the vectors of station IDs and the respective elevations

Author(s)

Emanuele Cordano, Emanuele Eccel

Examples

```
data(trentino)
ElevationOf("T0099", station_names=STATION_NAMES, elevation=ELEVATION)
```

extractdays	<i>Extracts the rows of a matrix corresponding to the requested days (expressed as dates YYYY-MM-DD) given the date (origin) of the first row</i>
-------------	---

Description

Extracts the rows of a matrix corresponding to the requested days (expressed as dates YYYY-MM-DD) given the date (origin) of the first row

Usage

```
extractdays(data = array(1:ndim_max, dim = c(ndim_max, 1)),
             ndim_max = 1e+05, when = "1990-1-1", origin = "1961-1-1", nday = 1)
```

Arguments

<code>data</code>	an input data matrix where each row corresponds to a daily record
<code>when</code>	desired dates for which the data are requested
<code>origin</code>	date corresponding to the first row of <code>data</code>
<code>nday</code>	(optional) number of days since <code>when</code> to extract the data
<code>ndim_max</code>	maximum (integer) number of rows in <code>data</code> where to find <code>when</code> . Default is 100000 and works if <code>data</code> is missing.

Value

a matrix containing the requested rows

Note

It uses `julian`

Author(s)

Emanuele Cordano, Emanuele Eccel

<code>extractmonths</code>	<i>Extracts the rows of a matrix corresponding to requested months of a year given the date (origin) of the first row</i>
----------------------------	---

Description

Extracts the rows of a matrix corresponding to requested months of a year given the date (origin) of the first row

Usage

```
extractmonths(data = array(1:ndim_max, dim = c(ndim_max, 1)),
  ndim_max = 1e+05, when = c("Dec", "Jan", "Feb"), year = NULL,
  origin = "1961-1-1")
```

Arguments

<code>data</code>	an input data matrix where each row corresponds to a daily record
<code>when</code>	character vector of months for which the data are required. It must be a subset of <code>c("Jan", "Feb", "Mar", "Apr", "May", "Jun", "Jul", "Aug", "Sep", "Oct", "Nov", "D</code>
<code>origin</code>	date corresponding to the first row of <code>data</code>
<code>year</code>	year(s) when data must be extracted
<code>ndim_max</code>	maximum (integer) number of rows in <code>data</code> where to find <code>when</code> . Default is 100000 and works if <code>data</code> is missing.

Value

a matrix containing the requested rows

Note

It uses `months` and `julian`

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

`extractdays`

`extractTnFromAnomalies`

Extracts generated time series of Daily Minimum Temperature from a random multi-realization obtained by generateTemperatureTimeseries function

Description

Extracts generated time series of Daily Minimum Temperature from a random multi-realization obtained by `generateTemperatureTimeseries` function

Usage

```
extractTnFromAnomalies(res_multigen, std, SplineAdv)
```

Arguments

`res_multigen` matrix containing standardized values of daily temperature as returned by `generateTemperatureTimeseries` (first item)

`std` vector containing standard deviation for each minimum temperature anomalies

`SplineAdv` matrix containing the averaged daily values of minimum temperature obtained by a spline interpolation of the monthly climate

Value

a matrix with generated minimum temperature

Author(s)

Emanuele Cordano, Emanuele Eccel

```
extractTxFromAnomalies
```

Extracts generated time series of Daily Maximum Temperature from a random multi-realization obtained by generateTemperatureTimeseries function

Description

Extracts generated time series of Daily Maximum Temperature from a random multi-realization obtained by `generateTemperatureTimeseries` function

Usage

```
extractTxFromAnomalies(res_multigen, std, SplineAdv)
```

Arguments

`res_multigen` matrix containing standardized values of daily temperature as returned by `generateTemperatureTimeseries` (first item)

`std` vector containing standard deviation for each maximum temperature anomalies

`SplineAdv` matrix containing the averaged values of maximum temperature obtained by a spline interpolation of monthly climate

Value

a matrix with generated maximum temperature

Author(s)

Emanuele Cordano, Emanuele Eccel

```
extractyears
```

Extracts the elements of a data frame corresponding to a period between year_min and year_max for the stations listed in station

Description

Extracts the elements of a data frame corresponding to a period between `year_min` and `year_max` for the stations listed in `station`

Usage

```
extractyears(data, year_min = 1961, year_max = 1990, station = c("T0001",
  "T0014", "T0129"))
```

Arguments

<code>data</code>	a dataframe containing daily data.
<code>year_min</code>	start year
<code>year_max</code>	end year
<code>station</code>	character vector of the IDs of the station where the data are required

Value

a matrix containing the requested daily data where each day corresponds to a row and each station corresponds to a column

Note

The input data frame `data` must have the following fields: `year`, `month`, `day`, `variables_ID1`, `variables_ID2`, ... where the fields `, variables_ID1, variables_ID2, ...` contain the daily variables referred to the respective stations and the field names are replaced with the respective station ID.

Author(s)

Emanuele Cordano, Emanuele Eccel

<code>findDate</code>	<i>Finds the date corresponding a row index of a matrix given the date (origin) of the first row</i>
-----------------------	--

Description

Finds the date corresponding a row index of a matrix given the date (origin) of the first row

Usage

```
findDate(k, origin = "1961-1-1", data.frame = TRUE, decimal = FALSE,
         character = FALSE)
```

Arguments

<code>k</code>	integer or decimal value corresponding to number of days since <code>origin</code>
<code>origin</code>	origin date. See also <code>extractdays</code>
<code>data.frame</code>	logical variable. If <code>TRUE</code> (default) the date is returned as data frame (like <code>data</code> in <code>extractyears</code>), otherwise it is returned as character or <code>POSIXct</code> .
<code>decimal</code>	logical variable. If <code>FALSE</code> (default) <code>k</code> is integer and starts from 1, otherwise is consider as the decimal julian day since <code>origin</code> (deprecated)
<code>character</code>	logical variable. It is used if <code>data.frame</code> is <code>FALSE</code> , if it is <code>FALSE</code> , the date is returned as <code>POSIXct</code> , otherwise it is a character in the following form: <code>YYYY-MM-DD</code>

Value

the date(s) corresponding to `k` under different formats

Note

It uses functions of `time` package. It works like an inverse functions of `extractdays`. If `k` is a vector, the function returns several dates for each element of `k`

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

`date.mdy`, `extractdays`

Examples

```
findDate <- findDate(100,origin="1961-1-1",data.frame=FALSE,character=TRUE)
```

<code>forecastEV</code>	<i>Forecasts the expected value of a VAR realization given the previous one</i>
-------------------------	---

Description

Forecasts the expected value of a VAR realization given the previous one

Usage

```
forecastEV(var, xprev = NULL, exogen = NULL)
```

Arguments

<code>var</code>	A VAR model represented by a <code>varest</code> object as returned by <code>getVARmodel</code> or <code>VAR</code>
<code>xprev</code>	previous status of the random variable
<code>exogen</code>	vector containing the values of the "exogen" variables (predictor) for the generation

Value

a vector of values

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

forecastResidual

forecastResidual *Forecasts the residual value of a VAR realization given the white noise covariance matrix*

Description

Forecasts the residual value of a VAR realization given the white noise covariance matrix

Usage

```
forecastResidual(var, xprev = NULL, B = NULL)
```

Arguments

var	A VAR model represented by a <code>varest</code> object as returned by <code>getVARmodel</code> or <code>VAR</code>
xprev	previous status of the random variable, in this case the "current instant" white-noise". Default is <code>NULL</code> and then randomly generated.
B	matrix of coefficients for the vectorial white-noise component

Value

a vector of values

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

forecastEV, NewVAREventRealization

```
generateTemperatureTimeseries
```

Returns time series of Daily Maximum and Minimum with a random multi-realization obtained by using newVARmultieventRealization. This function is called by ComprehensiveTemperatureGenerator.

Description

Returns time series of Daily Maximum and Minimum with a random multi-realization obtained by using newVARmultieventRealization. This function is called by ComprehensiveTemperatureGenerator.

Usage

```
generateTemperatureTimeseries(std_tn, std_tx, SplineTx, SplineTn, SplineTm,
    SplineDeltaT, std_tm, var = NULL, exogen = NULL, normalize = TRUE,
    type = 3, extremes = TRUE, sample = NULL, option = 1, original_data,
    origin_x = NULL, origin_data = NULL, noise = NULL)
```

Arguments

std_tn	vector containing standard deviation of daily minimum temperature anomalies. stdTn is default, see setComprehensiveTemperatureGeneratorParameters.
std_tx	vector containing standard deviation of daily maximum temperature anomalies. stdTx is default, see setComprehensiveTemperatureGeneratorParameters.
SplineTx	matrix containing the averaged daily maximum temperature obtained by a spline interpolation of monthly means. SplineAdvTx is default, see setComprehensiveTemperatureGeneratorParameters.
SplineTn	matrix containing the averaged daily minimum temperature obtained by a spline interpolation of monthly means. SplineAdvTn is default, see setComprehensiveTemperatureGeneratorParameters.
SplineTm	matrix containing the averaged daily "mean" temperature obtained by a spline interpolation of monthly means. SplineAdvTm is default, see setComprehensiveTemperatureGeneratorParameters.
SplineDeltaT	matrix containing the rescaled averaged daily temperature range obtained by a spline interpolation of monthly means. SplineAdvDelta_T_sim/SplineAdvDelta_T is default, see setComprehensiveTemperatureGeneratorParameters.
std_tm	vector containing standard deviation of daily "mean" temperature anomalies. stdTn is default, see setComprehensiveTemperatureGeneratorParameters.
var	A VAR model represented by a varest object as returned by getVARmodel or VAR
exogen	see VAR
normalize	logical variable If TRUE normalizeGaussian_severalstations is used, otherwise not. If option is 2, it is always TRUE.
sample, origin_x, origin_data, extremes	see normalizeGaussian_severalstations
type	see quantile

option	integer value. If 1, the generator works with minimum and maximum temperature, if 2 (Default) it works with the average value between maximum and minimum temperature and the respective daily Thermal Range.
original_data	matrix containing the measured standardized temperature anomalies
noise	stochastic noise to add for variable generation. Default is NULL. See newVARmultieventRealization

Value

This function returns a list of the following variables:

res_multigen matrix containing standardized values of daily maximum and minimum temperature anomalies

Tx_spline matrix containing climatic "spline-interpolated" daily maximum temperature

Tn_spline matrix containing climatic "spline-interpolated" daily minimum temperature

Tx_gen matrix containing generated daily maximum daily temperature (Tx_{gen})

Tn_gen matrix containing generated daily minimum daily temperature (Tn_{gen})

Tm_gen matrix containing generated "mean" daily temperature defined as $\frac{Tx_{gen} + Tn_{gen}}{2}$

DeltaT_gen matrix containing generated daily thermal range defined as $Tx_{gen} - Tn_{gen}$

See the R code for further details

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

newVARmultieventRealization, normalizeGaussian_severalstations

getDailyMean	<i>Calculates the daily means of a range of days around each date of a data frame corresponding to a period between year_min and year_max for stations listed in station</i>
--------------	--

Description

Calculates the daily means of a range of days around each date of a data frame corresponding to a period between year_min and year_max for stations listed in station

Usage

```
getDailyMean(data, year_min = 1961, year_max = 1990, station = c("T0001",
  "T0010"), origin = "1961-1-1", lag = 5)
```

Arguments

<code>data</code>	a data frame containing daily data.
<code>year_min</code>	start year
<code>year_max</code>	end year
<code>station</code>	character vector of the IDs of the station where the data are requested
<code>origin</code>	origin date of time-series
<code>lag</code>	lag (number of days) on which daily mean is calculated. The mean is calculated considering <code>lag</code> days before and after each day.

Value

a matrix containing the requested daily mean data where each day corresponds to a row and each station corresponds to a column

Note

The input data frame `data` must have the following fields: `year`, `month`, `day`, `variables_ID1`, `variables_ID2`, ... where the fields `, variables_ID1, variables_ID2, ...` contain the daily variables referred to the respective stations and the field names are replaced with the respective station ID.

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

`extractyears`

<code>getMonthlyMean</code>	<i>Calculates the monthly means of a data frame corresponding to a period between <code>year_min</code> and <code>year_max</code> for stations listed in <code>station</code></i>
-----------------------------	---

Description

Calculates the monthly means of a data frame corresponding to a period between `year_min` and `year_max` for stations listed in `station`

Usage

```
getMonthlyMean(data, year_min = 1961, year_max = 1990,
  station = names(data), no_date = FALSE, origin = "1961-1-1",
  yearly = FALSE)
```

Arguments

<code>data</code>	a dataframe containing daily data.
<code>year_min</code>	start year
<code>year_max</code>	end year
<code>station</code>	character vector of the IDs of the station where the data are requested
<code>no_date</code>	logical value if TRUE the function <code>extractmonths</code> is used. Default is FALSE. It is recommended if <code>data</code> does not contain columns for the dates.
<code>yearly</code>	logical value. If TRUE the monthly mean values are calculated for each year from <code>year_min</code> to <code>year_max</code> separately. Default is FALSE.
<code>origin</code>	date corresponding to the first row

Value

a matrix containing the requested monthly means where each month corresponds to a row and each station corresponds to a column or a list of such matrices in case the monthly mean values are calculated separately for each year (if `yearly` is TRUE)

Note

The input data frame `data` must have the following fields: `year`, `month`, `day`, `variables_ID1`, `variables_ID2`, ... where the fields `, variables_ID1, variables_ID2, ...` contain the daily variables referred to the respective stations and the field names are replaced with the respective station ID. In case `yearly` is TRUE the returned output is a list of matrices whose names are the corresponding year.

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

`extractyears`

<code>getVARmodel</code>	<i>Either creates a VAR model or chooses a VAR model by using VAR or VARselect commands of vars package</i>
--------------------------	---

Description

Either creates a VAR model or chooses a VAR model by using VAR or VARselect commands of vars package

Usage

```
getVARmodel(data, suffix = c("_Tx", "_Tn"), sep = "", p = 1,
  type = "none", season = NULL, exogen = NULL, lag.max = NULL,
  ic = "AIC", activateVARselect = FALSE, na.rm = TRUE,
  n_GPCA_iteration = 0, n_GPCA_iteration_residuals = n_GPCA_iteration,
  extremes = TRUE)
```

Arguments

<code>data</code>	see VAR and addsuffixes
<code>suffix</code>	see addsuffixes
<code>sep</code>	separator element. See addsuffixes).
<code>p</code>	lag considered for the auto-regression see VAR
<code>type</code>	see VAR
<code>season</code>	see VAR
<code>exogen</code>	see VAR
<code>lag.max</code>	see VARselect
<code>ic</code>	see VAR
<code>activateVARselect</code>	logical variables. If TRUE, the function VARselect is run. Default and recommended use is FALSE.
<code>na.rm</code>	logical variables. If TRUE (default), it takes into account NA values
<code>n_GPCA_iteration</code>	number of iterations of Gaussianization process for data. Default is 0 (no Gaussianization)
<code>n_GPCA_iteration_residuals</code>	number of iterations of Gaussianization process for data. Default is 0 (no Gaussianization)
<code>extremes</code>	see normalizeGaussian_severalstations and GPCA

Value

a `varest2` or `GPCAvarest2` object representing a VAR model or a GPCA-`varest` object which also contains the GPCA transformation parameters

Note

It inherits input parameters of VAR, VARselect and addsuffixes. The variable `data` contains the measured data on which the vector auto-regressive models is estimated. It is a matrix where each row is a realization of the vector random variable. In some application of this package, the random variables may be the daily maximum and minimum temperature anomalies for different stations. Often the the columns of `data` are called with the IDs of the stations without specifying the type of variable (e.g. minimum or maximum temperature anomalies). This means that two or more columns may have the same name. Therefore the function `addsuffixes`, which is called from this function, adds suitable suffixes to the column names.

Author(s)

Emanuele Cordano, Emanuele Eccel

GPCA

This function makes a Gaussianization procedure based on PCA iteration (see GPCA_iteration)

Description

This function makes a Gaussianization procedure based on PCA iteration (see GPCA_iteration)

Usage

```
GPCA(x_prev, n = 30, extremes = TRUE)
```

Arguments

x_prev	previous set of the random variable x. If it is a varest object, the residuals are taken into account.
n	number of reiterations
extremes	see normalizeGaussian_severalstations

Value

A GPCA-class S3 object returned by GPCA_iteration at each iteration and the final results of the G-PCA procedure (matrix final_results)

Note

This function re-iterates the equation (1) of "PCA Gaussianization for One-Class Remote Sensing Image" by V. Laparra et al., <http://dx.doi.org/doi/10.1117/12.834011>

Author(s)

Emanuele Cordano

See Also

GPCA, GPCA_iteration, inv_GPCA_iteration, inv_GPCA, GPCA-class for 'GPCA' S3 class

Examples

```
library(RMAWGEN)
set.seed(1222)
nIterations <- 30
N <- 20
x <- rexp(N)
y <- x+rnorm(N)
df <- data.frame(x=x,y=y)

GPCA <- GPCA(df,n=nIterations,extremes=TRUE)

x <- rnorm(N)
y <- x+rnorm(N)
dfn <- data.frame(x=x,y=y)

GPCAn <- GPCA(dfn,n=nIterations,extremes=TRUE)
```

GPCA-class

GPCA-class

Description

GPCA S3 class returned by GPCA

Details

list of `GPCA_iteration` subsequent GPCA iterations

`final_results` data.frame or matrix of the "gaussianized" data

Note

Formal definition with `setOldClass` for the S3 class GPCA

Author(s)

Emanuele Cordano

Examples

```
showClass("GPCA")
```

GPCAiteration-class
GPCAiteration-class

Description

GPCAiteration S3 class returned by GPCA_iteration

Details

`x_prev` Previous set of random variable, `x_prev` input variable of GPCA_iteration
`x_gauss_prev` Marginal Gaussianization of `x_prev` obtained through `normalizeGaussian_severalstations`
`B_prev` rotation matrix (i. e. eigenvector matrix of the covariance matrix of `x_gauss_prev`)
`x_next` results obtained by multiplying `B_prev` by `x_gauss_prev` (see equation 1 of the reference in GPCA_iteration)

Note

Formal definition with `setOldClass` for the S3 class GPCAiteration

Author(s)

Emanuele Cordano

Examples

```
showClass("GPCAiteration")
```

GPCAvarest2-class *GPCAvarest2-class*

Description

This class inherits `varest2` and contains all information about GPCA (GPCA transformation).

Details

`GPCA_data`: A "GPCA" S3 object containing the parameters of the Multi-variate Gaussianization of the time series, it is the result of GPCA function applied to the input data of `getVARmodel`

`GPCA_residuals`: A "GPCA" S3 object containing the parameters of the Multi-variate Gaussianization of the residuals of the VAR model contained in the `VAR` slot; it is NULL if no Gaussianization of residuals is applied. Object of class "list"

`VAR`: S3 Object of class "varest"

#'

Note

A GPCAvarest2 object can be created by `new("GPCAvarest2", ...)` or returned by the function `getVARmodel`

Author(s)

Emanuele Cordano

Examples

```
showClass("GPCAvarest2")
```

GPCA_iteration *This function makes an iteration of PCA-Gaussianization process*

Description

This function makes an iteration of PCA-Gaussianization process

Usage

```
GPCA_iteration(x_prev, extremes = TRUE)
```

Arguments

`x_prev` previous set of random variable `x`
`extremes` see `normalizeGaussian_severalstations`

Value

A GPCA_iteration S3 object which contains the following objects:

`x_prev` Previous set of random variable, `x_prev` input variable

`x_gauss_prev` Marginal Gaussianization of `x_prev` obtained through `normalizeGaussian_severalstations`

`B_prev` rotation matrix (i. e. eigenvector matrix of the covariance matrix of `x_gauss_prev`)

`x_next` results obtained by multiplying `B_prev` by `x_gauss_prev` (see equation 1 of the reference)

Note

This function is based on equation (1) of "PCA Gaussianization for One-Class Remote Sensing Image" by V. Laparra et al., www.uv.es/lapeva/papers/SPIE09_one_class.pdf and <http://dx.doi.org/doi/10.1117/12.834011>

Author(s)

Emanuele Cordano

See Also

GPCA, GPCA_iteration, inv_GPCA_iteration, inv_GPCA

Examples

```
library(RMAWGEN)
set.seed(1222)
N <- 20
x <- rexp(N)
y <- x+rnorm(N)
df <- data.frame(x=x,y=y)

GPCA <- GPCA_iteration(df, extremes=TRUE)

x <- rnorm(N)
y <- x+rnorm(N)
dfn <- data.frame(x=x,y=y)

GPCAn <- GPCA_iteration(dfn, extremes=TRUE)
```

inv_GPCA

This function makes an inverse Gaussianization procedure based on PCA iteration (see inv_GPCA_iteration

Description

This function makes an inverse Gaussianization procedure based on PCA iteration (see inv_GPCA_iteration

Usage

```
inv_GPCA(x = NULL, GPCA_param, type = 3, extremes = TRUE)
```

Arguments

x	gaussian random variable to transform
GPCA_param	GPCA-class S3 object returned by the function GPCA
extremes	see normalizeGaussian_severalstations
type	see normalizeGaussian_severalstations

Value

the non-Gaussian random variable

Note

This function re-iterates the inverse of equation (1) of "PCA Gaussianization for One-Class Remote Sensing Image" by V. Laparra et al., <http://dx.doi.org/doi/10.1117/12.834011>

Author(s)

Emanuele Cordano

See Also

GPCA, GPCA_iteration, inv_GPCA_iteration, inv_GPCA

Examples

```

library(RMAWGEN)
set.seed(1222)
nIterations <- 30
N <- 20
x <- rexp(N)
y <- x+rnorm(N)
df <- data.frame(x=x,y=y)

GPCA <- GPCA(df,n=nIterations,extremes=TRUE)

x <- rnorm(N)
y <- x+rnorm(N)
dfn <- data.frame(x=x,y=y)

GPCAn <- GPCA(dfn,n=nIterations,extremes=TRUE)

df_out <- inv_GPCA(GPCA_param=GPCA,extremes=TRUE)
dfn_out <- inv_GPCA(GPCA_param=GPCAn,extremes=TRUE)

```

`inv_GPCA_iteration` *This function makes an inverse iteration of PCA-Gaussianization process*

Description

This function makes an inverse iteration of PCA-Gaussianization process

Usage

```

inv_GPCA_iteration(x = GPCA_iter_param$x_next, GPCA_iter_param, type = 3,
  extremes = TRUE)

```

Arguments

<code>x</code>	matrix of gaussian random variale to transform
<code>GPCA_iter_param</code>	GPCAiteration S3 object returned by the function <code>GPCA_iteration</code> corresponding the related direct iteration
<code>extremes</code>	see <code>normalizeGaussian_severalstations</code>
<code>type</code>	see <code>normalizeGaussian_severalstations</code>

Value

the non-Gaussian random variable

Note

This function is based on the inverse of the equation (1) of "PCA Gaussianization for One-Class Remote Sensing Image" by V. Laparra et al., <http://dx.doi.org/doi/10.1117/12.834011>

See Also

GPCA, GPCA_iteration, inv_GPCA_iteration, inv_GPCA, GPCA-class for 'GPCA' S3 class

Examples

```
library(RMAWGEN)
set.seed(1222)
N <- 20
x <- rexp(N)
y <- x+rnorm(N)
df <- data.frame(x=x,y=y)

GPCA <- GPCA_iteration(df, extremes=TRUE)

x <- rnorm(N)
y <- x+rnorm(N)
dfn <- data.frame(x=x,y=y)

GPCAn <- GPCA_iteration(dfn, extremes=TRUE)

df_out <- inv_GPCA_iteration(GPCA_iter_param=GPCA, extremes=TRUE)
dfn_out <- inv_GPCA_iteration(GPCA_iter_param=GPCAn, extremes=TRUE)
```

`is.monthly.climate` *Verifies if 'climate' represents the monthly climatology in one year, i.e 'climate' is monthly.climate type matrix whose rows represent months and each column represents a station. It is also used in setComprehensiveTemperatureGeneratorParameters.*

Description

Verifies if 'climate' represents the monthly climatology in one year, i.e 'climate' is monthly.climate type matrix whose rows represent months and each column represents a station. It is also used in setComprehensiveTemperatureGeneratorParameters.

Usage

```
is.monthly.climate(climate, nstation = 3, nmonth = 12, verbose = TRUE)
```

Arguments

<code>climate</code>	matrix containing the 'monthly climatology' data
<code>nstation</code>	number of variable measurement stations (columns of the matrix 'climate')
<code>nmonth</code>	number of months in one year (it can be different if climate is represented by seasonal averages or others), Default is 12 (recommended). (it can be different if climate is represented by seasonal averages, in this case 4)
<code>verbose</code>	Prints output and warning messages only if is TRUE.

Value

A logical variable if the matrix 'climate' is monthly.climate type

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

`setComprehensiveTemperatureGeneratorParameters`

`NewVAReventRealization`

Generates a new realization of a VAR model

Description

Generates a new realization of a VAR model

Usage

```
NewVAReventRealization(var, xprev, noise, exogen = NULL, B = NULL)
```

Arguments

<code>var</code>	A VAR model represented by a <code>varest</code> object as returned by <code>getVARmodel</code> or <code>VAR</code>
<code>xprev</code>	previous status of the random variable
<code>noise</code>	uncorrelated or white noise (residual). Default is <code>rnorm(length(xprev))</code> (or <code>rnorm(ncol(B))</code>)
<code>exogen</code>	vector containing the values of the "exogen" variables (predictor) for the generation
<code>B</code>	matrix of coefficients for the vectorial white-noise component

Value

a vector of values

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

forecastEV,forecastResidual

 newVARmultieventRealization

Generates several realizations of a VAR model

Description

Generates several realizations of a VAR model

Usage

```
newVARmultieventRealization(var, xprev = rnorm(var@VAR$K * var@VAR$p),
  exogen = NULL, nrealization = 10, B = t(chol(cov(residuals(var)))),
  extremes = TRUE, type = 3, noise = NULL)
```

Arguments

var	A VAR model represented by a varest2 object as returned by getVARmodel
xprev	previous status of the random variable
exogen	matrix containing the values of the "exogen" variables (predictor) for the generation
nrealization	number of realization (e.g. days to simulate). If exogen is not NULL and it is a matrix, it must be lower or equal to the number of rows of exogen
B	matrix of coefficients for the vector white-noise component
extremes, type	see inv_GPCA
noise	stochastic noise to add for variable generation. Default is NULL and it is automatically randomly generated according to matrix B. If the VAR model (var argument) does not fit well the residuals (e.g. non-normality, non-serialty or heteroskedasticity) and the white noise is manually inserted, in this case argument B is not taken into account.

Value

a matrix of values

Author(s)

Emanuele Cordano, Emanuele Eccel

normality_test normality.test *method for varest2 object*

Description

normality.test *method for varest2 object*

Usage

```
normality_test(object, ...)
```

Arguments

object a varest2 object
 ... passed arguments

See Also

normality.test

normalizeGaussian *Converts a random variable x extracted by a population represented by the sample data or sample to a normally-distributed variable with assigned mean and standard deviation or vice versa in case inverse is TRUE*

Description

Converts a random variable x extracted by a population represented by the sample data or sample to a normally-distributed variable with assigned mean and standard deviation or vice versa in case inverse is TRUE

Usage

```
normalizeGaussian(x = 0, data = x, cpf = NULL, mean = 0, sd = 1,
  inverse = FALSE, step = NULL, prec = 10^-4, type = 3,
  extremes = TRUE, sample = NULL)
```

Arguments

x value or vector of values to be converted
 data a sample of data on which a non-parametric probability distribution is estimated
 cpf cumulative probability distribution. If NULL (default) is calculated as `ecdf(data)`
 mean mean (expected value) of the normalized random variable. Default is 0.

sd	standard deviation of the normalized random variable. Default is 1.
inverse	logical value. If TRUE the function works inversely (the opposite way). Default is FALSE.
step	vector of values in which step discontinuities of the cumulative probability function occur. Default is NULL
prec	amplitude of the neighbourhood of the step discontinuities where cumulative probability function is treated as non-continuous.
type	see <code>quantile</code>
extremes	logical variable. If TRUE (default) the probability or frequency is multiplied by $\frac{N}{N + 1}$ where N is the length of data
sample	a character string or NULL containing sample or probability distribution information. Default is NULL

Value

the normalized variable or its inverse

Note

This function makes a Marginal Gaussianization. See the R code for further details

Author(s)

Emanuele Cordano, Emanuele Eccel

```
normalizeGaussian_prec
```

Converts precipitation values to "Gaussinized" normally-distributed values taking into account the probability of no precipitation occurrences. values or vice versa in case inverse is TRUE

Description

Converts precipitation values to "Gaussinized" normally-distributed values taking into account the probability of no precipitation occurrences. values or vice versa in case inverse is TRUE

Usage

```
normalizeGaussian_prec(x = 0, data = x, cpf = NULL, mean = 0, sd = 1,
  inverse = FALSE, type = 3, extremes = TRUE, sample = NULL,
  qnull = 0, valmin = 1)
```

Arguments

<code>x</code>	value or vector of values to be converted
<code>data</code>	a sample of data on which a non-parametric probability distribution is estimated
<code>cpf</code>	cumulative probability distribution. If <code>NULL</code> (default) is calculated as <code>ecdf(data)</code>
<code>mean</code>	mean (expected value) of the normalized random variable. Default is 0.
<code>sd</code>	standard deviation of the normalized random variable. Default is 1.
<code>inverse</code>	logical value. If <code>TRUE</code> the function works inversely (the opposite way). Default is <code>FALSE</code> .
<code>qnull</code>	probability of no precipitation occurrence
<code>valmin</code>	minimum value of precipitation to consider a wet day
<code>type</code>	see <code>quantile</code>
<code>extremes</code>	logical variable. If <code>TRUE</code> (default) the probability or frequency is multiplied by

$$\frac{N}{N+1}$$

where N is the length of `data`

<code>sample</code>	a character string or <code>NULL</code> containing sample or probability distribution information. Default is <code>NULL</code>
---------------------	---

Value

the normalized variable or its inverse

Note

In the version 1.2.5 of **RMAWGEN** This function is deprecated and not used.

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

`normalizeGaussian`

Examples

```
library(RMAWGEN)
NDATA <- 1000
occurrence <- as.logical(runif(NDATA)>0.5)
prec <- rexp(NDATA, rate=1/3)
prec[!occurrence] <- 0
valmin <- 0.5 #0.01
x <- normalizeGaussian_prec(x=prec, valmin=valmin)
prec2 <- normalizeGaussian_prec(x=x, data=prec, valmin=valmin, inverse=TRUE)
qqplot(prec, prec2)
```



```

occurence3 <- as.logical(runif(NDATA)>0.5)
prec3 <- rexp(NDATA,rate=1/3)
prec3[!occurence3] <- 0
x3 <- normalizeGaussian_prec(x=prec3, valmin=valmin)

qqplot(x, x3)
abline(0,1)

```

```
normalizeGaussian_severalstations
```

Converts several samples x random variable extracted by populations represented by the columns of data respectively or sample to a normally-distributed samples with assigned mean and standard deviation or vice versa in case `inverse` is TRUE

Description

Converts several samples x random variable extracted by populations represented by the columns of data respectively or sample to a normally-distributed samples with assigned mean and standard deviation or vice versa in case `inverse` is TRUE

Usage

```
normalizeGaussian_severalstations(x, data = x, cpf = NULL, mean = 0,
  sd = 1, inverse = FALSE, step = NULL, prec = 10^-4, type = 3,
  extremes = TRUE, sample = NULL, origin_x = NULL, origin_data = NULL)
```

Arguments

<code>x</code>	value to be converted
<code>data</code>	a sample of data on which a non-parametric probability distribution is estimated
<code>cpf</code>	cumulative probability distribution. If NULL (default) is calculated as <code>ecdf(data)</code>
<code>mean</code>	mean (expected value) of the normalized random variable. Default is 0.
<code>sd</code>	standard deviation of the normalized random variable. Default is 1.
<code>inverse</code>	logical value. If TRUE the function works inversely (the opposite way). Default is FALSE.
<code>step</code>	vector of values in which step discontinuities of the cumulative probability function occur. Default is NULL
<code>prec</code>	amplitude of the neighbourhood of the step discontinuities where cumulative probability function is treated as non-continuous.
<code>type</code>	see <code>quantile</code>
<code>extremes</code>	logical variable. If TRUE (default) the probability or frequency is multiplied by

$$\frac{N}{N+1}$$

where N is the length of `data`

sample information on how to sample `x` and `data`. Default is `NULL`, this means that the values of each column of `x` and `data` belong to the same sample. If `x` and `data` are sampled for each month separately, it is set to `monthly`.

origin_x date corresponding to the first row of `x`

origin_data date corresponding to the first row of `data`

Value

a matrix with the normalized variable or its inverse

Note

It applies `normalizeGaussian` for each column of `x` and `data`. See the R code for further details

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

`normalizeGaussian`

Examples

```
library(RMAWGEN)
N <- 30
x <- rexp(N)
y <- x+rnorm(N)
df <- data.frame(x=x,y=y)

dfg <- normalizeGaussian_severalstations(df,data=df,extremes=TRUE,inverse=FALSE)

dfi <- normalizeGaussian_severalstations(dfg,data=df,extremes=TRUE,inverse=TRUE)
```

normalizeGaussian_severalstations_prec

DEPRECATED Converts several samples x random variable (daily precipitation values) extracted by populations represented by the columns of data respectively or sample to a normally-distributed samples with assigned mean and standard deviation or vice versa in case `inverse` is `TRUE` using the function `normalizeGaussian_prec`

Description

DEPRECATED Converts several samples x random variable (daily precipitation values) extracted by populations represented by the columns of `data` respectively or `sample` to a normally-distributed samples with assigned mean and standard deviation or vice versa in case `inverse` is TRUE using the function `normalizeGaussian_prec`

Usage

```
normalizeGaussian_severalstations_prec(x, data = x, cpf = NULL, mean = 0,
  sd = 1, inverse = FALSE, qnull = NULL, valmin = 0.5, type = 3,
  extremes = TRUE, sample = NULL, origin_x = NULL, origin_data = NULL)
```

Arguments

<code>x</code>	value to be converted
<code>data</code>	a sample of data on which a non-parametric probability distribution is estimated
<code>cpf</code>	cumulative probability distribution. If NULL (default) is calculated as <code>ecdf(data)</code>
<code>mean</code>	mean (expected value) of the normalized random variable. Default is 0.
<code>sd</code>	standard deviation of the normalized random variable. Default is 1.
<code>inverse</code>	logical value. If TRUE the function works inversely (the opposite way). Default is FALSE.
<code>qnull</code>	probability of no precipitation occurrence. (It can be a matrix in case <code>sample="monthly"</code>)
<code>valmin</code>	minimum value of precipitation to consider a wet day
<code>type</code>	see <code>quantile</code>
<code>extremes</code>	logical variable. If TRUE (default) the probability or frequency is multiplied by

$$\frac{N}{N+1}$$

where N is the length of `data`

<code>sample</code>	information about sample or probability distribution. Default is NULL
<code>origin_x</code>	date corresponding to the first row of <code>x</code>
<code>origin_data</code>	date corresponding to the first row of <code>data</code>

Value

a matrix or a data.frame with the normalized variable or its inverse

Note

In the version 1.2.5 of **RMAWGEN** This function is deprecated and not used.

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

normalizeGaussian_prec

plotDailyClimate *Plots daily climatology through one year*

Description

Plots daily climatology through one year

Usage

```
plotDailyClimate(data, title = "Daily_Averaged_Temperature_in_one_year",
  origin = "1961-1-1", when = "1979-1-1", ylab = "Temperature [degC]",
  xlab = "Time [days]", nday = 365, bicolor = FALSE, col = "black",
  lwd = 1)
```

Arguments

data	matrix whose columns contain daily-averaged climatic series of variables (e.g. maximum or minimum daily averaged temperature obtained by spline interpolation of monthly climatology)
origin	origin date corresponding to the first row of data
when	start day for daily climatology plot
title, xlab, ylab, col, lwd	see plot.default
nday	number of days in one year. Default is 365.
bicolor	logical variable. If TRUE and data represents climatologies of minimum and maximum daily temperature, the lines are plotted with blue and red colors respectively.

Value

a matrix containing the plotted variables

Author(s)

Emanuele Cordano, Emanuele Eccel

plot_sample

It makes a plot by sampling (e.g. monthly) the variables x and y

Description

It makes a plot by sampling (e.g. monthly) the variables x and y

Usage

```
plot_sample(x,
  y = normalizeGaussian_severalstations(x = as.data.frame(x),
    data = as.data.frame(data), origin_x = origin_x, origin_data = origin_data,
    sample = sample, step = step, prec = prec)[, 1],
  xlim = range(x, na.rm = TRUE),
  legend_position = "topleft",
  ylim = range(y, na.rm = TRUE), pch = 1, col = 1,
  col_max = 0.9, col_min = 0.1, origin, sample = NULL,
  xhist = hist(x, breaks = breaks, plot = FALSE),
  yhist = hist(y, breaks = breaks, plot = FALSE),
  axes = FALSE, step = NULL, prec = 1e-04, breaks = 50,
  origin_x = origin, origin_data = origin, data = x,
  xlab = "", ylab = "", color = FALSE, gray = TRUE,
  sort = FALSE, valmin_x = valmin, valmin_y = valmin,
  valmin = -9999, abline = c(0, 1), ...)
```

Arguments

x	vector of input data
y	vector of second input data. Default is <code>normalizeGaussian_severalstations(x=as.data.frame(x), data=as.data.frame(data), origin_x=origin_x, origin_data=origin_data, sample=sample, step=step, prec=prec)[, 1]</code>
xlim,ylim,xlab,ylab	see <code>plot.default</code> (Graphic)
legend_position	legend position. Default is "topleft". See legend.
pch	integer single or multi values for pch (see <code>plot.default</code>). Default is 1.
col	integer single or multi values for col (see <code>plot.default</code>). Default is 1.
col_max	maximum value for color scale to apply to <code>rainbow</code> or <code>rainbow</code> . Utilized if col is not a vector and both <code>gray</code> or <code>color</code> are TRUE. Default is 0.9 .
col_min	minimum value for color scale to apply to <code>rainbow</code> or <code>rainbow</code> . Utilized if col is not a vector and both <code>gray</code> or <code>color</code> are TRUE. Default is 0.1 .
origin	date of the first row of x. See <code>normalizeGaussian_severalstations</code> .
sample	string character containg informatio how to sample x and y. Default is NULL. If NULL no sampling is done.see <code>normalizeGaussian_severalstations</code> . Only NULL or "monthly" options are implemented.

xhist	frequency histogram for x. Default is <code>hist(x,breaks=breaks,plot=FALSE)</code> . If it is NULL, no marginal histograms appear.
yhist	frequency histogram for y. Default is <code>hist(y,breaks=breaks,plot=FALSE)</code> . If it is NULL, no marginal histograms appear. = <code>hist(y,breaks=breaks,plot=FALSE)</code> ,
axes	see <code>barplot</code>
step,prec	see <code>normalizeGaussian_severalstations</code>
breaks	see <code>hist</code>
origin_x	see <code>normalizeGaussian_severalstations</code> . Default value is set equal to origin.
origin_data	<code>normalizeGaussian_severalstations</code> . Default value is set equal to origin.
data	<code>normalizeGaussian_severalstations</code> . Default value is set equal to x.
color	logical value. If TRUE and if <code>col</code> is unspecified, a color scale is applied according to <code>col_min</code> and <code>col_max</code> (see <code>rainbow</code>). Default is FALSE.
gray	logical value. If TRUE and if <code>col</code> is unspecified, a color scale is applied according to <code>col_min</code> and <code>col_max</code> (see <code>gray</code>). Default is TRUE.
sort	logical value. If TRUE, x and y are sorted and a Q-Q plot is presented. Default is FALSE.
valmin_x	numerical threshold value over which the variable x is plotted. It is enabled only if <code>sort</code> is set TRUE.
valmin_y	numerical threshold value over which the variable y is plotted. It is enabled only if <code>sort</code> is set TRUE.
valmin	numerical threshold value for <code>valmin_y</code> and <code>valmin_x</code> if there are not specified.
abline	arguments for <code>abline</code> function. Default is <code>c(0,1)</code> . If it is NULL, <code>abline</code> is disabled and not called.
...	see graphical parametes on <code>plot.default</code>

Value

0 in case of success

Note

It makes a plot between x and y and shows their respective probability histograms. If y is missing, it is automatically calculated as one-dimensional Gaussianization of x through the function `normalizeGaussian_severalstations`.

See Also

`plot.default`, `extractmonths`, see `normalizeGaussian_severalstations`

Examples

```

library(RMAWGEN)
data(trentino)
plot_sample(x=TEMPERATURE_MIN$T0090, sample="monthly",
  origin="1958-1-1", axes=FALSE, xlab="Tn [ degC]",
  ylab="x")

set.seed(123456)
z <- rexp(10000, rate=0.5)
x <- normalizeGaussian(x=z, data=z)
plot_sample(x=z, xlab="z", ylab="x")

```

```
PrecipitationEndDay
```

Gets the last day in a precipitation time series, expressed in decimal julian days since 1970-1-1 00:00 UTC

Description

Gets the last day in a precipitation time series, expressed in decimal julian days since 1970-1-1 00:00 UTC

Usage

```
PrecipitationEndDay(name, station_names, end_day)
```

Arguments

name	character ID of the station
station_names	vector containing the IDs (characters) of the considered meteorological stations. An example is STATION_NAMES defined in trentino.
end_day	vector containing the measurement end day. An example is TEMPERATURE_MEASUREMENT_END_DAY defined in trentino.

Value

the precipitation measurement end day given the vectors of station IDs and the precipitation measurement end days

Author(s)

Emanuele Cordano, Emanuele Eccel

Examples

```

data(trentino)
PrecipitationEndDay("T0099", station_names=STATION_NAMES, end_day=PRECIPITATION_MEASUREMENT_EN

```

```
PrecipitationStartDay
```

Gets the first day in a precipitation time series, expressed in decimal julian days since 1970-1-1 00:00 UTC

Description

Gets the first day in a precipitation time series, expressed in decimal julian days since 1970-1-1 00:00 UTC

Usage

```
PrecipitationStartDay(name, station_names, start_day)
```

Arguments

`name` character ID of the station

`station_names`

vector containing the IDs (characters) of the considered meteorological stations. An example is `STATION_NAMES` defined in the `trentino` dataset.

`start_day`

vector containing the precipitation measurement start day. An example is `TEMPERATURE_MEASUREMENT_START_DAY` defined in the `trentino` dataset.

Value

the precipitation measurement start day given the vectors of station IDs and the respective precipitation measurement start days

Author(s)

Emanuele Cordano

Examples

```
data(trentino)
PrecipitationStartDay("T0099",
  station_names=STATION_NAMES,
  start_day=PRECIPITATION_MEASUREMENT_START_DAY)
```

```
print.GPCA          print S3 method for GPCA or GPCA_iteration object
```

Description

print *S3 method for* GPCA *or* GPCA_iteration *object*

Usage

```
## S3 method for class 'GPCA'
print(x, rmin = 1, rmax = 4, cmin = rmin, cmax = rmax,
      ...)

## S3 method for class 'GPCAiteration'
print(x, rmin = 1, rmax = 4, cmin = rmin,
      cmax = rmax, ...)
```

Arguments

```
x          a GPCA or GPCAiteration object
rmin, rmax, cmin, cmax
            maximum and minimum rows and columns to be printed
...        passed arguments
```

See Also

```
GPCA, GPCA_iteration
GPCA_iteration
```

```
qqplot.lagged          This function creates a Q-Q plot of the lag-lag moving cumulative
                        addition of the values in the samples x, y, z
```

Description

This function creates a Q-Q plot of the lag-lag moving cumulative addition of the values in the samples x, y, z

Usage

```
qqplot.lagged(x = rnorm(1000), y = rnorm(1000), z = NULL,
              when = 1:length(x), lag = 1, pch = 1, ...)
```

Arguments

<code>x, y</code>	samples. If <code>x</code> is a data frame, <code>y</code> and <code>z</code> can be omitted.
<code>z</code>	further samples organized as a list
<code>when</code>	(integer) indices of <code>x</code> and <code>y</code> on which the Q-Q plot is made.
<code>lag</code>	lag (current index included) on whose value the addition is made.
<code>pch</code>	a vector of plotting characters or symbols: see <code>points</code>
<code>...</code>	further arguments for <code>qqplot</code>

Value

the Q-Q plot

See Also

`qqplot`

`qqplotprecWGEN` *Makes a qqplot of measured and simulated data for several stations.*

Description

Makes a qqplot of measured and simulated data for several stations.

Usage

```
qqplotprecWGEN(measured, simulated, xlab = "simulated[mm]",
  ylab = "measured[mm]", title = "daily precipitation", station = NULL,
  diff = FALSE, quantile = 0)
```

Arguments

<code>measured</code>	matrix containing measured data (each station corresponds to a column)
<code>simulated</code>	matrix containing respective generated data (each station corresponds to a column)
<code>xlab, ylab</code>	see <code>plot.default, qqplotWGEN</code>
<code>title</code>	title
<code>station</code>	character vector containing IDs of analyzed stations. If <code>NULL</code> (default) all stations (columns of <code>simulated</code> and <code>measured</code>) are considered
<code>diff, quantile</code>	see <code>qqplotWGEN</code>

Value

0 in case of success

Note

It uses `qqplotWGEN` and makes a figure for each pair of columns from measured and simulated. See the R code for further details.

Author(s)

Emanuele Cordano, Emanuele Eccel

```
qqplotprecWGEN_seasonal
```

Makes four seasonal qqplots (winter, spring, summer and autumn) of measured and simulated data for several stations.

Description

Makes four seasonal qqplots (winter, spring, summer and autumn) of measured and simulated data for several stations.

Usage

```
qqplotprecWGEN_seasonal(measured, simulated, origin = "1961-1-1",
  xlab = "simulated[mm]", ylab = "measured[mm]",
  title = "daily_precipitation", directorypdf, station = names(simulated))
```

Arguments

<code>measured</code>	matrix containing measured data (each station corresponds to a column)
<code>simulated</code>	matrix containing respective generated data (each station corresponds to a column)
<code>xlab, ylab</code>	see <code>plot.default, qqplotWGEN</code>
<code>title</code>	title
<code>station</code>	character vector containing IDs of analyzed stations. If <code>NULL</code> (default) all stations (columns of <code>simulated</code> and <code>measured</code>) are considered
<code>directorypdf</code>	name of the directory (path included) where to save the outputs
<code>origin</code>	first day of data, see <code>extractmonths</code> for format and other information

Value

0 in case of success

Note

Uses `qqplotprecWGEN` for each season of collected data and saves the output on pdf files. See the R code for further details.

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

qqplotprecWGEN,extractmonths

qqplotTnTxWGEN *Makes a qqplot of measured and simulated data for several stations.*

Description

Makes a qqplot of measured and simulated data for several stations.

Usage

```
qqplotTnTxWGEN(measured, simulated, xlab = "simulated[degC]",
  ylab = "measured[degC]", titles = c("Q-Qplot_An._Tx", "Q-Qplot_An._Tn"),
  station = NULL, diff = FALSE, quantile = 0)
```

Arguments

measured	matrix containing measured data (each station corresponds to a column)
simulated	matrix containing respective generated data (each station corresponds to a column)
xlab,ylab	see plot.default,qqplotWGEN
titles	titles that will be added to main argument of plot.default
station	character vector containing IDs of analyzed station. If NULL (default) all station (columns of simulated and measured) are considered
diff,quantile	see qqplotWGEN

Value

0 in case of success

Note

It uses qqplotWGEN and makes a figure for each pair of columns from measured and simulated. See the R code for further details.

Author(s)

Emanuele Cordano, Emanuele Eccel

```
qqplotTnTxWGEN_seasonal
```

Makes four seasonal qqplots (winter, spring, summer and autumn) of measured and simulated data for several stations.

Description

Makes four seasonal qqplots (winter, spring, summer and autumn) of measured and simulated data for several stations.

Usage

```
qqplotTnTxWGEN_seasonal(measured, simulated, origin = "1961-1-1",
  xlab = "simulated[degC]", ylab = "measured[degC]",
  titles = c("Q-Qplot_An._Tx", "Q-Qplot_An._Tn"), directorypdf,
  station = NULL)
```

Arguments

measured	matrix containing measured data (each station corresponds to a column)
simulated	matrix containing respective generated data (each station corresponds to a column)
xlab, ylab	see <code>plot.default, qqplotWGEN</code>
titles	titles that will be added
station	character vector containing IDs of analyzed station. If <code>NULL</code> (default) all station (columns of <code>simulated</code> and <code>measured</code>) are considered
directorypdf	name of the directory (path included) where to save the outputs
origin	first day of data, see <code>extractmonths</code> for format and other information

Value

0 in case of success

Note

Uses `qqplotTnTxWGEN` for each seasons of collected data and saves the output on pdf files. See the R code for further details.

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

`qqplotTnTxWGEN`, `extractmonths`

qqplotWGEN *Makes a qqplot and Wilcoxon test between the two columns of val*

Description

Makes a qqplot and Wilcoxon test between the two columns of `val`

Usage

```
qqplotWGEN(val, xlab = "simulated", ylab = "measured", main = "title",
           ylim = c(min(val), max(val)), xlim = c(min(val), max(val)),
           diff = FALSE, quantile = 0)
```

Arguments

`val` a matrix with two columns containing the two samples to be compared

`xlab, ylab, main` see `plot.default`

`xlim, ylim` see `plot.default`

`diff` logical variable, if TRUE the function is applied to `diff(val)` instead of `val`.
See `diff`

`quantile` quantile value on which data samples in `val` are considered. Default is 0.

Value

Wilcoxon test between the two columns of 'val'

Author(s)

Emanuele Cordano, Emanuele Eccel

qqplot_RMAWGEN_Tx *It makes the Q-Q plots observed vs generated time series of daily maximum, minimum temperature and daily thermal range for a list of collected stochastic generations*

Description

It makes the Q-Q plots observed vs generated time series of daily maximum, minimum temperature and daily thermal range for a list of collected stochastic generations

Usage

```
qqplot_RMAWGEN_Tx(Tx_mes, Tx_gen, Tn_gen, Tn_mes, Tx_spline = NULL,
  Tn_spline = NULL, xlab = "observed", ylab = "simulated",
  when = 1:nrow(Tx_mes), main = names(Tx_gen), station, pdf = NULL,
  xlim = range(Tx_mes), ylim = xlim, cex = 0.4, cex.main = 1,
  cex.lab = 1, cex.axis = 1)
```

```
qqplot_RMAWGEN_Tn(Tx_mes, Tx_gen, Tn_gen, Tn_mes, Tx_spline = NULL,
  Tn_spline = NULL, xlab = "observed", ylab = "simulated",
  when = 1:nrow(Tn_mes), main = names(Tn_gen), station, pdf = NULL,
  xlim = range(Tn_mes), ylim = xlim, cex = 0.4, cex.main = 1,
  cex.lab = 1, cex.axis = 1)
```

```
qqplot_RMAWGEN_deltaT(Tx_mes, Tx_gen, Tn_gen, Tn_mes, xlab = "observed",
  ylab = "simulated", when = 1:nrow(Tx_mes), main = names(Tx_gen),
  station, pdf = NULL, xlim = range(Tx_mes - Tn_mes), ylim = xlim,
  cex = 0.4, cex.main = 1, cex.lab = 1, cex.axis = 1)
```

```
qqplot_RMAWGEN_prec(prec_mes, prec_gen, xlab = "observed",
  ylab = "simulated", when = 1:nrow(prec_mes), main = names(prec_gen),
  station, pdf = NULL, xlim = range(prec_mes), ylim = xlim, cex = 0.4,
  cex.main = 1, cex.lab = 1, cex.axis = 1, lag = 1)
```

Arguments

<code>Tx_mes</code>	data frame containing measured daily maximum temperature
<code>Tn_mes</code>	data frame containing measured daily minimum temperature
<code>prec_mes</code>	data frame containing measured daily precipitation (in millimeters)
<code>Tx_spline</code>	data frame containing spline-interpolated daily maximum temperature. Default is <code>NULL</code> and not considered for Q-Q plot.
<code>Tn_spline</code>	data frame containing spline-interpolated daily minimum temperature Default is <code>NULL</code> and not considered for Q-Q plot.
<code>Tx_gen</code>	data frame containing generated daily maximum temperature
<code>Tn_gen</code>	data frame containing generated daily minimum temperature
<code>prec_gen</code>	data frame containing generated daily precipitation (in millimeters)
<code>when</code>	day indices on which the data frame are extracted for Q-Q plot. Default is <code>1:nrow(Tn_mes)</code> (in <code>qqplot_RMAWGEN_Tn</code>) or <code>1:nrow(Tx_mes)</code> (otherwise)
<code>xlab, ylab</code>	lables of x and y axes. See <code>qqplot</code> .
<code>station</code>	identification name (ID) of the station used for the Q-Q plot
<code>main</code>	main titles for each plot. Default is <code>names(Tn_gen)</code> (in <code>qqplot_RMAWGEN_Tn</code>) or <code>names(Tx_gen)</code> (otherwise)
<code>pdf</code>	name of pdf file if output is written in a pdf file

`xlim` see `qqplot`. Default is `range(Tn_mes)` (in `qqplot_RMAWGEN_Tn`) or `range(Tx_mes)` (in `qqplot_RMAWGEN_Tx`).or `range(Tx_mes-Tn_mes)` (in `qqplot_RMAWGEN_deltaT`)
`ylim, cex, cex.main, cex.lab, cex.axis`
 see `qqplot` and `plot`
`lag` lag (current index included) on whose value the precipitation addition is made. See `qqplot.lagged`.

Note

`Tx_gen, Tn_gen` and `main` must have an even number of elements.

Author(s)

Emanuele Cordano

`removeNAs`

Replaces each entry of the rows containing NA values with NA

Description

Replaces each entry of the rows containing NA values with NA

Usage

`removeNAs(data)`

Arguments

`data` a matrix

Value

the matrix `data` with the modified rows of NA values

Note

In `getVARmodel`, when using `VAR` or `VARselect`, all NAs will be removed

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

`getVARmodel`

rescaling_monthly *This function adjusts the monthly mean to a daily weather dataset (e. g. spline-interpolated temperature)*

Description

This function adjusts the monthly mean to a daily weather dataset (e. g. spline-interpolated temperature)

Usage

```
rescaling_monthly(data, val, origin = "1961-1-1")
```

Arguments

data	data frame of wheather variables)
val	monthly means returned by getMonthlyMean
origin	character string containing the gregorian date of the first day of data

Value

A data frame with data of data rescaled with val for each month

Note

It uses months and julian

Author(s)

Emanuele Cordano

See Also

extractdays

residuals.varest2 *residuals S3 method for varest2 object*

Description

residuals S3 method for varest2 object

Usage

```
## S3 method for class 'varest2'  
residuals(object, squared = FALSE, ...)
```

Arguments

object	a <code>blockmatrix</code> object
squared	logical value. Default is <code>FALSE</code> . If <code>TRUE</code> the method returns the squared residuals.
...	passed arguments

Value

residuals of `object` as a data frame. In case `squared=TRUE`, the squared residuals are returned, otherwise simple residuals are returned. The squared residuals can be useful in case of ARCH analysis.

Author(s)

Emanuele Cordano

`serial_test` `serial.test` *function for varest2 object*

Description

`serial.test` function for `varest2` object

Usage

```
serial_test(object, ...)
```

Arguments

object	a <code>varest2</code> object
...	passed arguments

See Also

`serial.test`

```
setComprehensiveTemperatureGeneratorParameters
```

Computes climatic and correlation information useful for creating an auto-regressive random generation of maximum and minimum daily temperature. This function is called by ComprehensiveTemperatureGenerator.

Description

Computes climatic and correlation information useful for creating an auto-regressive random generation of maximum and minimum daily temperature. This function is called by ComprehensiveTemperatureGenerator.

Usage

```
setComprehensiveTemperatureGeneratorParameters(station, Tx_all, Tn_all,
  mean_climate_Tn = NULL, mean_climate_Tx = NULL, Tx_spline = NULL,
  Tn_spline = NULL, year_max = 1990, year_min = 1961, leap = TRUE,
  nmonth = 12, verbose = FALSE, cpf = NULL, normalize = TRUE,
  sample = NULL, option = 2, yearly = FALSE)
```

Arguments

<code>station</code>	character vector of the IDs of the considered meteorological stations
<code>Tx_all</code>	data frame containing daily maximum temperature of all meteorological station. See <code>TEMPERATURE_MAX</code> for formatting.
<code>Tn_all</code>	data frame containing daily minimum temperature of all meteorological station. See <code>TEMPERATURE_MIN</code> for formatting.
<code>mean_climate_Tn</code>	a matrix containing monthly mean minimum daily temperature for the considered station or an object as returned by <code>getMonthlyMean</code> . If <code>NULL</code> , it is calculated. See input of <code>is.monthly.climate</code>
<code>mean_climate_Tx</code>	a matrix containing monthly mean maximum daily temperature for the considered station or an object as returned by <code>getMonthlyMean</code> . If <code>NULL</code> , it is calculated. See input of <code>is.monthly.climate</code>
<code>Tx_spline</code>	daily timeseries (from the first day of <code>year_min</code> to the last day of <code>year_max</code>) of averaged maximum temperature which can be obtained by a spline interpolation of monthly mean values. Default is <code>NULL</code> and returned as output. See for spline interpolation utilized: <code>splineInterpolateMonthlytoDailyforSeveralYears</code> .
<code>Tn_spline</code>	daily timeseries (from the first day of <code>year_min</code> to the last day of <code>year_max</code>) of averaged minimum temperature which can be obtained by a spline interpolation of monthly mean values. Default is <code>NULL</code> and returned as output. See for spline interpolation utilized: <code>splineInterpolateMonthlytoDailyforSeveralYears</code> .
<code>year_max</code>	start year of the recorded (calibration) period
<code>year_min</code>	end year of the recorded (calibration) period

leap	logical variables. It is TRUE (Default) if leap years are considered
nmonth	number of months in one year. Default is 12.
verbose	logical variable
cpf	see normalizeGaussian_severalstations
normalize	logical variable If TRUE normalizeGaussian_severalstations is used, otherwise it is not. If option is 2, it is always TRUE.
sample	see normalizeGaussian_severalstations
option	integer value. If 1, the generator works with minimum and maximum temperature, if 2 (default) it works with the average value between maximum and minimum temperature and the respective daily thermal range.
yearly	logical value. If TRUE the monthly mean values are calculated for each year from year_min to year_max separately. Default is FALSE.

Value

This function creates and returns the following global variables:

data_original matrix containing normalized and standardized data (i.e. data_original)

data_for_var matrix returned from normalizeGaussian_severalstations by processing data_original if normalize is TRUE, otherwise it is equal to data_original.

Tn_mes matrix containing measured minimum daily temperature in the analyzed time period (Tn_{mes})

Tx_mes matrix containing measured maximum daily temperature in the analyzed time period (Tx_{mes})

Tm_mes matrix calculated as to

$$\frac{Tx_{mes} + Tn_{mes}}{2}$$

DeltaT_mes matrix corresponding to $Tx_{mes} - Tn_{mes}$

monthly_mean_Tn matrix containing monthly means of minimum daily temperature for the considered station. It is calculated according to the input format is.monthly.climate if saveMonthlyClimate is TRUE.

monthly_mean_Tx matrix containing monthly means of maximum daily temperature for the considered station. It is calculated according to the input format is.monthly.climate if saveMonthlyClimate is TRUE.

Tx_spline matrix containing the averaged daily values of maximum temperature obtained by a spline interpolation of the monthly climate monthly_mean_Tx or mean_climate_Tx using splineInterpolateMonthlytoDailyforSeveralYears (Tx_s)

Tn_spline matrix containing the averaged daily values of minimum temperature obtained by a spline interpolation of the monthly climate monthly_mean_Tn or mean_climate_Tn using splineInterpolateMonthlytoDailyforSeveralYears (Tn_s)

SplineAdvTm matrix calculated as $\frac{Tx_s + Tn_s}{2}$

SplineAdvDeltaT, matrix corresponding to $Tx_s - Tn_s$

stdTn vector containing the standard deviation of minimum temperature anomalies $Tn_{mes} - Tn_s$ (σ_{Tn})

stdTx vector containing the standard deviation of maximum temperature anomalies $Tx_{mes} - Tx_s$ (σ_{Tx})

stdTm vector containing the standard deviation of "mean" temperature anomalies $Tm_{mes} - Tm_s$ (σ_{Tm})

Tn_mes_res standard core (standardization) of Tn_{mes} obtained by solving column by column the expression

$$\frac{Tn_{mes} - Tn_s}{\sigma_{Tn}}$$

Tx_mes_res standard core (standardization) of Tx_{mes} obtained by solving column-by-column the expression

$$\frac{Tx_{mes} - Tx_s}{sd_{Tm}}$$

Tm_mes_res standard core (standardization) of Tm_{mes} obtained by solving column-by-column the expression

$$\frac{Tm_{mes} - Tm_s}{sd_{Tm}}$$

DeltaT_mes_res equal to DeltaT_mes

data_original matrix obtained as `cbind(Tx_mes_res, Tn_mes_res)` if `option==1`, or `cbind(Tm_mes_res, DeltaT_mes_res)` if `option==2`

See the R code for further details.

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

`splineInterpolateMonthlytoDailyforSeveralYears`, `ComprehensiveTemperatureGenerator`

`splineInterpolateMonthlytoDaily`

Interpolates monthly data to daily data using spline and preserving monthly mean values

Description

Interpolates monthly data to daily data using spline and preserving monthly mean values

Usage

```
splineInterpolateMonthlytoDaily(nday = 365, val = as.matrix(cbind(1 *
  (0.5:11.5) * nday/12, 2 * (0.5:11.5) * nday/12)), origin = "1961-1-1",
  first_row = 1, last_row = nday, no_spline = FALSE, no_mean = FALSE)
```

Arguments

<code>nday</code>	number of days on which the daily data is requested, e.g. number of days in one year
<code>val</code>	matrix containing monthly mean data
<code>origin</code>	date corresponding to the first row of the returned matrix
<code>first_row</code>	row corresponding the first day of time interval where monthly mean conservation is applied
<code>last_row</code>	corresponding the last day of time interval where monthly mean conservation is applied
<code>no_spline</code>	logical value. If TRUE no spline interpolation is calculated and the daily value corresponds to the monthly average value. Default is FALSE.
<code>no_mean</code>	logical value. Default is FALSE. If TRUE the function output is not rescaled in order to maintain observed mean monthly values.

Value

a matrix or data frame with interpolated daily data

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

`spline`, `splineInterpolateMonthlytoDailyforSeveralYears`

`splineInterpolateMonthlytoDailyforSeveralYears`
*Interpolates monthly data to daily data using
splineInterpolateMonthlytoDaily for several years*

Description

Interpolates monthly data to daily data using `splineInterpolateMonthlytoDaily` for several years

Usage

```
splineInterpolateMonthlytoDailyforSeveralYears(val, start_year = 2010,
  nyear = 1, leap = TRUE, offset = 2, no_spline = FALSE,
  yearly = FALSE)
```

Arguments

<code>val</code>	matrix containing monthly mean data for one year
<code>start_year</code>	first year
<code>nyear</code>	number of years since <code>start_year</code>
<code>leap</code>	logical variable. If TRUE (default) leap years are considered, otherwise they are not
<code>offset</code>	integer values. Default is 2. Number of years considered beyond the extremes in order to avoid edge errors
<code>no_spline</code>	logical value. If TRUE no spline interpolation is calculated and the daily value corresponds to the monthly average value. Default is FALSE.
<code>yearly</code>	logical value. If TRUE the result with mean value per each month per each year. Default is FALSE.

Value

a matrix or data frame with interpolated daily data

Author(s)

Emanuele Cordano, Emanuele Eccel

See Also

`spline`, `splineInterpolateMonthlytoDaily`

`TemperatureEndDay` *Gets the last day in a temperature time series, expressed as decimal julian days since 1970-1-1 00:00 UTC*

Description

Gets the last day in a temperature time series, expressed as decimal julian days since 1970-1-1 00:00 UTC

Usage

```
TemperatureEndDay(name, station_names, end_day)
```

Arguments

<code>name</code>	character ID of the station
<code>station_names</code>	vector containing the IDs (characters) of the considered meteorological stations. An example is <code>STATION_NAMES</code> defined in the <code>trentino</code> dataset.
<code>end_day</code>	vector containing the measurement end day. An example is <code>TEMPERATURE_MEASUREMENT_END_DAY</code> defined in the <code>trentino</code> dataset.

Value

the temperature measurement end day given the vectors of station IDs and the temperature measurement end days

Author(s)

Emanuele Cordano, Emanuele Eccel

Examples

```
data(trentino)
TemperatureEndDay("T0099", station_names=STATION_NAMES, end_day=TEMPERATURE_MEASUREMENT_END_DA
```

```
TemperatureStartDay
```

Gets the first day in a temperature time series, expressed as decimal julian days since 1970-1-1 00:00 UTC

Description

Gets the first day in a temperature time series, expressed as decimal julian days since 1970-1-1 00:00 UTC

Usage

```
TemperatureStartDay(name, station_names, start_day)
```

Arguments

name	character ID of the station
station_names	vector containing the IDs (characters) of the considered meteorological stations. An example is STATION_NAMES defined in the trentino dataset.
start_day	vector containing the temperature measurement start day. Default is TEMPERATURE_MEASUREMENT_S defined in the trentino dataset.

Value

the temperature measurement start day given the vectors of station IDs and the respective temperature measurement start days

Author(s)

Emanuele Cordano, Emanuele Eccel

Examples

```
data(trentino)
TemperatureStartDay("T0099", station_names=STATION_NAMES, start_day=TEMPERATURE_MEASUREMENT_ST
```

`trentino`*Trentino Dataset*

Description

It contains the following variables:

`TEMPERATURE_MIN` Data frame containing `year, month , day` and daily minimum temperature in 59 stations in Trentino region

`TEMPERATURE_MAX` Data frame containing `year, month , day` and daily maximum temperature in 59 stations in Trentino region

`PRECIPITATION` Data frame containing `year, month , day` and daily precipitation in 59 stations in Trentino region

`STATION_NAMES` Vector containing the names of the meteorological stations

`ELEVATION` Vector containing the elevations of the meteorological stations respectively

`STATION_LATLON` Matrix containing the latitude and longitude coordinates, respectively, of the meteorological stations

`LOCATION` Vector containing the names of the location of each meteorological station

`TEMPERATURE_MEASUREMENT_START_DAY` Vector containing the first days referred to midday (expressed as decimal julian day since 1970-1-1 00:00 UTC) of temperature measurement of each meteorological station

`TEMPERATURE_MEASUREMENT_END_DAY` Vector containing the last days referred to midday (expressed as decimal julian day since 1-1-1970 00:00 UTC) of temperature measurement of each meteorological station

`PRECIPITATION_MEASUREMENT_START_DAY` Vector containing the first days referred to midday (expressed as decimal julian day since 1-1-1970 00:00 UTC) of precipitation measurement of each meteorological station

`PRECIPITATION_MEASUREMENT_END_DAY` Vector containing the last days referred to midday (expressed as decimal julian day since 1-1-1970) of precipitation measurement of each meteorological station

Usage

```
data(trentino)
```

Format

Data frames and vectors

Details

This dataset stores all information about meteorological stations and instrumental timeseries. The user can easily use the package with his/her own data after replacing the values of such variables.

Source

Original data are provided by Provincia Autonoma di Trento (<http://www.meteotrentino.it/>), Fondazione Edmund Mach (www.fmach.it), Provincia Autonoma di Bolzano/Autome Provinz Bozen (<http://www.provincia.bz.it/meteo>), ARPA Lombardia (www.arpalombardia.it/), ARPA Veneto (www.arpa.veneto.it/meteo.htm).

This dataset is intended for research purposes only, being distributed in the hope that it will be useful, but WITHOUT ANY WARRANTY.

varest-class

varest-class

Description

varest S3 class (formal definition) see VAR

Details

The details of the class are reported on VAR documentation in "vars" package

Note

Formal definition with `setOldClass` for the S3 class `varest`

Author(s)

Bernhard Pfaff

Examples

```
showClass("varest")
```

varest2-class	<i>varest2-class</i>
---------------	----------------------

Description

This class derives from a `varest` S3 class which is a list of objects describing a Vectorial AutoRegressive Model (see `VAR`)

Details

`VAR`: a `varest` S3 object created by `VAR`

Note

A `varest2` object can be created by `new("varest2", ...)` or returned by the function `getVARmodel`

Author(s)

Emanuele Cordano

Examples

```
showClass("varest2")
```

<code>VAR_mod</code>	<i>Modified version of <code>VAR</code> function allowing to describe white-noise as <code>VAR(0)</code> model (i. e. <code>varest</code> objects)</i>
----------------------	--

Description

Modified version of `VAR` function allowing to describe white-noise as `VAR(0)` model (i. e. `varest` objects)

Usage

```
VAR_mod(y, p = 1, type = c("const", "trend", "both", "none"),
        season = NULL, exogen = NULL, lag.max = NULL, ic = c("AIC", "HQ",
        "SC", "FPE"))
```

Arguments

`y`, `p`, `type`, `season`, `exogen`, `lag.max`, `ic`
see `VAR` function

Value

a Vector Auto-Regressive model (`VAR`) as `varest` object

`WhereIs`*Gets the toponym where a meteorological station is located*

Description

Gets the toponym where a meteorological station is located

Usage

```
WhereIs(name, station_names, location)
```

Arguments

<code>name</code>	character ID of the station
<code>station_names</code>	vector containing the IDs (characters) of the considered meteorological stations. An example is <code>STATION_NAMES</code> defined in the <code>trentino</code> dataset.
<code>location</code>	vector containing the toponyms. An example is <code>LOCATION</code> defined in the <code>trentino</code> dataset.

Value

the location toponym given the vectors of station IDs and the respective location toponyms

Author(s)

Emanuele Cordano, Emanuele Eccel

Examples

```
data(trentino)
WhereIs("T0099", station_names=STATION_NAMES, location=LOCATION)
```