

Package ‘vmd’

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Type Package

Title Variational Mode Decomposition

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Description A port and extension to the original 'Matlab' code made public by Dragomireskiy and Zosso, for conducting Variational Mode Decomposition (VMD) as described within their 2013 publication (publication: <doi:10.1109/TSP.2013.2288675>, source: <https://goo.gl/FJH1d5>).

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Encoding UTF-8

LazyData true

Imports Rcpp (>= 0.12.12), ggplot2 (>= 2.1), magrittr, reshape2, scales, R6

RoxygenNote 5.0.1

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vmd-package

VMD Package

Description

Package for performing variational mode decomposition

Author(s)

Nicholas Hamilton

checker

R6 Class of Standard Checking Utilities

Description

Create a new R6 Class that contains public methods of standard checking utilities

Usage

checker()

Format

An object of class R6ClassGenerator of length 24.

vmd

Create VMD Object

Description

Create instance of R6Vmd, which is an R6 implementation, ported from the original 2013 Matlab code developed by Dragomiretskiy & Zosso.

Usage

```
vmd(signal, alpha = getOption("vmd.alpha"), tau = getOption("vmd.tau"),  
     K = getOption("vmd.K"), DC = getOption("vmd.DC"),  
     init = getOption("vmd.init"), tol = getOption("vmd.tol"), ...)
```

Arguments

signal	the time domain signal (1D) to be decomposed
alpha	the balancing parameter of the data-fidelity constraint
tau	time-step of the dual ascent (pick 0 for noise-slack)
K	the number of modes to be recovered
DC	true if the first mode is put and kept at DC (0-freq)
init	0 = all omegas start at 0, 1 = all omegas start uniformly distributed or 2 = all omegas initialized randomly
tol	tolerance of convergence criterion, typically around 1e-6
...	any other arguments to be passed to the R6 initializer

Author(s)

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References

Variational Mode Decomposition, Dragomiretskiy & Zorro, 2013, <http://dx.doi.org/10.1109/TSP.2013.2288675>

Original Matlab Source: <https://goo.gl/FJH1d5>.

Examples

```
x = seq(-2*pi,2*pi,length.out=1000)
signal = cos(x)
v = vmd(signal,DC=FALSE,tol=1e-3)
v$getResult()
plot(v)

nv = 1000
fs = 1/nv
t = (1:nv)/nv
freq = 2*pi*(1 - 0.5 - 1/nv)/fs
f_1 = 2;
f_2 = 24;
f_3 = 288;
f_4 = 12;
v_1 = (cos(2*pi*f_1*t));
v_2 = 1/4*(cos(2*pi*f_2*t));
v_3 = 1/16*(cos(2*pi*f_3*t));
v_4 = 1/8*(cos(2*pi*f_4*t));
signal = v_1 + v_2 + v_3 + v_4 + 0.5*runif(nv,min=-0.5,max=0.5);
v = vmd(signal,alpha=2000,tau=0,DC=FALSE,init=0,tol=1e-3,K=3,orderModes=TRUE)

#List of Results
l = v$getResult()
names(l)

#To Data Frame
```

```
df = as.data.frame(v)
head(df)

#Plot Results
plot(v)
plot(v, facet='bymode', scales='free')
plot(v, facet='byclass', scales='free')

#Input Spectrum
v$plot.input.spectrum()

#Spectral Decomposition
v$plot.spectral.decomposition()
```

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