Package ‘biwavelet’

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Type Package

Title Conduct Univariate and Bivariate Wavelet Analyses

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Description This is a port of the WTC MATLAB package written by Aslak Grinsted and the wavelet program written by Christopher Torrence and Gibert P. Compo. This package can be used to perform univariate and bivariate (cross-wavelet, wavelet coherence, wavelet clustering) analyses.

License GPL (>= 2)

URL https://github.com/tgouhier/biwavelet

BugReports https://github.com/tgouhier/biwavelet/issues

LazyData yes

LinkingTo Rcpp

Imports fields, foreach, Rcpp (>= 0.12.2)

Suggests testthat, knitr, rmarkdown, devtools

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`biwavelet-package` *Conduct Univariate and Bivariate Wavelet Analyses*

Description

This is a port of the WTC MATLAB package written by Aslak Grinsted and the wavelet program written by Christopher Torrence and Gibert P. Compo. This package can be used to perform univariate and bivariate (cross-wavelet, wavelet coherence, wavelet clustering) wavelet analyses.

Details

As of biwavelet version 0.14, the bias-corrected wavelet and cross-wavelet spectra are automatically computed and plotted by default using the methods described by Liu et al. (2007) and Veleda et al. (2012). This correction is needed because the traditional approach for computing the power spectrum (e.g., Torrence and Compo 1998) leads to an artificial and systematic reduction in power at lower periods.

Author(s)

Tarik C. Gouhier

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Code based on WTC MATLAB package written by Aslak Grinsted and the wavelet MATLAB program written by Christopher Torrence and Gibert P. Compo.

References

Cazelles, B., M. Chavez, D. Berteaux, F. Menard, J. O. Vik, S. Jenouvrier, and N. C. Stenseth. 2008. Wavelet analysis of ecological time series. *Oecologia* 156:287-304.

Grinsted, A., J. C. Moore, and S. Jevrejeva. 2004. Application of the cross wavelet transform and wavelet coherence to geophysical time series. *Nonlinear Processes in Geophysics* 11:561-566.

Liu, Y., X. San Liang, and R. H. Weisberg. 2007. Rectification of the Bias in the Wavelet Power Spectrum. *Journal of Atmospheric and Oceanic Technology* 24:2093-2102.

Rouyer, T., J. M. Fromentin, F. Menard, B. Cazelles, K. Briand, R. Pianet, B. Planque, and N. C. Stenseth. 2008. Complex interplays among population dynamics, environmental forcing, and exploitation in fisheries. *Proceedings of the National Academy of Sciences* 105:5420-5425.

Rouyer, T., J. M. Fromentin, N. C. Stenseth, and B. Cazelles. 2008. Analysing multiple time series and extending significance testing in wavelet analysis. *Marine Ecology Progress Series* 359:11-23.

Torrence, C., and G. P. Compo. 1998. A Practical Guide to Wavelet Analysis. *Bulletin of the American Meteorological Society* 79:61-78.

Torrence, C., and P. J. Webster. 1998. The annual cycle of persistence in the El Nino/Southern Oscillation. *Quarterly Journal of the Royal Meteorological Society* 124:1985-2004.

Veleda, D., R. Montagne, and M. Araujo. 2012. Cross-Wavelet Bias Corrected by Normalizing Scales. *Journal of Atmospheric and Oceanic Technology* 29:1401-1408.

Examples

```
# As of biwavelet version 0.14, the bias-corrected wavelet and cross-wavelet spectra
# are automatically computed and plotted by default using the methods
# described by Liu et al. (2007) and Veleda et al. (2012). This correction
# is needed because the traditional approach for computing the power spectrum
# (e.g., Torrence and Compo 1998) leads to an artificial and systematic reduction
# in power at low periods.

# EXAMPLE OF BIAS CORRECTION:
require(biwavelet)
# Generate a synthetic time series 's' with the same power at three distinct periods
t1=sin(seq(from=0, to=2*5*pi, length=1000))
t2=sin(seq(from=0, to=2*15*pi, length=1000))
t3=sin(seq(from=0, to=2*40*pi, length=1000))
s=t1+t2+t3

# Compare non-corrected vs. corrected wavelet spectrum
wt1=wt(cbind(1:1000, s))
par(mfrow=c(1,2))
plot(wt1, type="power.corr.norm", main="Bias-corrected")
```

```
plot(wt1, type="power.norm", main="Not-corrected")

# ADDITIONAL EXAMPLES
t1 <- cbind(1:100, rnorm(100))
t2 <- cbind(1:100, rnorm(100))

# Continuous wavelet transform
wt.t1 <- wt(t1)

# Plot power
# Make room to the right for the color bar
par(oma = c(0, 0, 0, 1), mar = c(5, 4, 4, 5) + 0.1)
plot(wt.t1, plot.cb=TRUE, plot.phase=FALSE)

# Compute cross-wavelet
xwt.t1t2 <- xwt(t1, t2)

# Plot cross wavelet power and phase difference (arrows)
plot(xwt.t1t2, plot.cb=TRUE)

# Wavelet coherence; nrands should be large (>= 1000)
wtc.t1t2=wtc(t1, t2, nrands=10)
# Plot wavelet coherence and phase difference (arrows)
# Make room to the right for the color bar
par(oma=c(0, 0, 0, 1), mar=c(5, 4, 4, 5) + 0.1)
plot(wtc.t1t2, plot.cb=TRUE)

# Perform wavelet clustering of three time series
t1=cbind(1:100, sin(seq(from=0, to=10*2*pi, length.out=100)))
t2=cbind(1:100, sin(seq(from=0, to=10*2*pi, length.out=100)+0.1*pi))
t3=cbind(1:100, rnorm(100))

# Compute wavelet spectra
wt.t1=wt(t1)
wt.t2=wt(t2)
wt.t3=wt(t3)

# Store all wavelet spectra into array
w.arr=array(NA, dim=c(3, NROW(wt.t1$wave), NCOL(wt.t1$wave)))
w.arr[1, , ]=wt.t1$wave
w.arr[2, , ]=wt.t2$wave
w.arr[3, , ]=wt.t3$wave

# Compute dissimilarity and distance matrices
w.arr.dis <- wclust(w.arr)
plot(hclust(w.arr.dis$dist.mat, method = "ward.D"), sub = "", main = "",
     ylab = "Dissimilarity", hang = -1)
```

---

ar1.spectrum *Power spectrum of a random red noise process*

Description

Generate the power spectrum of a random time series with a specific AR(1) coefficient.

Usage

```
ar1.spectrum(ar1, periods)
```

Arguments

`ar1`	First order coefficient desired.
`periods`	Periods of the time series at which the spectrum should be computed.

Value

Returns the power spectrum as a vector of real numbers.

Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com) Code based on WTC MATLAB package written by Aslak Grinsted.

References

Cazelles, B., M. Chavez, D. Berteaux, F. Menard, J. O. Vik, S. Jenouvrier, and N. C. Stenseth. 2008. Wavelet analysis of ecological time series. *Oecologia* 156:287-304.

Grinsted, A., J. C. Moore, and S. Jevrejeva. 2004. Application of the cross wavelet transform and wavelet coherence to geophysical time series. *Nonlinear Processes in Geophysics* 11:561-566.

Torrence, C., and G. P. Compo. 1998. A Practical Guide to Wavelet Analysis. *Bulletin of the American Meteorological Society* 79:61-78.

Examples

```
p <- ar1.spectrum(0.5, 1:25)
```

`ar1_ma0_sim` *Slightly faster `arima.sim` implementation which assumes AR(1) and `ma=0`.*

Description

Slightly faster `arima.sim` implementation which assumes AR(1) and `ma=0`.

Usage

```
ar1_ma0_sim(minroots, ar, n)
```

Arguments

minroots	Output from `get_minroots` function.
ar	The 'ar' part of AR(1)
n	Length of output series, before un-differencing. A strictly positive integer.

See Also

`arima.sim`

`arrow` *Helper function for* `phase.plot` *(not exported)*

Description

Helper function for `phase.plot` (not exported)

Usage

```
arrow(x, y, l = 0.1, w = 0.3 * l, alpha, col = "black")
```

Arguments

x	X-coordinate of the arrow.
y	Y-coordinate of the arrow.
l	Length of the arrow.
w	Width of the arrow.
alpha	Angle of the arrow in radians (0 .. 2*pi).
col	Color of the arrow.

Examples

```
plot.new()
arrow(0,0, alpha = 0)
```

`arrow2` *This is an alternative helper function that plots arrows. It uses `text()` to print a character using a default font. This way, it is possible to render different types of arrows.*

Description

This is an alternative helper function that plots arrows. It uses `text()` to print a character using a default font. This way, it is possible to render different types of arrows.

Usage

```
arrow2(x, y, angle, size = 0.1, col = "black",
  chr = intToUtf8(10139))
```

Arguments

`x`	X-coordinate of the arrow.
`y`	Y-coordinate of the arrow.
`angle`	Angle in radians.
`size`	Similar to `arrow.len` parameter. Notice that we don't need the `arrow.lwd` anymore
`col`	Color of the arrow.
`chr`	Character representing the arrow. You should provide the character as escaped UTF-8.

Author(s)

Viliam Simko

Examples

```
# Not run: arrow2(x[j], y[i], angle = phases[i, j],
# Not run:        col = arrow.col, size = arrow.len)
```

`check.data` *Check the format of time series*

Description

Check the format of time series

Usage

```
check.data(y, x1 = NULL, x2 = NULL)
```

Arguments

`y`	Time series `y` in matrix format (`n` rows x 2 columns). The first column should contain the time steps and the second column should contain the values.
`x1`	Time series `x1` in matrix format (`n` rows x 2 columns). The first column should contain the time steps and the second column should contain the values.
`x2`	Time series `x2` in matrix format (`n` rows x 2 columns). The first column should contain the time steps and the second column should contain the values.

Value

Returns a named list containing:

`t`	Time steps
`dt`	Size of a time step
`n.obs`	Number of observations

Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com)

References

Torrence, C., and G. P. Compo. 1998. A Practical Guide to Wavelet Analysis. *Bulletin of the American Meteorological Society* 79:61-78.

Examples

```
t1 <- cbind(1:100, rnorm(100))
check.data(y = t1)
```

`check.datum` *Helper function*

Description

Helper function

Usage

```
check.datum(x)
```

Arguments

`x`	matrix

Value

list(t, dt, n.obs)

Note

This function is not exported

`convolve2D` *Fast column-wise convolution of a matrix*

Description

Use the Fast Fourier Transform to perform convolutions between a sequence and each column of a matrix.

Usage

```
convolve2D(x, y, conj = TRUE, type = c("circular", "open"))
```

Arguments

`x`	M x n matrix.
`y`	Numeric sequence of length N.
`conj`	Logical; if `TRUE`, take the complex conjugate before back-transforming. `TRUE` is used for usual convolution.
`type`	Character; one of `circular`, `open` (beginning of word is ok). For `circular`, the two sequences are treated as circular, i.e., periodic. For `open` and `filter`, the sequences are padded with zeros (from left and right) first; `filter` returns the middle sub-vector of open, namely, the result of running a weighted mean of `x` with weights `y`.

Details

This is a corrupted version of convolve made by replacing `fft` with `mvfft` in a few places. It would be nice to submit this to the R Developers for inclusion.

Value

M x n matrix

Note

This function was copied from `waveslim` to limit package dependencies.

Author(s)

Brandon Whitcher

convolve2D_typeopen *Speed-optimized version of convolve2D*

Description

Equivalent to `convolve2D(x,y,type = "open")`. The motivation for this function was that convolution is called many times in a loop from `smooth.wavelet`, always with the `type = "open"` parameter.

Usage

```
convolve2D_typeopen(x, y)
```

Arguments

`x`	M x n matrix.
`y`	Numeric sequence of length N.

Author(s)

Viliam Simko

See Also

`convolve2D`

enviro.data *Multivariate ENSO (MEI), NPGO, and PDO indices*

Description

Monthly indices of ENSO, NPGO, and PDO from 1950 to 2009

Usage

```
data(enviro.data)
```

Format

A data frame with 720 observations on the following 6 variables.

`month` a numeric vector containing the month

`year` a numeric vector containing the year

`date` a numeric vecor containing the date

`mei` a numeric vector containing the MEI index

`npgo` a numeric vector containing the NPGO index

`pdo` a numeric vector containing the PDO index

Source

MEI: http://www.esrl.noaa.gov/psd/enso/mei NPGO: http://www.o3d.org/npgo PDO: http://jisao.washington.edu/pdo

References

Di Lorenzo, E., N. Schneider, K. M. Cobb, P. J. S. Franks, K. Chhak, A. J. Miller, J. C. McWilliams, S. J. Bograd, H. Arango, E. Curchitser, T. M. Powell, and P. Riviere. 2008. North Pacific Gyre Oscillation links ocean climate and ecosystem change. *Geophys. Res. Lett.* 35:L08607.

Mantua, N. J., and S. R. Hare. 2002. The Pacific decadal oscillation. *Journal of Oceanography* 58:35-44.

Zhang, Y., J. M. Wallace, and D. S. Battisti. 1997. ENSO-like interdecadal variability: 1900-93. *Journal of Climate* 10:1004-1020.

Examples

```
data(enviro.data)
head(enviro.data)
```

`get_minroots` *Helper function (not exported)*

Description

Helper function (not exported)

Usage

```
get_minroots(ar)
```

Arguments

ar	The 'ar' part of AR(1)

Value

double

MOTHERS — *Supported mother wavelets*

Description

The list of supported mother wavelets is used in multiple places therefore, we provide it as a lazily evaluated promise.

Usage

```
MOTHERS
```

Format

An object of class `character` of length 3.

phase.plot — *Plot phases with arrows*

Description

Plot phases with arrows

Usage

```
phase.plot(x, y, phases, arrow.len = min(par()$pin[2]/30,
  par()$pin[1]/40), arrow.col = "black", arrow.lwd = arrow.len * 0.3)
```

Arguments

`x`	X-coordinates
`y`	Y-coordinates
`phases`	Phases
`arrow.len`	Size of the arrows. Default is based on plotting region.
`arrow.col`	Arrow line color.
`arrow.lwd`	Width/thickness of arrows.

Note

Arrows pointing to the right mean that `x` and `y` are in phase.

Arrows pointing to the left mean that `x` and `y` are in anti-phase.

Arrows pointing up mean that `y` leads `x` by $\pi/2$.

Arrows pointing down mean that `x` leads `y` by $\pi/2$.

Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com)

Huidong Tian provided a much better implementation of the phase.plot function that allows for more accurate phase arrows.

Original code based on WTC MATLAB package written by Aslak Grinsted.

Examples

```
# Not run: phase.plot(x, y, phases)
```

`plot.biwavelet` *Plot* `biwavelet` *objects*

Description

Plot `biwavelet` objects such as the cwt, cross-wavelet and wavelet coherence.

Usage

```
## S3 method for class 'biwavelet'
plot(x, ncol = 64, fill.cols = NULL,
  xlab = "Time", ylab = "Period", tol = 1, plot.cb = FALSE,
  plot.phase = FALSE, type = "power.corr.norm", plot.coi = TRUE,
  lwd.coi = 1, col.coi = "white", lty.coi = 1, alpha.coi = 0.5,
  plot.sig = TRUE, lwd.sig = 4, col.sig = "black", lty.sig = 1,
  bw = FALSE, legend.loc = NULL, legend.horiz = FALSE,
  arrow.len = min(par()$pin[2]/30, par()$pin[1]/40),
  arrow.lwd = arrow.len * 0.3, arrow.cutoff = 0.8,
  arrow.col = "black", xlim = NULL, ylim = NULL, zlim = NULL,
  xaxt = "s", yaxt = "s", form = "%Y", ...)
```

Arguments

`x`	`biwavelet` object generated by `wt`, `xwt`, or `wtc`.
`ncol`	Number of colors to use.
`fill.cols`	Vector of fill colors to be used. Users can specify color vectors using `colorRampPalette` or `brewer.pal` from package `RColorBrewer`. Value `NULL` generates MATLAB's jet color palette.
`xlab`	X-label of the figure.
`ylab`	Y-label of the figure.
`tol`	Tolerance level for significance contours. Sigificance contours will be drawn around all regions of the spectrum where `spectrum/percentile` >= `tol`. If strict i^{th} percentile regions are desired, then `tol` must be set to 1.

plot.cb	Plot color bar if TRUE.
plot.phase	Plot phases with black arrows.
type	Type of plot to create. Can be power to plot the power, power.corr to plot the bias-corrected power, power.norm to plot the power normalized by the variance, power.corr.norm to plot the bias-corrected power normalized by the variance, wavelet to plot the wavelet coefficients, or phase to plot the phase.
plot.coi	Plot cone of influence (COI) as a semi-transparent polygon if TRUE. Areas that fall within the polygon can be affected by edge effects.
lwd.coi	Line width of COI.
col.coi	Color of COI.
lty.coi	Line type of COI. Value 1 is for solide lines.
alpha.coi	Transparency of COI. Range is 0 (full transparency) to 1 (no transparency).
plot.sig	Plot contours for significance if TRUE.
lwd.sig	Line width of significance contours.
col.sig	Color of significance contours.
lty.sig	Line type of significance contours.
bw	plot in black and white if TRUE.
legend.loc	Legend location coordinates as defined by image.plot.
legend.horiz	Plot a horizontal legend if TRUE.
arrow.len	Size of the arrows. Default is based on plotting region.
arrow.lwd	Width/thickness of arrows.
arrow.cutoff	Cutoff value for plotting phase arrows. Phase arrows will be be plotted in regions where the significance of the zvalues exceeds arrow.cutoff for wt and xwt objects. For pwtc and wtc objects, phase arrows will be plotted in regions where the rsq value exceeds arrow.cutoff. If the object being plotted does not have a significance field, regions whose z-values exceed the arrow.cutoff quantile will be plotted.
arrow.col	Color of arrows.
xlim	The x limits.
ylim	The y limits.
zlim	The z limits.
xaxt	Add x-axis? Use n for none.
yaxt	Add y-axis? Use n for none.
form	Format to use to display dates on the x-axis. See Date for other valid formats.
...	Other parameters.

Details

Arrows pointing to the right mean that x and y are in phase.

Arrows pointing to the left mean that x and y are in anti-phase.

Arrows pointing up mean that y leads x by $\pi/2$.

Arrows pointing down mean that x leads y by $\pi/2$.

Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com) Code based on WTC MATLAB package written by Aslak Grinsted.

References

Cazelles, B., M. Chavez, D. Berteaux, F. Menard, J. O. Vik, S. Jenouvrier, and N. C. Stenseth. 2008. Wavelet analysis of ecological time series. *Oecologia* 156:287-304.

Grinsted, A., J. C. Moore, and S. Jevrejeva. 2004. Application of the cross wavelet transform and wavelet coherence to geophysical time series. *Nonlinear Processes in Geophysics* 11:561-566.

Torrence, C., and G. P. Compo. 1998. A Practical Guide to Wavelet Analysis. *Bulletin of the American Meteorological Society* 79:61-78.

Liu, Y., X. San Liang, and R. H. Weisberg. 2007. Rectification of the Bias in the Wavelet Power Spectrum. *Journal of Atmospheric and Oceanic Technology* 24:2093-2102.

See Also

`image.plot`

`pwtc` *Compute partial wavelet coherence*

Description

Compute partial wavelet coherence between `y` and `x1` by partialling out the effect of `x2`

Usage

```
pwtc(y, x1, x2, pad = TRUE, dj = 1/12, s0 = 2 * dt, J1 = NULL,
  max.scale = NULL, mother = "morlet", param = -1, lag1 = NULL,
  sig.level = 0.95, sig.test = 0, nrands = 300, quiet = FALSE)
```

Arguments

`y`	Time series `y` in matrix format (`n` rows x 2 columns). The first column should contain the time steps and the second column should contain the values.
`x1`	Time series `x1` in matrix format (`n` rows x 2 columns). The first column should contain the time steps and the second column should contain the values.
`x2`	Time series `x2` whose effects should be partialled out in matrix format (`n` rows x 2 columns). The first column should contain the time steps and the second column should contain the values.
`pad`	Pad the values will with zeros to increase the speed of the transform.
`dj`	Spacing between successive scales.
`s0`	Smallest scale of the wavelet.

J1	Number of scales - 1.
max.scale	Maximum scale. Computed automatically if left unspecified.
mother	Type of mother wavelet function to use. Can be set to morlet, dog, or paul. Significance testing is only available for morlet wavelet.
param	Nondimensional parameter specific to the wavelet function.
lag1	Vector containing the AR(1) coefficient of each time series.
sig.level	Significance level.
sig.test	Type of significance test. If set to 0, use a regular χ^2 test. If set to 1, then perform a time-average test. If set to 2, then do a scale-average test.
nrands	Number of Monte Carlo randomizations.
quiet	Do not display progress bar.

Value

Return a biwavelet object containing:

coi	matrix containg cone of influence
wave	matrix containing the cross-wavelet transform of y and x1
rsq	matrix of partial wavelet coherence between y and x1 (with x2 partialled out)
phase	matrix of phases between y and x1
period	vector of periods
scale	vector of scales
dt	length of a time step
t	vector of times
xaxis	vector of values used to plot xaxis
s0	smallest scale of the wavelet
dj	spacing between successive scales
y.sigma	standard deviation of y
x1.sigma	standard deviation of x1
mother	mother wavelet used
type	type of biwavelet object created (pwtc)
signif	matrix containg sig.level percentiles of wavelet coherence based on the Monte Carlo AR(1) time series

Note

The Monte Carlo randomizations can be extremely slow for large datasets. For instance, 1000 randomizations of a dataset consisting of 1000 samples will take ~30 minutes on a 2.66 GHz dual-core Xeon processor.

Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com) Code based on WTC MATLAB package written by Aslak Grinsted.

References

Aguiar-Conraria, L., and M. J. Soares. 2013. The Continuous Wavelet Transform: moving beyond uni- and bivariate analysis. *Journal of Economic Surveys* In press.

Cazelles, B., M. Chavez, D. Berteaux, F. Menard, J. O. Vik, S. Jenouvrier, and N. C. Stenseth. 2008. Wavelet analysis of ecological time series. *Oecologia* 156:287-304.

Grinsted, A., J. C. Moore, and S. Jevrejeva. 2004. Application of the cross wavelet transform and wavelet coherence to geophysical time series. *Nonlinear Processes in Geophysics* 11:561-566.

Ng, E. K. W., and J. C. L. Chan. 2012. Geophysical applications of partial wavelet coherence and multiple wavelet coherence. *Journal of Atmospheric and Oceanic Technology* 29:1845-1853.

Torrence, C., and G. P. Compo. 1998. A Practical Guide to Wavelet Analysis. *Bulletin of the American Meteorological Society* 79:61-78.

Torrence, C., and P. J. Webster. 1998. The annual cycle of persistence in the El Nino/Southern Oscillation. *Quarterly Journal of the Royal Meteorological Society* 124:1985-2004.

`rcpp_row_quantile` *Row-wise quantile of a matrix*

Description

This is a C++ speed-optimized version. It is equivalent to R version `quantile(data,q,na.rm = TRUE)`

Usage

```
rcpp_row_quantile(data, q)
```

Arguments

`data`	Numeric matrix whose row quantiles are wanted.
`q`	Probability with value in [0,1]

Value

A vector of length `nrows(data)`, where each element represents row quantile.

Author(s)

Viliam Simko

`rcpp_wt_bases_dog` *Optimized "wt.bases.dog" function.*

Description

This is a C++ version optimized for speed. Computes the wavelet as a function of Fourier frequency for "dog" mother wavelet.

Usage

```
rcpp_wt_bases_dog(k, scale, param = -1L)
```

Arguments

`k`	vector of frequencies at which to calculate the wavelet.
`scale`	the wavelet scale.
`param`	nondimensional parameter specific to the wavelet function.

Value

Returns a list containing:

`daughter`	wavelet function
`fourier.factor`	ratio of fourier period to scale
`coi`	cone of influence
`dof`	degrees of freedom for each point in wavelet power

Note

This c++ implementation is approx. 50

Author(s)

Viliam Simko

rcpp_wt_bases_morlet *Optimized "wt.bases.morlet" function.*

Description

This si a C++ version optimized for speed. Computes the wavelet as a function of Fourier frequency for "morlet" mother wavelet.

Usage

```
rcpp_wt_bases_morlet(k, scale, param = -1L)
```

Arguments

k	vector of frequencies at which to calculate the wavelet.
scale	the wavelet scale.
param	nondimensional parameter specific to the wavelet function.

Value

Returns a list containing:

daughter	wavelet function
fourier.factor	ratio of fourier period to scale
coi	cone of influence
dof	degrees of freedom for each point in wavelet power

Note

This c++ implementation is approx. 60

Author(s)

Viliam Simko

rcpp_wt_bases_paul *Optimized "wt.bases.paul" function.*

Description

This si a C++ version optimized for speed. Computes the wavelet as a function of Fourier frequency for "paul" mother wavelet.

Usage

```
rcpp_wt_bases_paul(k, scale, param = -1L)
```

Arguments

k	vector of frequencies at which to calculate the wavelet.
scale	the wavelet scale.
param	nondimensional parameter specific to the wavelet function.

Value

Returns a list containing:

daughter	wavelet function
fourier.factor	ratio of fourier period to scale
coi	cone of influence
dof	degrees of freedom for each point in wavelet power

Note

This c++ implementation is approx. 59

Author(s)

Viliam Simko

smooth.wavelet — *Smooth wavelet in both the time and scale domains*

Description

The time smoothing uses a filter given by the absolute value of the wavelet function at each scale, normalized to have a total weight of unity, which is a Gaussian function for the Morlet wavelet. The scale smoothing is done with a boxcar function of width 0.6, which corresponds to the decorrelation scale of the Morlet wavelet.

Usage

```
smooth.wavelet(wave, dt, dj, scale)
```

Arguments

`wave`	wavelet coefficients
`dt`	size of time steps
`dj`	number of octaves per scale
`scale`	wavelet scales

Value

Returns the smoothed wavelet.

Note

This function is used internally for computing wavelet coherence. It is only appropriate for the morlet wavelet.

Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com)

Code based on WTC MATLAB package written by Aslak Grinsted.

References

Torrence, C., and P. J. Webster. 1998. The annual cycle of persistence in the El Nino/Southern Oscillation. *Quarterly Journal of the Royal Meteorological Society* 124:1985-2004.

Examples

```
# Not run: smooth.wt1 <- smooth.wavelet(wave, dt, dj, scale)
```

`wclust` *Compute dissimilarity between multiple wavelet spectra*

Description

Compute dissimilarity between multiple wavelet spectra

Usage

```
wclust(w.arr, quiet = FALSE)
```

Arguments

`w.arr`	`N` x `p` x `t` array of wavelet spectra where `N` is the number of wavelet spectra to be compared, `p` is the number of periods in each wavelet spectrum and `t` is the number of time steps in each wavelet spectrum.
`quiet`	Do not display progress bar.

Value

Returns a list containing:

`diss.mat`	square dissimilarity matrix
`dist.mat`	(lower triangular) distance matrix

Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com)

References

Rouyer, T., J. M. Fromentin, F. Menard, B. Cazelles, K. Briand, R. Pianet, B. Planque, and N. C. Stenseth. 2008. Complex interplays among population dynamics, environmental forcing, and exploitation in fisheries. *Proceedings of the National Academy of Sciences* 105:5420-5425.

Rouyer, T., J. M. Fromentin, N. C. Stenseth, and B. Cazelles. 2008. Analysing multiple time series and extending significance testing in wavelet analysis. *Marine Ecology Progress Series* 359:11-23.

`wdist` *Compute dissimilarity between two wavelet spectra*

Description

Compute dissimilarity between two wavelet spectra

Usage

```
wdist(wt1, wt2, cutoff = 0.99)
```

Arguments

`wt1`	`power`, `wave` or `rsq` matrix from `biwavelet` object generated by `wt`, `xwt`, or `wtc`.
`wt2`	`power`, `wave` or `rsq` matrix from `biwavelet` object generated by `wt`, `xwt`, or `wtc`.
`cutoff`	Cutoff value used to compute dissimilarity. Only orthogonal axes that contribute more than `1-cutoff` to the total covariance between the two wavelet spectra will be used to compute their dissimilarity.

Value

Returns wavelet dissimilarity.

Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com)

References

Rouyer, T., J. M. Fromentin, F. Menard, B. Cazelles, K. Briand, R. Pianet, B. Planque, and N. C. Stenseth. 2008. Complex interplays among population dynamics, environmental forcing, and exploitation in fisheries. *Proceedings of the National Academy of Sciences* 105:5420-5425.

Rouyer, T., J. M. Fromentin, N. C. Stenseth, and B. Cazelles. 2008. Analysing multiple time series and extending significance testing in wavelet analysis. *Marine Ecology Progress Series* 359:11-23.

`wt` *Compute wavelet transform*

Description

Compute wavelet transform

Usage

```
wt(d, pad = TRUE, dt = NULL, dj = 1/12, s0 = 2 * dt, J1 = NULL,
  max.scale = NULL, mother = "morlet", param = -1, lag1 = NULL,
  sig.level = 0.95, sig.test = 0, do.sig = TRUE,
  arima.method = "CSS")
```

Arguments

d	Time series in matrix format (n rows x 2 columns). The first column should contain the time steps and the second column should contain the values.
pad	Pad the values will with zeros to increase the speed of the transform.
dt	Length of a time step.
dj	Spacing between successive scales.
s0	Smallest scale of the wavelet.
J1	Number of scales - 1.
max.scale	Maximum scale. Computed automatically if left unspecified.
mother	Type of mother wavelet function to use. Can be set to `morlet`, `dog`, or `paul`.
param	Nondimensional parameter specific to the wavelet function.
lag1	AR(1) coefficient of time series used to test for significant patterns.
sig.level	Significance level.
sig.test	Type of significance test. If set to 0, use a regular χ^2 test. If set to 1, then perform a time-average test. If set to 2, then do a scale-average test.
do.sig	Perform significance testing if `TRUE`.
arima.method	Fitting method. This parameter is passed as the `method` Parameter to the `arima` function.

Value

Returns a `biwavelet` object containing:

coi	matrix containg cone of influence
wave	matrix containing the wavelet transform
power	matrix of power
power.corr	matrix of bias-corrected power using the method described by `Liu et al. (2007)`
phase	matrix of phases
period	vector of periods
scale	vector of scales
dt	length of a time step
t	vector of times
xaxis	vector of values used to plot xaxis
s0	smallest scale of the wavelet

`dj`	spacing between successive scales
`sigma2`	variance of time series
`mother`	mother wavelet used
`type`	type of `biwavelet` object created (`wt`)
`signif`	matrix containg significance levels

Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com)

Code based on wavelet MATLAB program written by Christopher Torrence and Gibert P. Compo.

References

Torrence, C., and G. P. Compo. 1998. A Practical Guide to Wavelet Analysis. *Bulletin of the American Meteorological Society* 79:61-78.

Liu, Y., X. San Liang, and R. H. Weisberg. 2007. Rectification of the Bias in the Wavelet Power Spectrum. *Journal of Atmospheric and Oceanic Technology* 24:2093-2102.

Examples

```
t1 <- cbind(1:100, rnorm(100))

## Continuous wavelet transform
wt.t1 <- wt(t1)

## Plot power
## Make room to the right for the color bar
par(oma = c(0, 0, 0, 1), mar = c(5, 4, 4, 5) + 0.1)
plot(wt.t1, plot.cb = TRUE, plot.phase = FALSE)
```

`wt.bases` *Compute wavelet*

Description

Computes the wavelet as a function of Fourier frequency.

Usage

```
wt.bases(mother = "morlet", ...)
```

Arguments

`mother`	Type of mother wavelet function to use. Can be set to `morlet`, `dog`, or `paul`.
`...`	See parameters `k`, `scale` and `param` in functions: `wt.bases.morlet`, `wt.bases.paul` and `wt.bases.dog`

Value

Returns a list containing:

`daughter`	wavelet function
`fourier.factor`	ratio of fourier period to scale
`coi`	cone of influence
`dof`	degrees of freedom for each point in wavelet power

Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com)

Code based on wavelet MATLAB program written by Christopher Torrence and Gibert P. Compo.

References

Torrence, C., and G. P. Compo. 1998. A Practical Guide to Wavelet Analysis. *Bulletin of the American Meteorological Society* 79:61-78.

Examples

```
# Not run: wb <- wt.bases(mother, k, scale[a1], param)
```

`wt.bases.dog` *Helper method (not exported)*

Description

Helper method (not exported)

Usage

```
wt.bases.dog(k, scale, param = -1)
```

Arguments

`k`	Vector of frequencies at which to calculate the wavelet.
`scale`	The wavelet scale.
`param`	Nondimensional parameter specific to the wavelet function.

Value

Returns a list containing:

`daughter`	wavelet function
`fourier.factor`	ratio of fourier period to scale
`coi`	cone of influence
`dof`	degrees of freedom for each point in wavelet power

wt.bases.morlet — *Helper method (not exported)*

Description

Helper method (not exported)

Usage

```
wt.bases.morlet(k, scale, param = -1)
```

Arguments

k	Vector of frequencies at which to calculate the wavelet.
scale	The wavelet scale.
param	Nondimensional parameter specific to the wavelet function.

Value

Returns a list containing:

daughter	wavelet function
fourier.factor	ratio of fourier period to scale
coi	cone of influence
dof	degrees of freedom for each point in wavelet power

wt.bases.paul — *Helper method (not exported)*

Description

Helper method (not exported)

Usage

```
wt.bases.paul(k, scale, param = -1)
```

Arguments

k	Vector of frequencies at which to calculate the wavelet.
scale	The wavelet scale.
param	Nondimensional parameter specific to the wavelet function.

Value

Returns a list containing:

`daughter`	wavelet function
`fourier.factor`	ratio of fourier period to scale
`coi`	cone of influence
`dof`	degrees of freedom for each point in wavelet power

`wt.sig` *Determine significance of wavelet transform*

Description

Determine significance of wavelet transform

Usage

```
wt.sig(d, dt, scale, sig.test = 0, sig.level = 0.95, dof = 2,
  lag1 = NULL, mother = "morlet", param = -1, sigma2 = NULL,
  arima.method = "CSS")
```

Arguments

`d`	Time series in matrix format (`n` rows x 2 columns). The first column should contain the time steps and the second column should contain the values.
`dt`	Length of a time step.
`scale`	The wavelet scale.
`sig.test`	Type of significance test. If set to 0, use a regular χ^2 test. If set to 1, then perform a time-average test. If set to 2, then do a scale-average test.
`sig.level`	Significance level.
`dof`	Degrees of freedom for each point in wavelet power.
`lag1`	AR(1) coefficient of time series used to test for significant patterns.
`mother`	Type of mother wavelet function to use. Can be set to `morlet`, `dog`, or `paul`.
`param`	Nondimensional parameter specific to the wavelet function.
`sigma2`	Variance of time series
`arima.method`	Fitting method. This parameter is passed as the `method` Parameter to the `arima` function.

Value

Returns a list containing:

`signif`	vector containing significance level for each scale
`signif`	vector of red-noise spectrum for each period

Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com)

Code based on wavelet MATLAB program written by Christopher Torrence and Gibert P. Compo.

References

Torrence, C., and G. P. Compo. 1998. A Practical Guide to Wavelet Analysis. *Bulletin of the American Meteorological Society* 79:61-78.

Examples

```
# Not run: wt.sig(d, dt, scale, sig.test, sig.level, lag1,
#                 dof = -1, mother = "morlet", sigma2 = 1)
```

---

wtc — *Compute wavelet coherence*

Description

Compute wavelet coherence

Usage

```
wtc(d1, d2, pad = TRUE, dj = 1/12, s0 = 2 * dt, J1 = NULL,
  max.scale = NULL, mother = "morlet", param = -1, lag1 = NULL,
  sig.level = 0.95, sig.test = 0, nrands = 300, quiet = FALSE)
```

Arguments

`d1`	Time series 1 in matrix format (`n` rows x 2 columns). The first column should contain the time steps and the second column should contain the values.
`d2`	Time series 2 in matrix format (`n` rows x 2 columns). The first column should contain the time steps and the second column should contain the values.
`pad`	Pad the values will with zeros to increase the speed of the transform.
`dj`	Spacing between successive scales.
`s0`	Smallest scale of the wavelet.
`J1`	Number of scales - 1.
`max.scale`	Maximum scale. Computed automatically if left unspecified.
`mother`	Type of mother wavelet function to use. Can be set to `morlet`, `dog`, or `paul`.
`param`	Nondimensional parameter specific to the wavelet function.
`lag1`	Vector containing the AR(1) coefficient of each time series.
`sig.level`	Significance level.

`sig.test`	Type of significance test. If set to 0, use a regular χ^2 test. If set to 1, then perform a time-average test. If set to 2, then do a scale-average test.
`nrands`	Number of Monte Carlo randomizations.
`quiet`	Do not display progress bar.

Value

Return a `biwavelet` object containing:

`coi`	matrix containg cone of influence
`wave`	matrix containing the cross-wavelet transform
`wave.corr`	matrix containing the bias-corrected cross-wavelet transform using the method described by `Veleda et al. (2012)`
`power`	matrix of power
`power.corr`	matrix of bias-corrected cross-wavelet power using the method described by `Veleda et al. (2012)`
`rsq`	matrix of wavelet coherence
`phase`	matrix of phases
`period`	vector of periods
`scale`	vector of scales
`dt`	length of a time step
`t`	vector of times
`xaxis`	vector of values used to plot xaxis
`s0`	smallest scale of the wavelet
`dj`	spacing between successive scales
`d1.sigma`	standard deviation of time series 1
`d2.sigma`	standard deviation of time series 2
`mother`	mother wavelet used
`type`	type of `biwavelet` object created (`wtc`)
`signif`	matrix containing `sig.level` percentiles of wavelet coherence based on the Monte Carlo AR(1) time series

Note

The Monte Carlo randomizations can be extremely slow for large datasets. For instance, 1000 randomizations of a dataset consisting of 1000 samples will take ~30 minutes on a 2.66 GHz dual-core Xeon processor.

Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com)

Code based on WTC MATLAB package written by Aslak Grinsted.

References

Cazelles, B., M. Chavez, D. Berteaux, F. Menard, J. O. Vik, S. Jenouvrier, and N. C. Stenseth. 2008. Wavelet analysis of ecological time series. *Oecologia* 156:287-304.

Grinsted, A., J. C. Moore, and S. Jevrejeva. 2004. Application of the cross wavelet transform and wavelet coherence to geophysical time series. *Nonlinear Processes in Geophysics* 11:561-566.

Torrence, C., and G. P. Compo. 1998. A Practical Guide to Wavelet Analysis. *Bulletin of the American Meteorological Society* 79:61-78.

Torrence, C., and P. J. Webster. 1998. The annual cycle of persistence in the El Nino/Southern Oscillation. *Quarterly Journal of the Royal Meteorological Society* 124:1985-2004.

Veleda, D., R. Montagne, and M. Araujo. 2012. Cross-Wavelet Bias Corrected by Normalizing Scales. *Journal of Atmospheric and Oceanic Technology* 29:1401-1408.

Examples

```
t1 <- cbind(1:100, rnorm(100))
t2 <- cbind(1:100, rnorm(100))

## Wavelet coherence
wtc.t1t2 <- wtc(t1, t2, nrands = 10)

## Plot wavelet coherence and phase difference (arrows)
## Make room to the right for the color bar
par(oma = c(0, 0, 0, 1), mar = c(5, 4, 4, 5) + 0.1)
plot(wtc.t1t2, plot.cb = TRUE, plot.phase = TRUE)
```

`wtc.sig` *Determine significance of wavelet coherence*

Description

Determine significance of wavelet coherence

Usage

```
wtc.sig(nrands = 300, lag1, dt, ntimesteps, pad = TRUE, dj = 1/12,
  s0, J1, max.scale = NULL, mother = "morlet", sig.level = 0.95,
  quiet = FALSE)
```

Arguments

`nrands`	Number of Monte Carlo randomizations.
`lag1`	Vector containing the AR(1) coefficient of each time series.
`dt`	Length of a time step.
`ntimesteps`	Number of time steps in time series.

pad	Pad the values will with zeros to increase the speed of the transform.
dj	Spacing between successive scales.
s0	Smallest scale of the wavelet.
J1	Number of scales - 1.
max.scale	Maximum scale.
mother	Type of mother wavelet function to use. Can be set to `morlet`, `dog`, or `paul`. Significance testing is only available for `morlet` wavelet.
sig.level	Significance level to compute.
quiet	Do not display progress bar.

Value

Returns significance matrix containing the `sig.level` percentile of wavelet coherence at each time step and scale.

Note

The Monte Carlo randomizations can be extremely slow for large datasets. For instance, 1000 randomizations of a dataset consisting of 1000 samples will take ~30 minutes on a 2.66 GHz dual-core Xeon processor.

Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com)

Code based on WTC MATLAB package written by Aslak Grinsted.

References

Cazelles, B., M. Chavez, D. Berteaux, F. Menard, J. O. Vik, S. Jenouvrier, and N. C. Stenseth. 2008. Wavelet analysis of ecological time series. *Oecologia* 156:287-304.

Grinsted, A., J. C. Moore, and S. Jevrejeva. 2004. Application of the cross wavelet transform and wavelet coherence to geophysical time series. *Nonlinear Processes in Geophysics* 11:561-566.

Torrence, C., and G. P. Compo. 1998. A Practical Guide to Wavelet Analysis. *Bulletin of the American Meteorological Society* 79:61-78.

Torrence, C., and P. J. Webster. 1998. The annual cycle of persistence in the El Nino/Southern Oscillation. *Quarterly Journal of the Royal Meteorological Society* 124:1985-2004.

Examples

```
# Not run: wtcsig <- wtc.sig(nrands, lag1 = c(d1.ar1, d2.ar1), dt,
#                            pad, dj, J1, s0, mother = "morlet")
```

wtc_sig_parallel — *Parallel* wtc.sig

Description

Parallelized Monte Carlo simulation equivalent to wtc.sig.

Usage

```
wtc_sig_parallel(nrands = 300, lag1, dt, ntimesteps, pad = TRUE,
  dj = 1/12, s0, J1, max.scale = NULL, mother = "morlet",
  sig.level = 0.95, quiet = TRUE)
```

Arguments

nrands	Number of Monte Carlo randomizations.
lag1	Vector containing the AR(1) coefficient of each time series.
dt	Length of a time step.
ntimesteps	Number of time steps in time series.
pad	Pad the values will with zeros to increase the speed of the transform.
dj	Spacing between successive scales.
s0	Smallest scale of the wavelet.
J1	Number of scales - 1.
max.scale	Maximum scale.
mother	Type of mother wavelet function to use. Can be set to morlet, dog, or paul. Significance testing is only available for morlet wavelet.
sig.level	Significance level to compute.
quiet	Do not display progress bar.

See Also

foreach

wtc.sig

Examples

```
# Not run: library(foreach)
# library(doParallel)
# cl <- makeCluster(4, outfile="") # number of cores. Notice 'outfile'
# registerDoParallel(cl)
# wtc_sig_parallel(your parameters go here)
# stopCluster(cl)
```

xwt — *Compute cross-wavelet*

Description

Compute cross-wavelet

Usage

```
xwt(d1, d2, pad = TRUE, dj = 1/12, s0 = 2 * dt, J1 = NULL,
  max.scale = NULL, mother = "morlet", param = -1, lag1 = NULL,
  sig.level = 0.95, sig.test = 0, arima.method = "CSS")
```

Arguments

`d1`	Time series 1 in matrix format (`n` rows x 2 columns). The first column should contain the time steps and the second column should contain the values.
`d2`	Time series 2 in matrix format (`n` rows x 2 columns). The first column should contain the time steps and the second column should contain the values.
`pad`	Pad the values will with zeros to increase the speed of the transform.
`dj`	Spacing between successive scales.
`s0`	Smallest scale of the wavelet.
`J1`	Number of scales - 1.
`max.scale`	Maximum scale. Computed automatically if left unspecified.
`mother`	Type of mother wavelet function to use. Can be set to `morlet`, `dog`, or `paul`. Significance testing is only available for `morlet` wavelet.
`param`	Nondimensional parameter specific to the wavelet function.
`lag1`	Vector containing the AR(1) coefficient of each time series.
`sig.level`	Significance level.
`sig.test`	Type of significance test. If set to 0, use a regular χ^2 test. If set to 1, then perform a time-average test. If set to 2, then do a scale-average test.
`arima.method`	Fitting method. This parameter is passed as the `method` parameter to the `arima` function.

Value

Returns a `biwavelet` object containing:

`coi`	matrix containg cone of influence
`wave`	matrix containing the cross-wavelet transform
`wave.corr`	matrix containing the bias-corrected cross-wavelet transform using the method described by `Veleda et al. (2012)`
`power`	matrix of power

`power.corr`	matrix of bias-corrected cross-wavelet power using the method described by `Veleda et al. (2012)`
`phase`	matrix of phases
`period`	vector of periods
`scale`	vector of scales
`dt`	length of a time step
`t`	vector of times
`xaxis`	vector of values used to plot xaxis
`s0`	smallest scale of the wavelet
`dj`	spacing between successive scales
`d1.sigma`	standard deviation of time series 1
`d2.sigma`	standard deviation of time series 2
`mother`	mother wavelet used
`type`	type of `biwavelet` object created (`xwt`)
`signif`	matrix containg significance levels

Author(s)

Tarik C. Gouhier (tarik.gouhier@gmail.com) Code based on WTC MATLAB package written by Aslak Grinsted.

References

Cazelles, B., M. Chavez, D. Berteaux, F. Menard, J. O. Vik, S. Jenouvrier, and N. C. Stenseth. 2008. Wavelet analysis of ecological time series. *Oecologia* 156:287-304.

Grinsted, A., J. C. Moore, and S. Jevrejeva. 2004. Application of the cross wavelet transform and wavelet coherence to geophysical time series. *Nonlinear Processes in Geophysics* 11:561-566.

Torrence, C., and G. P. Compo. 1998. A Practical Guide to Wavelet Analysis. *Bulletin of the American Meteorological Society* 79:61-78.

Torrence, C., and P. J. Webster. 1998. The annual cycle of persistence in the El Nino/Southern Oscillation. *Quarterly Journal of the Royal Meteorological Society* 124:1985-2004.

Veleda, D., R. Montagne, and M. Araujo. 2012. Cross-Wavelet Bias Corrected by Normalizing Scales. *Journal of Atmospheric and Oceanic Technology* 29:1401-1408.

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