

Package ‘pear’

July 2, 2014

Version 1.2

Date 2011-05-18

Title Package for Periodic Autoregression Analysis

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Depends R (>= 2.1.0)

Description Package for estimating periodic autoregressive models.
Datasets: monthly ozone and Fraser riverflow. Plots: periodic
versions of boxplot, auto/partial correlations, moving-average expansion.

LazyLoad yes

LazyData yes

Classification/ACM G.3, G.4, I.5.1

Classification/MSC 62M10, 91B84

License GPL (>= 2)

URL <http://www.stats.uwo.ca/faculty/aim>

Repository CRAN

Date/Publication 2011-05-18 13:31:42

NeedsCompilation no

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pear-package	<i>Periodic Autoregression Model Fitting</i>
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Description

Package for estimating periodic autoregressive models. Datasets: monthly ozone and Fraser river-flow. Plots: periodic versions of boxplot, auto/partial correlations, moving-average expansion.

Details

Package:	pear
Type:	Package
Version:	1.2
Date:	2011-05-18
License:	GPL (>= 2)
LazyLoad:	yes
LazyData:	yes

This package provides a comprehensive approach to fitting periodic autocorrelation models. It was converted to R by Mehmet Balcilar in 2002 from an S-Plus library written by A.I. McLeod and published on Statlib <http://lib.stat.cmu.edu/S/>. It has been updated and maintained by A.I. McLeod since 2008.

Author(s)

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References

Hipel, K.W. and McLeod, A.I. (1994) "Time Series Modelling of Water Resources and Environmental Systems" Elsevier, Amsterdam ISBN 0-444-89270-2. (1013 pages).

McLeod, A.I. (1994), "Diagnostic Checking of Periodic Autoregression" *Journal of Time Series Analysis*, Vol. 15, No. 2, pp.221–233.

Noakes, D.J., Hipel, K.W. & McLeod, A.I. (1987). Forecasting experiments with annual geophysical time series, *The International Journal of Forecasting*, V.4, pp.103–115.

See Also

[find.ice](#), [Fraser](#), [ozone](#), [peacf](#), [peacf.plot](#), [pear](#), [peboxplot](#), [pepacf](#), [peplot](#), [pepsi](#)

Examples

```
#We will work with the log flows
data(Fraser)
logFraser <- log(Fraser)
#Example 1. Periodic autocorrelations
#plot and output including portmanteau and periodicity test
#as well as means, sd, autocorrelations
peacf(logFraser)
#
#Example 2. Periodic boxplot
peboxplot(logFraser)
#
#Example 3. Periodic pacf
pepacf(logFraser)
#
#Example 4. Fit pear using BIC
ans<-pepacf(logFraser)
#list output variables
names(ans)
#the model orders selected for each month are:
ans$mbice
#now fit with pear
ans <- pear(logFraser, ic="bic")
```

Fraser

Fraser River at Hope, mean monthly flow (cms), 1912.3-1991.12

Description

Mean monthly flow data.

Usage

```
data(Fraser)
```

Format

A ts object containing monthly data for 1912.3-1991.12

Source

Environment Canada CDROM

ozone

Ozone concentration, downtown L.A., 1955.1-1972.12

Description

Ozone concentration, downtown L.A., 1955.1-1972.12 in parts per hundred million

Usage

`data(ozone)`

Format

A ts object containing monthly data for 1955.1-1972.12.

Source

Intervention Analysis with Applications to Economic and Environmental Problems, G. E. P. Box and G. C. Tiao, Journal of the American Statistical Association, Vol. 70, No. 349 (Mar., 1975), pp. 70-79.

peacf

Periodic Autocorrelation Function

Description

The periodic autocorrelation for a time series with period p may be defined as for period $(m=1, \dots, p)$ and lag, $l=1, 2, \dots$ by $r(m, l) = c(m, l) / \sqrt{c(m, 0) * c(m-l, 0)}$ where $c(m, l)$ is the periodic autocovariance defined by $c(m, l) = \text{sum}(z[t] * z[t-l])$ where the sum is over all data in period m . When $p=1$, `peacf` produces output which is equivalent to that produced by `Splus` function `acf`.

Usage

`peacf(z, lag.max, plot=TRUE)`

Arguments

<code>z</code>	a univariate time series object. Note that the period of <code>z</code> is given by <code>attr(z, "tsp")[3]</code> . Additional information about the time series can be provided in a title string by setting <code>attr(z, "title")</code> to the desired string. This title will then be displayed on the plot. Abbreviations for the periods may be provided in <code>attr(z, "abb")</code> . For example, to use the standard monthly abbreviations: <code>attr(z, "abb")<-month.abb</code> . These abbreviations will be used to aid one in interpreting the output.
<code>lag.max</code>	maximum lag, if missing default is $0.25 * \text{length}(z) / p$, where $p = \text{attr}(z, "tsp")[3]$
<code>plot</code>	if <code>plot=TRUE</code> , a plot of the periodic autocorrelations is produced.

Details

The use of the periodic autocorrelation and its plot are discussed in McLeod (1994) and a portmanteau model adequacy test is developed therein. The periodicity test is discussed in McLeod (1993). For more details, see the references below.

Value

a list is returned with the following components: means periodic means standard.deviations periodic standard deviations acf matrix of periodic autocorrelations benchmark.sd $1/\sqrt{\text{nyrs}}$, $\text{nyrs}=\text{ceiling}(\text{length}(z)/p)$ sub.lengths number of observations in each period period $p = \text{attr}(z, "tsp")[3]$ title title = `attr(z, "title")` periodicity.test list: test for periodic correlation at lag 1 The components of this list are: Q1 = scalar value, the test statistic Q1.sl = significance level (upper tail) portmanteau.test list: portmanteau test at various lags The components of this list are: QM = matrix of portmanteau statistics for each period and lag QM.df = corresponding df of QM

Side Effects

a plot may be produced if `plot=TRUE`

References

Hipel, K.W. and McLeod, A.I. (1994) "Time Series Modelling of Water Resources and Environmental Systems" Elsevier, Amsterdam ISBN 0-444-89270-2. (1013 pages). McLeod, A.I. (1993), "Parsimony, Model Adequacy and Periodic Correlation in Time Series Forecasting", International Statistical Review, Vol. 61, No. 3, pp.387-393. McLeod, A.I. (1994), "Diagnostic Checking of Periodic Autoregression" Journal of Time Series Analysis, Vol. 15, No. 2, pp.221-233.

See Also

`peacf.plot`, `pepacf`, `peplot`, `peboxplot`, `pear`, `acf`, `acf.plot`

Examples

```
data(Fraser)
peacf(log(Fraser))
```

peacf.plot	<i>periodic correlation plot</i>
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Description

Produces auto and partial periodic correlation plots using the output from peacf and pepacf. If plot=TRUE in the argument to peacf or pepacf then these functions call peacf.plot.

Usage

```
peacf.plot(r)
```

Arguments

r list returned from peacf or pepacf

Details

The plot shows the periodic correlations at various lags along with benchmark 95% limits for no correlation effect.

Value

NULL

Side Effects

plot produced

References

McLeod, A.I. (1994), "Diagnostic Checking of Periodic Autoregression" Journal of Time Series Analysis, Vol. 15, No. 2, pp.221–233.

See Also

peacf, pepacf

Examples

```
data(Fraser)
acf.out <- peacf(log(Fraser), plot=FALSE)
peacf.plot(acf.out)
```

 pear

fit a periodic autoregression model

Description

Periodic time series models of any order, say $m[j]$, for the j -th period, $j=1, \dots, p$ can be fit to a periodic time series of period p . A generalization of the Yule-Walker method is used so that when $p=1$ the results from this function will be equivalent to the Splus function `ar.yw()`. If desired the `aic` or `bic` criterion can be used to select the model orders. Otherwise the user can select based on the partial autocorrelation function as suggested in Box and Jenkins (1976) and McLeod (1994).

Usage

```
pear(z, m, ic="none")
```

Arguments

- | | |
|-----------------|---|
| <code>z</code> | a univariate time series object. Note that the period of <code>z</code> is given by <code>attr(z, "tsp")[3]</code> . Additional information about the time series can be provided in a title string by setting <code>attr(z, "title")</code> to the desired string. This title will then be displayed on the plot. Abbreviations for the periods may be provided in <code>attr(z, "abb")</code> . For example, to use the standard monthly abbreviations: <code>attr(z, "abb")<-month.abb</code> . These abbreviations will be used to aid one in interpreting the output. |
| <code>m</code> | If <code>ic="none"</code> then <code>m</code> is a required argument. In this case <code>m</code> specifies the order of the periodic autoregression to be fitted. Typically <code>m</code> is specified as a vector of length p where p is the period and <code>m[k]</code> , $k=1, \dots, p$ indicates the order for the k -th period. For convenience, if all periods are the same order then <code>m</code> can just be that scalar value. When <code>ic="aic"</code> or <code>ic="bic"</code> then the argument <code>m</code> is ignored. |
| <code>ic</code> | The default <code>ic="none"</code> means the model orders are supplied. Otherwise if <code>ic="aic"</code> or <code>ic="bic"</code> the automatic criteria <code>aic</code> or <code>bic</code> are used. |

Details

Let $z[t]$ be a period time series with period p and let $m[j]$ denote the order of the autoregressive model for the j -th period, $j=1, \dots, p$. The parameters of this model can be estimated using the Yule-Walker type equations given in McLeod eq (3.1) and (3.2). The covariance matrix of the autoregressive parameters is obtained by replacing the theoretical autocovariances in eq (3.3, note addendum correction) with their sample values.

Value

a list with the following named components: `model.orders` vector of length p , indicating the fitted ar order for each period k , $k=1, \dots, p$ `phi` matrix of dimension p by m where $m = \max(\text{model.orders})$. The (i,j) entry is `phi[i,j]` which is the autoregression coefficient for period i and lag j . `se.phi` matrix of standard deviations for the estimated `phi`'s. For those `phi`'s set to 0, the corresponding `se.phi`'s are also set to 0. `resvar` vector of length p residuals time series object of length `length(z)` `portmanteau.test` list:

portmanteau test at various lags The named components of this list are: QM = matrix of portmanteau statistics for each period and lag QM.df = corresponding df of QM QM.sl = corresponding sl of QM residual.acf residual autocorrelation matrix residual.acf.sd estimated standard errors of the residual autocorrelations cov list with p components: cov[[i]] is the estimated covariance matrix for the parameters of period i

Side Effects

none

References

Hipel, K.W. and McLeod, A.I. (1994) "Time Series Modelling of Water Resources and Environmental Systems" Elsevier, Amsterdam ISBN 0-444-89270-2. (1013 pages).

McLeod, A.I. (1994), "Diagnostic Checking of Periodic Autoregression" Journal of Time Series Analysis, Vol. 15, No. 2, pp.221–233.

McLeod, A.I. (1995), Errata (see file errata.tex included with these files)

See Also

peacf, pepacf, ar.yw

Examples

```
data(Fraser)
pear(log(Fraser), ic="bic")
```

peboxplot

boxplots of a periodic time series

Description

Side-by-side boxplots are produced for each period in a periodic time series. These plots can reveal many important features in a periodic time series such as the need for a variance stabilizing transformation, outliers, heteroscedasticity not removable by a power transformation, etc. The peboxplot is a useful adjunct to the Splus functions tsplot and monthplot.

Usage

```
peboxplot(z, ...)
```


Arguments

`z` a univariate time series object. Note that the period of `z` is given by `attr(z, "tsp")[3]`. Additional information about the time series can be provided in a title string by setting `attr(z, "title")` to the desired string. This title will then be displayed on the plot. Abbreviations for the periods may be provided in `attr(z, "abb")`. For example, to use the standard monthly abbreviations: `attr(z, "abb")<-month.abb`. These abbreviations will be used to aid one in interpreting the output.

`...` optional arguments which are passed to the `boxplot` function

Details

Boxplots of seasonal data are vary useful in many applications. See Hipel and McLeod (1994) for examples.

Value

No output is produced. Plot is a 'side effect'.

Side Effects

plot produced

References

Hipel, K.W. and McLeod, A.I. (1994) "Time Series Modelling of Water Resources and Environmental Systems" Elsevier, Amsterdam ISBN 0-444-89270-2. (1013 pages).

See Also

`peplot`, `monthplot`, `tsplot`

Examples

```
data(Fraser)
peboxplot(log(Fraser))
```

pepacf

periodic partial autocorrelation function

Description

The periodic partial autocorrelation function of a periodic time series is calculated and plotted if the argument `plot=TRUE`. When the period, $p=1$, this reduces to the usual partial autocorrelation function as defined in Box and Jenkins (1976) and is equivalent then to the `Splus` function `acf(type="partial")`. As discussed in Box and Jenkins (1976), McLeod (1994) and Hipel and McLeod (1994) the partial autocorrelation is a valuable tool in selecting the model order.

Usage

```
pepacf(z, lag.max, plot=TRUE, acf.out)
```

Arguments

z	a univariate time series object. Note that the period of z is given by <code>attr(z, "tsp")[3]</code> . Additional information about the time series can be provided in a title string by setting <code>attr(z, "title")</code> to the desired string. This title will then be displayed on the plot. Abbreviations for the periods may be provided in <code>attr(z, "abb")</code> . For example, to use the standard monthly abbreviations: <code>attr(z, "abb")<-month.abb</code> . These abbreviations will be used to aid one in interpreting the output.
lag.max	maximum lag, if missing default is $0.25 * \text{length}(z) / p$, where $p = \text{attr}(z, "tsp")[3]$
plot	if <code>plot=TRUE</code> , a plot of the periodic autocorrelations is produced.
acf.out	output from <code>peacf</code> function. If this is provided, execution will proceed faster, otherwise it is calculated from scratch.

Details

For the detailed derivation of the algorithm see Sakai (1982). Note that our partial autocorrelation is the negative of that given in Sakai's paper.

The paper of Noakes et al. (1987) and the book of Hipel and McLeod (1994) contain examples of this type of plot.

Value

a list containing the following components: `acf.out` output list from `peacf` `pacf` matrix of partial autocorrelations `residual.sd` matrix of residual standard deviations of the fitted models of order m , $m=1,2,\dots,\text{lag.max}$ `phi` matrix of autoregressive coefficients in the final model of order `lag.max` for each period `aic` matrix of aic values for each period and `lag bic` matrix of bic values for each period and `lag maice` vector of length p of the minimum aic models `mbice` vector of length p of the minimum bic models

Side Effects

a plot is produced if `plot=TRUE`

References

- Box, G.E.P. and Jenkins, G.M. (1976), "Time Series Analysis: Forecasting and Control", Holden-Day: San Francisco.
- Hipel, K.W. and McLeod, A.I. (1994) "Time Series Modelling of Water Resources and Environmental Systems" Elsevier, Amsterdam ISBN 0-444-89270-2. (1013 pages).
- McLeod, A.I. (1994), "Diagnostic Checking of Periodic Autoregression" *Journal of Time Series Analysis*, Vol. 15, No. 2, pp.221-233.
- Noakes, D.J., Hipel, K.W. & McLeod, A.I. (1987). Forecasting experiments with annual geophysical time series, *The International Journal of Forecasting*, V.4, pp.103-115.

Sakai, H. (1982), "Circular lattice filtering using Pagano's Method", IEEE Transactions, Acoust. Speech, Signal Processing, Vol. 30, pp.279–287.

See Also

peacf, peacf.plot, peplot, acf, acf.plot

Examples

```
data(Fraser)
pepacf(log(Fraser))
```

peplot

Periodic Correlation Visualization Plot

Description

In order to visualize dependence at lag k in a periodic series it is useful to plot $z[t]$ vs $z[t-k]$ for each period, $m=1,2,\dots,p$. For example in a monthly series we look at scatter plots of Jan vs Dec (previous year), Feb vs Jan, Mar vs Feb, etc. for the lag 1 plots.

Usage

```
peplot(z, lag=1, label=FALSE, mfrow=c(2, 2))
```

Arguments

<code>z</code>	a univariate time series object. Note that the period of z is given by <code>attr(z, "tsp")[3]</code> . Additional information about the time series can be provided in a title string by setting <code>attr(z, "title")</code> to the desired string. This title will then be displayed on the plot. Abbreviations for the periods may be provided in <code>attr(z, "abb")</code> . For example, to use the standard monthly abbreviations: <code>attr(z, "abb")<-month.abb</code> . These abbreviations will be used to aid one in interpreting the output.
<code>lag</code>	lag separation
<code>label</code>	if <code>label = TRUE</code> , the <code>identify()</code> function will be called allowing one to identify and label particular data points on the plots.
<code>mfrow</code>	Since many plots may be produced, the default is to produce 4 plots per page.

Details

This plot provides a visualization of the periodic autocorrelation just as `lag.plot()` for the usual autocorrelations.

Value

none

Side Effects

plot produced

See Also

lag.plot

Examples

```
data(Fraser)
peplot(log(Fraser))
```

pepsi

moving average expansion of a periodic autoregression

Description

A periodic autoregression can be represented as an infinite periodic moving average process. This function calculates the coefficients in this expansion. These coefficients are needed in various time series computations such as in computing the variances of forecasts, variances of residual autocorrelations and theoretical autocovariances of a periodic autoregression. The function `pepsi` is used by `pear` to calculate the estimated standard deviations of the residual autocorrelations in a fitted periodic autoregression.

Usage

```
pepsi(phi, lag.max)
```

Arguments

<code>phi</code>	matrix with (i,j)-entry $\phi[i, j]$ where $\phi[i, j]$ is the autoregressive coefficient for period i at lag j . Here $i=1, \dots, p$ and $j=1, \dots, m$ where m is highest ar order specified.
<code>lag.max</code>	maximum number of lags to calculate in the moving average expansion.

Details

The moving average expansion for a periodic autoregressive is defined in equation (1.4) of McLeod (1994) and the algorithm implements the recursion given in equation (1.5).

Value

matrix with (i,j)-entry $\psi[i, j]$ where $\psi[i, j]$ is the autoregressive coefficient for period i at lag j . Here $i=1, \dots, p$ and $j=1, \dots, \text{lag.max}$.

Side Effects

none

References

McLeod, A.I. (1994), "Diagnostic Checking of Periodic Autoregression" *Journal of Time Series Analysis*, Vol. 15, No. 2, pp.221–233.

See Also

pear

Examples

```
data(Fraser)
pear.out <- pear(log(Fraser), ic="bic")
pepsi(pear.out$phi, lag.max=20)
```

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