Package ‘costat’

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Description Contains functions that can determine whether a time series is second-order stationary or not (and hence evidence for locally stationarity). Given two non-stationary series (i.e. locally stationary series) this package can then discover time-varying linear combinations that are second-order stationary.
License GPL (>= 2)
NeedsCompilation no
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costat-package

Computes localized autocovariance and searches for costationary solutions to bivariate time series.

Description

Computes a time-varying autocovariance and associated plots for plotting this. Also can search for costationary solutions between two time series.

Details

Package: costat
Type: Package
Version: 1.0
Date: 2012-10-24
License: What license is it under?
Author(s)

Guy Nason, <g.p.nason@bristol.ac.uk>

References


See Also

findstysols, lacv

Examples

```r
# Compute localized acv
#
x <- c(rnorm(128, sd=1), rnorm(128, sd=3))
xlacv <- lacv(x, lag.max=30)
#
# Plot the time-varying autocovariance at time t=100
#
## Not run: plot(xlacv, type="acf", the.time=100, plotcor=FALSE)
#
# Plot the time-varying autocovariance at time t=400
#
## Not run: plot(xlacv, type="acf", the.time=400, plotcor=FALSE)
#
# See examples for findstysols for other examples
```

AntiAR

*Undo autoreflection action for an EWS object (wd stationary)*

Description

The `BootTOS` function has the ability to deal with boundary conditions by augmenting the right-hand end of a time series by a reflected version of that series. So, the series doubles in length and the new vector has periodic boundary conditions. One can then compute a local spectrum on this data which returns an EWS in a *wd* object, usually with a type attribute of "station". This function can take this *wd* object and properly can return the first half of it, which corresponds to the boundary-correct spectrum of the original series.

Usage

`AntiAR(S)`
Arguments
S A wd class object of type "station". This corresponds to a EWS estimate on a reflected time series.

Details
This function arises because using spectral estimation functions, like ewspec from the wavethresh package doesn’t always work that well at the boundaries. This is because the wavelet functions in wavethresh usually assume periodic boundary conditions and this is not appropriate for a discrete time series where time 1 and time T are usually very different (and cannot be assumed to be the same).

Hence, a previous function could generate a new time series by taking the original, e.g. \( x \), reflecting it with \( \text{rev}(x) \) and then sticking the reflected onto the right-hand end of the original. Spectral estimation, (e.g. using ewspec) can then be applied to this new reflected/augmented series and the boundaries are now roughly correct as the start and end of the series correspond to time 1.

The spectral estimate so obtained though is double the size of the the one that is needed, and contains the spectrum of the reflected series. Hence, this function obtains the first half of the estimate and returns it.

Not usually intended for the casual user

Value
A wd class object containing the boundary-corrected estimate of the spectrum for the original series.

Author(s)
G. P. Nason.

References


See Also
BootTOS

Examples
```
# Generate example, temporary series
#
x <- rnorm(128)
#
# Reflect it about its end point
#
x2 <- c(x, rev(x))
```
# Compute EWS estimate
#
x2ews <- ews(x2)
#
# Now get bit corresponding to x into object
#
xews <- AntiAR(x2ews$S)

---

**Perform bootstrap stationarity test for time series**

### Description

Given a time series this function runs a bootstrap hypothesis test to see whether it is stationary. The null hypothesis is that the series is stationary, the alternative is that it is not - and hence possesses a time-varying evolutionary wavelet spectrum if deemed non-stationary.

### Usage

```r
BooTOS(x, Bsims = 100, WPsmooth = TRUE, verbose = FALSE, plot.avspec = FALSE,
       plot.avsim = FALSE, theTS = TOSts, AutoReflect=TRUE, lapplyfn=lapply)
```

### Arguments

- **x**
  - Time series to test. Must have a power of two length
- **Bsims**
  - Number of bootstrap simulations to carry out
- **WPsmooth**
  - Whether or not to carry out wavelet periodogram smoothing
- **verbose**
  - If `TRUE` informative messages are printed
- **plot.avspec**
  - If `TRUE` then the 'average' evolutionary wavelet spectrum (EWS) is plotted. This is called $\bar{S}_j$ in the Cardinali and Nason paper.
- **plot.avsim**
  - If `TRUE` for each bootstrap simulation plot the time series of the simulated time series from the average EWS (the one that might be plotted by `plot.avspec=TRUE`.
- **theTS**
  - Specifies the particular test statistic to be used
- **AutoReflect**
  - If `TRUE` then the series is reflected and augmented by its end point on the RH-side, and the spectral quantities are evaluated on that. Everything returned though applies only to the original series, the reflection is merely to ensure that the periodic wavelet algorithms can be used on non-periodic data
- **lapplyfn**
  - List processing function. Parallel processing of the bootstrap simulations can be achieved by using the `multicore` package and the `mclapply` function. Sequential processing can be achieved using the standard `lapply` function. So, if you can’t run multicore then you should use `lapply`, otherwise try and use `mclapply` for faster execution times.
Details

The details of our testing methodology are set out in the Cardinali and Nason paper referenced below.

Essentially, the testing process works as follows. First, one has to define a test statistic. Given a time series this has return a statistic that measures ‘degree of nonstationarity’. For example, estimating the EWS, and then computing the sum of the sample variances of each scale is such as measure (and known as the $T_{vS}$ statistic). This statistic is zero for a constant spectrum and positive for non-constant spectrum (and generally larger for larger variations of the spectrum).

Once a test statistic $T$ is selected then a parametric Monte Carlo test can be used. First, $T$ is computed on the series itself. Then, for statistical assessment of the ‘significance’ of the test statistic the following procedure is carried out. Assuming, for a moment that the time series is stationary, we estimate its evolutionary wavelet spectrum (EWS) and then average this over time ($\bar{S}_j$). Then we use the function LS\$i\$m to simulate a time series whose EWS is the constant, stationary, spectral estimate. Then we compute our test statistic, $T_b$, on this simulated series.

Then we calculate $T_b$ for $B\bar{i}m-1$ simulations. The function then returns $B\bar{i}m$ numbers. The first is the test statistic computed on the actual data. The remaining ones are the test statistic computed on the simulated stationary series.

The idea being that if the time series is really stationary then the first value will be comparable to the ones obtained by simulation. If the time series is not stationary then the first test statistic will be much larger than the ones obtained by simulation (since the actual data $T$ will have been computed on a time series with varying spectrum, whereas the simulated ones are all computed on constant spectra, and their variation is only due to sampling variation).

The test statistic supplied to this function (as argument $\text{theTS}$) should take an EWS object as an argument. For example, the WaveThresh function $\text{ewspec}$ produces a suitable spectral estimate in its $\$S$ argument (both objects are actually examples of a non-decimated wavelet transform object, class $\text{wd}$).

The function $\text{plotBS}$ can be used the present the results of this function in an interpretable form and calculate the p-value of the test, although you should use the generic plot function to call this.

Value

A vector of length $B\bar{i}m$. The first entry is the value of the test statistic computed on the data. The remaining entries are bootstrap values computed on the ‘averaged’ EWS estimate with constant spectrum.

Author(s)

Guy Nason

References


See Also

TOSTs, plotBS

Examples

# Calculate test of stationarity on example we know to be stationary,
# a series of iid values
# plot(BootTOS(rnorm(64), Bsims=10), plot=FALSE)
#
# The following text is what gets printed
#
# Realized Bootstrap is  0.04543729
# p-value is 0.93
# Series was stationary
# [1] 0.93
#
# The realized bootstrap value is the value of the test statistic on the
# actual data (0.0454 here).
#
# The p-value is also printed (this is just the number of simulated series
# test statistic values less than the actual test statistic) and returned.
#
# The text "Series is stationary" just means that the empirical p-value
# was greater than the nominal test size (alpha=0.05, by default).
#
# Let's now try another example with the series sret: note that if you
# have a slow single core machine, this can take a long time, so we don't
# run it in the examples. However, on a fastish machine it is quick, on
# a fast multicore machine it is really quick!
#
## Not run: plot(BootTOS(sret))
#
# Realized Bootstrap is 2.662611e-09
# p-value is 0
# Series was NOT stationary
# [1] 0
#
# In contrast to the previous example, the p-value is 0, hence indicative
# of non-stationarity.
#
Description

Uses hierarchical clustering and multidimensional scaling to produce a plot of all the convergence stationary solutions. These plots are designed to aid the user in identifying ‘unique’ sets of stationary solutions.

Usage

`COEFbothscale(l, plotclustonly = FALSE, StyPval=0.05, ...)`

Arguments

1. An object returned by `findstysols`, of class csFSS, which contains the results of an optimization to find solutions that correspond to stationary series which are the time-varying linear combination of two locally stationary time series.
2. `plotclustonly` If TRUE then only produce the hierarchical clustering plot.
3. `StyPval` The p-value by which solutions are deemed to be stationary or not for inclusion into plots. If the p-value for a particular solution is greater than `StyPval` then the solution is deemed stationary and included.
4. `...` Additional arguments to the hierarchical clustering plot.

Details

The function `findstysols` uses numerical optimization to try and discover time-varying linear combinations of two time series to find a combination which is stationary. Like many numerical optimizations the optimizer is supplied with starting coordinates and proceeds through an optimization routine to end coordinates which are located at the minimum (in this case). So, the user has a choice over where to start each optimization.

A priori there is no recipe for knowing where to start the optimizer, so such situations are usually handled by running the optimizer many time each time starting in a different position. The solution here is to start from a set of different randomly chosen starting points. After the optimizer is run from these different starting positions it ends up in the same number of potentially different ending positions.

However, some of the ending solutions might be identical, some might be very close, some might be reflections (e.g. the if the coefficients (a,b) result in a stationary solution then so does (-a, -b)). Morally, though, all of these cases would reference the same solution.

Hence, we require some method for identifying the set of unique solutions. We can be considerably aided in this task by multidimensional scaling (which uses inter-solution distances to produce a map of how close solution sets really are) or hierarchical clustering (which can produce a nice picture to indicate how the solutions might be related).

In other words, the solution vectors can be viewed as a multivariate data set where the cases correspond to the results of different optimization runs and the variables correspond to the coefficients of the time-varying linear combinations.

Both multidimensional scaling (cmdscale) and hierarchical clustering (hclust) are used to determine possible clusterings of solutions. Then, representative members from these clusters can be further investigated with a function such as `lctsres`
An object of class csFSSgr is returned containing the following components: the results of the multidimensional scaling and hierarchical clustering are returned as list with two components epscale and epclust respectively, and the input l object is returned as component x and the Stypval object is returned as a component.

Author(s)
Guy Nason

References


See Also
findstysols, LCTSres

Examples
```r
# # See example in findstysols
#
```

**coeftofn**

Convert wavelet coefficients for two time-varying functions into two functions with respect to time.

Description
In much of the costationarity code the combination functions are represented in terms of wavelet coefficients. At certain points the actual combination functions themselves are required (in the time domain) for purposes such as actually forming the linear combination. This function turns the coefficients, for the two combination functions, into their time domain functional representation.

Usage
```r
coeftofn(alpha, beta, n = 256, filter.number = 1, family = c("DaubExPhase", "DaubLeAsymm"))
```
Arguments

alpha  One set of coefficients for one of the combination functions
beta   The other set of coefficients
n      The length of resulting function that you require
filter.number The type of wavelet (the number of vanishing moments)
family The type of wavelet (the wavelet family)

Details

A degree of efficiency is built into the code. Typically, for forming stationary linear combinations then only a few (or at least a medium number) of coarser scale coefficients need to be manipulated (eg modified in the optimizer). However, the actual length of the function (time series length) is typically much longer (e.g. n=256, n=512, or higher). So, this function pads out the small number of coarse coefficients with zeros before forming the combination functions which end up at the correct length, n.

Value

An object of class csBiFunction which is list containing two components:

alpha  A vector, of length n, containing one of the time-varying combination functions
beta   Same as alpha, but contains the other combination function.

Author(s)

Guy Nason

References


See Also

LCTS, LCTSres

Examples

#  # Very artificial example #
tmp.a <- c(1, -1)
tmp.b <- c(0.5, 0.5)
#  #  #
Perform running mean smoothing of an EWS object

Description

Performs running mean smoothing of bandwidth \( s \) of an EWS, such as that returned by the `ews.spec` function of `wavethresh`.

Usage

`EWSsmoothRM(S, s)`

Arguments

- `S` The spectrum to smooth
- `s` The bandwidth (or number of ordinates to include in the running mean)

Details

Each level of the EWS is subject to a running mean smooth. After smoothing a level the resultant smooth is shorter than the original level (due to the mean not being able to overlap the boundaries). This deficit is made up by augmenting the start of the smooth with a right number of smoothed values taken from the first smoothed value.

Value

A EWS object contained in a `wd` object of type "station" which contains the smoothed spectrum.

Author(s)

G.P. Nason
References


See Also

lacr

Examples

```R
# Make dummy time series
#
x <- rnorm(128)
#
# Compute spectrum, but don't do smoothing
#
xews <- ewspect(x, WPsmooth=FALSE)$S
#
# Now smooth the spectrum using running mean smoothing with bandwidth of 5
#
ans <- EWSSmoothRM(xews, s=5)
```

extractCS

**Extractor function for csFSS object.**

Description

Get much information from the slots of a csFSS. Each slot can carry information from multiple solutions per slot. This function permits an arbitrary selection of solutions for information from a slot.

Usage

```R
extractCS(object, slot=c("startpar", "endpar", "convergence", "minvar", "pvals", "lcts"), coeftype=c("all", "alpha", "beta", "alphafunc", "betafunc"), solno, ...)```

Arguments

- **object** The csFSS object that you want to extract information from.
- **slot** The slot that you want to get information on. These are `startpar`: the starting parameters for the optimization for each solution; `endpar`: the final parameters calculated by the optimization for each solution; `convergence`: the status codes returned by the optimization for each solution; `minvar`: the minimum variance
of the spectral estimate at the optimal solution, one for each solution; pvals: the p-values for the test of stationarity for the final optimal parameter set; lcts: the (time-varying) linear combination of the time series, one for each solution. These are the Z_t time series, the combined series which are meant to be stationary.

The startpar, endpar and lcts slots return result in one vector for each solution requested, organized as a matrix. Each row of the matrix corresponds to one of the solutions requested. The remaining slots return numbers, one number for each solution organized as a vector.

coeftype

For the slots that return coefficients, these can be returned in various ways. Each coefficient vector (one per solution) actually stores two sets of coefficients: one associated with the alpha_t linear combination and the other with the beta_t linear combination. Setting coeftype to the following causes the following to happen: all: the complete vector of coefficients is returned (these are actually wavelet coefficients corresponding to the wavelet specification in the csFSS object); alpha: only the alpha_t coefficients are returned; beta: only the beta_t coefficients are returned; alphafunc: the alpha_t function (in the time domain) is returned, ie as a function in time rather than a set of transform coefficients; betafunc: as for alphafunc but for the beta_t function.

solno

The indices of which solutions you want the information on.

... Other arguments to coeftofn. For example, by default the length of the functional representations of alpha_t and beta_t is 256 caused by the default n=256 of the coeftofn argument.

Details

Extracts slot information from csFSS objects.

Value

Information from the relevant slot, as a number, vector or matrix depending on what it is that is requested as described in the various arguments above.

Author(s)

Guy Nason

References


See Also

findstysols, coeftofn
# Examples

```r
# Create dummy data
#
x1 <- rnorm(32)
y1 <- rnorm(32)
#
# Find stationary combinations
# Note: we don't run this example in installation/package formation as
# it takes a long time. However, this precise command IS run in
# the help to findstysols
#
## Not run: ans <- findstysols(Nsims=100, tsx=x1, tsy=y1)
##
# Get the optimal (endpar) alphas for the first 10 solutions
#
## Not run: extractCS(ans, slot="endpar", coeftype="alpha", solno=1:10)
#
# Plot the beta_t associate with the optimal solution for solution 29
#
## Not run: ts.plot(extractCS(ans, slot="endpar", coeftype="betafunc",
# solno=29))
## End(Not run)
#
# Get the p-value associated with solution 29
#
## Not run: extractCS(ans, slot="pvals", solno=29)
```

---

**findstysols**  
*Given two time series find some time-varying linear combinations that are stationary.*

---

**Description**

Find some time-varying linear combinations of two time series that are stationary. The complexity of the time-varying combinations is restricted by the `Ncoefs` argument.

**Usage**

```r
findstysols(Nsims = 100, Ncoefs = 3, tsx, tsy, sf=100, plot.it = FALSE, 
print.it=FALSE, verbose = FALSE, lctsfn=LCTS, prodcomb.fn=prodcomb, 
filter.number=1, family=c("DaubExPhase", "DaubleAsymm"),
my.maxit=500, spec.filter.number=1, 
spec.family=c("DaubExPhase","DaubleAsymm"),
optim.control=list(maxit=my.maxit, rettol=1e-6),
irng=rnorm, lapplyfn=lapply, Bsims=200, ...)
```
Arguments

Nsims Number of searches attempted
Ncoefs Number of Haar wavelet coefficients to use. Must be \( \geq 1 \). Should only increase in steps of powers of two. E.g. can only supply the values 1, 3, 7, 15, etc. So, "1" means only one coarse scale coefficient (corresponds to piecewise constant with one centrally located jump), "3" means one coarse, and two next coarse scale coefficients (corresponds to piecewise constant with 4 equally sized piece with jumps at 1/4, 1/2 and 3/4), "7" means one coarse, two next coarse, four next coarse, and so on.

tsx One of the time series
tsy The other time series, values at the same time locations as tsx
sf A scale factor to multiply both time series by (not really of much use)
plot.it If TRUE then the plot.it argument passed to LCTS via optim is made TRUE. This has the effect of plotting the results of every trial in the optimization (what actually is plotted is described in the help to LCTS
print.it Not currently used in this function, reserved for future use
verbose If true then helpful messages get printed.
lctsfn The function to compute the 'linear combination test of stationarity'. I.e. it is the function that combines the two series and returns the value of the test statistic on the combination.
prodcomb.fn The function that can produce the linear combination of the two time series and return the combination, and optionally vectors containing the combination functions.
filter.number Gets passed to lctsfn and prodcomb.fn
family Gets passed to lctsfn and prodcomb.fn
my.maxit Maximum number of iterations in the optimization. May need to be increased to, e.g. 1000 or 2000 for longer time series (e.g. \( T=2048 \))
spec.filter.number Wavelet filter number. This argument gets passed to the lctsfn and is used for the wavelet for all spectral smoothing.
spec.family Same as spec.filter.number but for the wavelet family.
optim.control Argument passed to the optim optimizer as its control argument. optim performs optimization. See help page for optim.
irng Random number generator used to generate coefficients for starting parameters for the linear combination of time series (actually wavelet coefficients of the combination functions)
lapplyfn Function to use to process lists. If this argument is mclapply then the multicore library function mclapply is used to parallel process the lists. If you don’t have multicore then the lapply function can be used to process things sequentially.
Bsims The number of bootstrap simulations for the (single) test of stationarity BootTOS.
... Other arguments, passed to the optim call.
Details

The function searches for time-varying linear combinations of two time series, ts± and tsy, such that the combination is stationary (according to the TOSTs test statistic).

Each linear combination is parametrised by a coarse scale Haar wavelet decomposition (controlled by Ncoefs). Initially, the Haar wavelet coefficients (up to a fixed finite scale, controlled by Ncoefs) are randomly chosen. These coefficients are converted to functions $\alpha_t, \beta_t$ by the `coeftofn` function and then a linear combination with the time series is formed out of those and the time series, i.e. $Z_t = \alpha_t x_t + \beta_t y_t$. The non-stationarity of $Z_t$ is measured using the TOSTs test statistic and this value is minimized over the coarse scale Haar wavelet coefficients.

This optimization procedure is repeated Nsims times. If the `lapplyfn` is set to `mclapply` then this function from the multicore package is used to process the lists in parallel.

This function can be called multiple times (e.g. on different processors in a multiprocessor environment. The result sets from different runs can be combined using the `mergexy` function.

The variance Ncoefs is very important, it controls the complexity of the linear combinations. If it is too big the linear combinations themselves can be extremely oscillatory and stationarity is easy to obtain. Small values of Ncoefs results in piecewise constant functions with fewer jumps.

The Ncoefs value must take the value of $2^k - 1$. If this is the case the $k$ is the number of scale levels present in the Haar representation of the combining function $\alpha_t, \beta_t$ (excluding the scaling function coefficient, just the wavelet coefficients from the coarsest scale).

The functions to compute the linear combination and also the test statistic on that combination, and just to compute the combination and return also (optionally) the combination vectors are supplied in `lctsfn` and `prodcombNfn`. By default, these are just the LTS and prodcomb functions. However, it is possible to recode these to look at operating on combinations that operate on portfolios. I.e. rather than look at linear combinations of log-returns (which if tsx and tsy were) one can look at linear combinations of actual series (ie portfolios) and then look for stationarity of log-returns of the portfolios. These functions will be made available in a later package.

Value

An object of class csFSS which is a list with the following components.

- **startpar**: A matrix with Nsims rows and 2*Ncoefs columns containing the initial random coefficients of the linear combination functions, one row for each optimization run. The first Ncoefs numbers on each row correspond to the $\alpha_t$ coefficients, the second Ncoefs numbers correspond to the $\beta_t$ coefficients.
- **endpar**: Same dimension as startpar except containing the final coefficients obtained after running the optimizer. If, for a particular run, the optimizer converged and the p-value is less than 0.05 then one can say that this solution represents a valid time-varying linear combination where the combination is stationary (coefficient storage format as for startpar).
- **convergence**: A vector of length Nsims. Reports the convergence code from optim for each optimization run. A value of 0 indicates successful convergence.
- **minvar**: A vector of length Nsims. Contains the minimum variance achieved on each run.
- **pvals**: A vector of length Nsims. Contains the p-values achieved on each run.
findstysols

- **tsx**: The tsx time series that was supplied to this function.
- **tsy**: The tsy time series that was supplied to this function.
- **tsxname**: The name of the tsx object that was supplied.
- **tsyname**: The name of the tsy object that was supplied.
- **filter.number**: The filter number that was used.
- **family**: The wavelet family that was used.
- **spec.filter.number**: The filter number that was used.
- **spec.family**: The wavelet family that was used.

**Author(s)**

Guy Nason

**References**


**See Also**

`lcts`, `BootTOS`, `plotBS`, `prodcomb`, `COEFbothscale`, `LCTSres`, `print.csFSS`, `summary.csFSS`, `plot.csFSS`

**Examples**

```r
# Find some stationary solutions with \code{Ncoefs=3}.
#
# Note: this is a toy example
#
ts1 <- rnorm(32) # A x time series
ts2 <- rnorm(32) # A y time series
#
# Find costationary solutions, but only from 2 random starts
#
# Typically, the length of tsx and tsy would be bigger (eg sret, fret are
# other examples you might use). Also, Nsims would be bigger, you need
# to use many random starts to ensure good coverage of the solution
# space, e.g. Nsims=100
#
# Note: the following examples are not run so as to adhere to CRAN
# requirements for package execution timings
#
# Not run: ans <- findstysols(Nsims=3, tsx=ts1, tsy=ts2)
#
# Print out a summary of the results
#
```

## Not run: ans
#Class 'cSFSS': Stationary Solutions Object from costat:
# ------ : List with 13 components with names
# startpar endpar convergence minvar pvals tsx tsy tsxname tsyname
# filter.number family spec.filter.number spec.family
#
#
#summary(.):
#----------
# Name of X time series: tsx1
# Name of Y time series: tsy1
# Length of input series: 32
# There are 3 sets of solutions
# Each solution vector is based on 3 coefficients
# Some solutions did not converge, check convergence component for more information.
# Zero indicates successful convergence, other values mean different things and
# you should consult the help page for 'optim' to discover what they mean
# For size level: 0.05
# 0 solutions appear NOT to be stationary
# 3 solutions appear to be stationary
# Range of p-values: (0.93, 0.995)
#
# Wavelet filter for combinations: 1 DaubExPhase
# Wavelet filter for spectrum: 1 DaubExPhase
#
# Ok. The printout above suggests that some solutions did not converge.
# Which ones?
#
## Not run: ans$convergence
## [1] 0 1 0
#
# The second one did not converge, the others did. Good. The printout
# above also indicates that all the resultant solutions were stationary
# (this is not surprising for this example, as the inputs tsx1 and tsy1
# are stationary, and indeed iid).
#
# Let’s see how the solutions compare. For example, let’s plot the
# hierarchical cluster analysis of the final solutions (those that
# converged and are stationary)
#
## Not run: plot(ans, ALLplotscale=FALSE)
#
# My cluster shows that solution 1 and 3 are similar. Let’s
# view solution 3.
#
## Not run: oldpar <- par(mfrow=c(2,2))
## Not run: plot(ans, solno=3)
## Not run: par(oldpar)
fret

Particular section of FTSE log-return series.

Description

Observations 256:767 from the SP500 log-returns series stored in SP500FTSE1r dataset.

Usage

data(fret)

Format

A vector of 512 observations of the FTSE100 log-returns series

Details

It's just more convenient to refer to fret than to SP500FTSE1r[256:767, 3].

Source

Yahoo! Finance

References


Examples

## Not run: ts.plot(fret)

getpvals

Form a particular linear combination of two time series and assess the combination’s stationarity p-value

Description

Given two time series, a set of combination coefficients, a function to combine them, this function makes the combination, tests the combination for stationarity, and returns the p-value. Effectively, returns "how stationary" the combination is.
Usage

getpvals(par, prodcomb.fn, tsx, tsy, filter.number,
family=c("DaubExPhase", "DaubLeAsymm"),
verbose, tos = BootTOS, Bsims = 100, lapplyfn = lapply)

Arguments

par: The coefficients used to make the combination via the prodcomb.fn function.
prodcomb.fn: The function which computes the combination given the two time series and the combination parameters.
tsx: One of the time series.
tsy: The other time series.
filter.number: Wavelet smoothness to be used in the time series combination.
family: Wavelet family to be used in the time series combination.
verbose: Supplied directly to the call to plotBS function.
tos: The function the computes a test of stationarity.
Bsims: Number of bootstrap simulations the test uses (if it does)
lapplyfn: The function used to process lists. Can be the regular lapply. If you have multicore package then can be the mclapply parallel processing to process the bootstraps in parallel.

Value

A single number between zero and one indicating the p-value from the hypothesis test of stationarity of the combination.

Author(s)

G. P. Nason

References


See Also

findstysols
Examples

```r
# Generate two toy time series data sets
#
x1 <- rnorm(32)
y1 <- rnorm(32)
#
# Generate two toy sets of parameters (for combination)
#
tmp.a <- c(1,-1)
tmp.b <- c(0.5, 0.5)
#
# Call the function and find out the degree of stationarity of this combination
#
## Not run: ans <- getpvals(c(tmp.a, tmp.b), prodcomb.fn=prodcomb, tsx=x1, tsy=y1,
## filter.number=1, family="DaubExPhase")
## End(Not run)
#
# What is the p-value?
#
## Not run: ans
## [1] 0.53
```

---

**lacv**

*Computes localized (wavelet) autocovariance function*

**Description**

Compute the LACV function for a locally stationary wavelet process.

**Usage**

```r
lacv(x, filter.number = 10,
     family = c("DaubExPhase", "DaubLeAsymm"), smooth.dev=var,
     AutoReflect=TRUE, lag.max=NULL, smooth.RM=0, ...)
```

**Arguments**

- **x**: The time series you want to compute the LACV for
- **filter.number**: The wavelet that you wish to compute the LACV with respect to
- **family**: The wavelet family
- **smooth.dev**: The deviance used in smoothing if running mean smoothing is not used, ie in the call to ewspec.
- **AutoReflect**: If TRUE then the spectrum is computed on a boundary-corrected series, overcoming the lack of periodicity in the time series.
The maximum lag that the function computes. If this option is NULL then the largest possible will be computed and used.

smooth.RM

If this is zero then regular wavelet smoothing of the periodogram will be used. If not zero then running mean smoothing of the periodogram will be used with a bandwidth given by this argument.

Additional arguments to the spectrum computation contained within

Details

A locally stationary wavelet process is a particular kind of non-stationary time series constructed out of wavelet atoms, with a time-varying spectrum (slowly varying). This kind of model is useful for time series whose spectral properties change over time.

The time-varying spectrum can be computed from within the WaveThresh library by the ewspece function. However, just as in the classical stationary case, where the spectrum and autocovariance are a Fourier transform pair, the paper Nason, von Sachs, Kroisandt (2000) [NvSK2000] shows that the evolutionary wavelet spectrum is paired to a localized autocovariance function using a wavelet-like transform. This is expressed in formula (14) of the NvSK2000 paper.

This function computes the localized autocovariance by first computing the estimate of the evolutionary spectrum, and then directly transforming it using formula (14) via the autocorrelation wavelet transform.

Value

An object of class lacv. This is a list with the following components: lacv which is a matrix that contains the localized autocovariance. If the original time series was of length T, then the number of rows of the returned matrix is also T, one row for each time point. The columns of the array correspond to the lag. The number of columns, 2K+1, depends both on the length of the time series and also the order of the wavelet (smoother wavelets return lacv matrices with larger number of lags). Lag 0 is always the centre column, with negative lags from -K to -1 are the leftmost columns, lags from 1 to K are the rightmost columns; lacr: a matrix, with the same dimensions as lacv but containing the local autocorrelations; date: the date this function was executed.

Author(s)

Guy Nason

References


See Also

ewspece, print.lacv, plot.lacv, summary.lacv
Examples

# Generate an AR(1) time series
#
vsim <- arima.sim(model=list(ar=0.8), n=1024)
#
# Compute the ACF of this stationary series
#
vsim.acf <- acf(vsim, plot=FALSE)
#
# Compute the localized autocovariance. We'll use
# a reasonably smooth wavelet.
#
vsim.lacv <- lacv(vsim, filter.number=4, lag.max=30)
#
# Now plot the time-varying autocorrelations, only the first 5 lags
#
## Not run: plot(vsim.lacv, lags=0:5)
#
# Now plot the localized autocorrelation at time t=100, a plot similar
# to the usual R acf plot.
#
## Not run: plot(vsim.lacv, type="acf", the.time=100)

---

**LCTS**  
*Computes a Linear Combination Test Statistics*

**Description**

Given a particular linear combination, specified in terms of coefficients, cfs, this function forms the linear combination of two time series, tsx, tsy and returns the result of a stationarity test statistic on the combination.

**Usage**

```r
LCTS(cfs, tsx, tsy, filter.number = 1,
     family = c("DaubExPhase", "DaubLeAsymm"), plot.it = FALSE,
     spec.filter.number = 1,
     spec.family = c("DaubExPhase", "DaubLeAsymm"))
```

**Arguments**

- `cfs`  
  Coefficients describing the linear combination vectors. The first half correspond to the first vector (alpha) the second half to the beta vector. Hence this vector must have an even length, and each half has a length a power of two minus one.

- `tsx`  
  The x time series

- `tsy`  
  The y time series
filter.number  This function turns the coefficients into a linear combination function (e.g. alpha). This argument specifies the filter.number of the inverse wavelet transform that turns coefficients into a lc function.

family  Same as filter.number but for the wavelet family

plot.it  If TRUE then various things are plotted: both of the linear combination vectors/time series, the combined time series and its EWS estimate

spec.filter.number  The wavelet filter used to compute the EWS estimate

spec.family  The wavelet family used to compute the EWS estimate

Details

This function forms a time-varying linear combination of two times series to form a third time series. Then a ‘stationarity test’ test statistic is applied to the third time series to compute how stationary (or non-stationary it is). This function is called by findstysols and actually does the work of forming the lc of two time series and gauging the stationarity

Value

A single number which is the value of the test of stationarity for the combined time series. This is the result of T0Sts but normalized for the squared coefficient norm

Author(s)

Guy Nason

References


See Also

findstysols, T0Sts, coeftofn

Examples

# Apply this function to random combination coefficients.
# The combination coefficients: comprised of two vectors each of length 3
# Note that 3 = 2^2 - 1, vectors need to be of length a power two minus 1
#
# sret, fret are two time series in the package
#
data(sret)
data(fret)
Description

Plots lots of useful information concerning solutions identified using findstysols. It only plots those where the optimizer converged. Can additionally return the time-varying linear combination associated with any solution if plots are turned off.

Usage

```r
LCTSres(res, txs, tSy, inc = 0, solno = 1:nrow(res$endpar), filter.number = 1,
family = c("DaubExPhase", "DaubLeAsymm"), plot.it = FALSE,
spec.filter.number = 1,
spec.family = c("DaubExPhase", "DaubLeAsymm"), plotcoef = FALSE,
sameplot = TRUE, norm = FALSE, plotstystat = FALSE,
plotsolinfo = TRUE, onlyacfs = FALSE,
acfdatatrans = I, xlab = "Time", ...)
```

Arguments

- `res`: Solution set returned by findstysols
- `txs`: The x time series
- `tSy`: The y time series
- `inc`: Adds an increment to the x-axis values.
- `solno`: Which solution number to look at. This can be a vector of solution numbers. The default is to look at all solutions (which can be a lot, depending on how many you’ve got)
- `filter.number`: The wavelet filter number to use in reconstructing the linear combination function
- `family`: The wavelet family to use in reconstructing the linear combination function.
- `plot.it`: Currently unused in this function
- `spec.filter.number`: This function computes the linear combination time series and also then computes its EWS. The wavelet (`spec.filter.number` is the filter number of this wavelet) used to compute the EWS can be different to the one used to compute the linear combination, as the latter is only a means to an end - e.g. in principle, other basis functions could be used in the linear combination. Also the spectrum computed is only used to assess its constancy, so could be a locally stationary Fourier one.
spec.family  The family of the wavelet used to compute the spectrum
plotcoef     If TRUE then only the linear combination functions are plotted. If FALSE then
             a (set of potentially multiple) composite plot(s) are produced. These composite
             plots are what are usually most useful.
sameplot     If TRUE then the linear combination functions are plotted on the same plot.
norm         If TRUE then the linear combination functions are normalized before plotting
             if sameplot is TRUE. This is so as to be able to compare the patterns in each
             function without regard to their overall size.
plotstystat  If TRUE (and if plotcoef=FALSE) this option causes the function to plot statistics
             associated with the stationary solution, $Z_t$. The acf and partial acf are always
             plotted. The time series plot of $Z_t$ and its spectrum are optionally plotted too if
             onlyacfs=FALSE.
plotsolinfo  If TRUE (and if plotsolinfo=FALSE) this option plots the $\alpha_t$ linear combination
             function, the $\beta_t$ one (ie both of them), the stationary linear combination $Z_t$,
             and an estimate of the EWS of $Z_t$ computed using the spec.filter.number and
             spec.family wavelet. The variance associated with $Z_t$ (the minimizing variance
             from the optimizer in findstysols and the p-value associated with the solution
             are displayed as plot titles.
onlyacfs     Only plot the two acfs if plotstystat=TRUE
acfdatatrans A function (e.g. log) to transform the series before taking and displaying the
              acf functions.
xlab         An x label for the time series plots, and spectral plots
...           Extra arguments for the acf plots.

Details

The function findstysols takes two time series and attempts to find time-varying linear combinations
of the two that are stationary. If one is found, we call it $Z_t$. However, findstysols works by
numerical optimization, typically from random starts, and, generally, there is no unique stationary
solution.

This function takes the results obtained by findstysols in an object called res and then for a set of
solutions already identified by the user, and supplied to this function via solno, this function takes
each identified solution in turn and produces a set of plots.

Determining which solutions are interesting is another problem. The COEFbothscale is a useful
function which can analyze all solution sets simultaneously and, usually, arrange them into groups
which are mutually similar. Then representative members from each group can be further analyzed
by LCTSres.

Probably the most useful set of options is plotcoef=FALSE and to issue a par(mfrow=c(2,2))
command prior to running LCTSres. This produces the plots, four to a page, and enables interesting
features to be compared from plot to plot.

The plotcoef=FALSE option causes four plots to be produced (on the same page if mfrow is set as
the previous paragraph suggests). The first two are the (potentially) time-varying linear combination
functions, the next is the stationary linear combination, $Z_t$, itself and the final plot is an estimate
of the $Z_t$’s evolutionary wavelet spectrum. The titles of the latter two plots display the process
variance of $Z_t$ (the global unconditional variance, because $Z_t$ is assumed to be stationary) and the
p-value associated the hypothesis test of stationarity of \( Z_t \). The spectral estimate show exhibit near constancy because of the stationarity (as assessed by hypothesis test) of \( Z_t \).

If \( \text{plotstystat} = \text{TRUE} \) then further plots are produced of the results of various classical time series analyses of \( Z_t \). If \( \text{onlyacfs} = \text{TRUE} \) then only the acf and partial acf of \( Z_t \) are plotted, otherwise \( Z_t \) and its classical spectrum are also plotted (remember, \( Z_t \), has tested to be stationary and so these classical methods are valid).

If more than one solution is to be plotted, then the \text{scan()} function is employed to pause the plots between plots.

Value

The stationary solution, \( Z_t \), associated with the last solution to be plotted is returned. Of course, if there is only one solution to be plotted then it is the only possibility. Hence, if all the \text{plot} arguments are FALSE then no plots are produced and the stationary linear combination of the (last) solution number is returned.

Author(s)

Guy Nason

References


See Also

\text{findstysols}

Examples

```
#
# See examples in findstysols (the plot method for the results of
# findstysols make use of LCTSres)
```

\text{localvar} \hspace{1cm} \text{Compute the time-localized (unconditional) variance for a time series}

Description

Compute the time localized variance from an evolutionary wavelet spectrum of a time series

Usage

\text{localvar}(\text{spec})
Arguments

spec  An evolutionary wavelet spectrum, such as that computed by ewspect in WaveThresh.

Details

One can compute the local variance of a time series by first computing its evolutionary wavelet spectrum, e.g., by using ewspect, and then applying localvar on the S component of that returned by ewspect.

Value

A vector representing the local variance estimate at successive times.

Author(s)

Guy Nason

References


See Also

ewspect

Examples

```r
# Let's look at a iid standard normal sequence, variance should be 1, always
# for all times.
#
# zsim <- rnorm(64)
#
# Note, in the following I use var as the method of deviance estimation,
# as described in the help there it can be more accurate when transformations
# are not used.
#
# z.ews <- ewspect(zsim, smooth.dev=var)$S
#
# Compute the local variance
#
# z.lv <- localvar(z.ews)
#
# Plot the local variance against time
#
# Not run: ts.plot(z.lv)
#
# Should be around 1. Note, the vertical scale of the plot might be
```

# deceptive, as R plots expand the function to the maximum available
# space. If you look again it should be quite close to 1 (e.g. on the
# example I am looking at now the variance is within +/- 0.15 of 1.
#
# However, it might not be close to 1 because the sample size is quite small,
# only 64, so repeat the above analysis with a larger sample size, e.g. 1024.
#
mergexy

## Concatenate a set of solution results into one set

### Description

Merges several sets of optimization results from multiple calls to `findstysols` into a single object for further analysis

### Usage

`mergexy(...)`

### Arguments

- `...`  
  An unspecified number of arguments of class `csFSS`. (usually a set of objects containing a set of optimization solutions, such as that returned by `findstysols`)

### Details

The return object from an invocation of the `findstysols` is a list containing a number of interesting components containing information about the starting parameters, the (hopefully optimal) ending parameters, convergence status, minimum variance achieved and p-value associated with the final test of stationarity after an optimization.

It is possible to ask `findstysols` to execute multiple optimization runs in the same function, by choice of the `Nsims` parameter. However, for truly large runs, it can be convenient to run multiple copies of `findstysols`, for example on multiple processors simultaneously (a coarse grained parallelism).

In particular, for large time series, it can be useful to run `findstysols` for one optimization run (as running more than one for a very large series can cause the software to fail as R can run out of memory. Actually, for very very large series even one optimization run can fail for memory reasons).

In this way multiple optimization runs can be executed with each one producing its own set of results. This function (`mergexy`) takes a list of object names of all of the results, and merges the results into one object as if a single call to `findstysols` had been executed. Such a single set of results can then be passed on to further analysis routines, such as `COEFbothscale` or `LCTSres`.

### Value

A set of optimization solutions in the same format as those returned by `findstysols`
Author(s)

Guy Nason

References


See Also

`findstysols, LCTSres, COEFbothscale`

Examples

```r
# Generate two dummy time series
#
x1 <- rnorm(32)
y1 <- rnorm(32)
#
# Run two optimizations
#
## Not run: solnset1 <- findstysols(Nsims=1, tsx=x1, tsy=y1)
## Not run: solnset2 <- findstysols(Nsims=1, tsx=x1, tsy=y1)
#
# Merge them
#
## Not run: solnset <- mergexy(solnset1, solnset2)
```

plot.BootTOS Plots results of a Bootstrap Test of Stationarity

Description

Produces Bootstrap simulation result as a histogram with a vertical line indicating the test statistic computed on the actual data.

Usage

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

Arguments

- `x`: The object you wish to get a plot on.
- `...`: Other arguments to plot.
plot.csBiFunction

Details

Produces a histogram of all the bootstrap statistics and the test statistic computed on the true data. Also produces a vertical line indicating the position of the true statistic.

Value

None.

Author(s)

G.P. Nason

References


See Also

BootTOS

Examples

```r
#
v <- rnorm(512)
## Not run: v.BootTOS <- BootTOS(v)
## Not run: plot(v.BootTOS)
```

---

plot.csBiFunction  Plot a csBiFunction object

Description

A csBiFunction object contains representations of two functions. This function plots the two functions superimposed.

Usage

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

Arguments

- `x` An object of class csBiFunction
- `...` Other arguments to plot call
Value
None

Author(s)
G.P. Nason

References

See Also
coeftofn, print.csBiFunction, summary.csBiFunction

Examples

## Not run: plot(coeftofn(c(1,-1), c(0.5, 0.5)))

---

**plot.csFSS**

*Plot a csFSS object.*

### Description

Produces two types of plot from the information in a csFSS object, such as that returned by `findstysols`.

### Usage

```r
## S3 method for class 'csFSS'
plot(x, solno = NULL, ALLplotclust = TRUE, ALLplotscale = TRUE, sollabels=TRUE, SNinc = 0, ...)
```

### Arguments

- **x**
  The csFSS object you wish to produce plots for.
- **solno**
  If missing then the plot produces plots that show information on all solutions at once, first in a scatter plot, then in a dendrogram. If provided then the plot produces information on that specific solution.
- **ALLplotclust**
  If TRUE then the dendrogram is plotted, if FALSE it is not.
- **ALLplotscale**
  If TRUE then the two-dimensional scaling solution is plotted. If FALSE, it is not.
sollabels  If TRUE then solution numbers are plotted on the scaling plot, if produced.
SNinc     An argument passed to the LCTSres function if called. When plotting add an
          increment on where to start looking at the time series/solutions from.
...       Other arguments passed to plot.

Details

This function can produce either a scatterplot, which indicates the two-dimensional scaling picture
of the optimization solution sets, or a dendrogram showing putative clustering of solutions. In both
cases it is a plot considering ALL solutions at once. These plots are delegated to the plot.csFSSgr
function.

If the argument solno is provided then plots are produced which show information on a single
solution. This plot is delegated to the LCTSres function.

Value

None.

Author(s)

G.P.Nason

References

Econometrics, 2, Issue 2, Article 1.

See Also

findstysols, LCTSres, plot.csFSSgr, print.csFSS, summary.csFSS

Examples

# # Create dummy data #
x1 <- rnorm(32)
y1 <- rnorm(32)
# # Find stationary combinations
# Note: we don't run this example in installation/package formation as
# it takes a long time. However, this precise command IS run in
# the help to findstysols
#
## Not run: ans <- findstysols(Nsims=100, tsx=x1, tsy=y1)
# # # Produce dendrogram
#
## Not run: plot(ans)
# Produce four pictures relating to solution 3 (can also do 
# par(mfrow=c(2,2)) to make a nice 4 plot on one page.)
# Not run: plot(ans, solno=3)
#solno is 3
#3
#1:

---

**plot.csFSSgr**

*Produce plots from a csFSSgr object.*

### Description

A csFSS object contains a set of solutions obtained from a series of optimizations. Each solution corresponds to a time-varying linear combination of two time series (or rather the wavelet coefficients of such combinations) where the combination has found to be stationary and the optimizer that got there converged. Often one wishes to interrogate the results, such as seeing how the solutions cluster, or what their low-dimensional scaling solution projection looks like, such analyses are produced by the `COEFbothscale` function and the whole plot is marshalled by the `plot.csFSS` function.

### Usage

```r
## S3 method for class 'csFSSgr'
plot(x, plotclust = TRUE, plotscale = TRUE, sollabels = FALSE, ...)
```

### Arguments

- **x**
  - The csFSSgr object to be plotted.
- **plotclust**
  - If TRUE then the dendrogram clustering is plotted, if FALSE it is not.
- **plotscale**
  - If TRUE then the scaling solution picture is plotted, if FALSE it is not.
- **sollabels**
  - If TRUE then solution numbers are plotted on the scaling plot, if produced.
- **...**
  - Other arguments to plot.

### Value

None.

### Author(s)

G.P. Nason
plot.lacv

References


See Also

plot.csFSS

Examples

```R
# This function is a helper function for plot.csFSS so see the example there.
#

plot.lacv

---

**plot.lacv**

*Plot localized autocovariance (lacv) object.*

**Description**

Produces various ways of looking at a localized autocovariance (lacv) object.

**Usage**

```R
## S3 method for class 'lacv'
plot(x, plotcor = TRUE, type = "line",
     lags = 0:10, nrow(x$lacv), ncol(x$lacv) - 1,
     tcex = 1, lcol = 1, llty = 1, the.time = NULL, ...)
```

**Arguments**

- `x` The localized autocovariance object you want to plot (lacv)
- `plotcor` If TRUE then plot autocorrelations, otherwise plot autocovariances.
- `type` The lacv objects are fairly complex and so there are different ways you can plot them. The types are line, persp or acf, see the details for description. Note that the line plot only works with correlations currently.
- `lags` The lags that you wish included in the plot. The default is all the lags from 0 up to the maximum that is used in the R acf plot
- `tcex` In the line plot lines are plotted that indicate the time-varying correlation. Each lag gets a different line and the lines are differentiated by the lag id being placed at intervals along the line. This argument changes the size of those ids (numbers).
- `lcol` Controls the colours of the lines in the line plot.
- `llty` Controls the line types of the lines in the line plot.
If the acf plot is chosen then you have to specify a time point about which to plot the acf. I.e. in general this function's lacv argument is a 2D function: $c(t, \tau)$, the acf plot produces a plot like the regular acf function and so you have to turn the 2D $c(t, \tau)$ into a 1D function $c(t_0, \tau)$ by specifying a fixed time point $t_0$.

Other arguments to plot.

Details

This function produces pictures of the two-dimensional time-varying autocovariance or autocorrelation, $c(t, \tau)$, of a locally stationary time series. There are three types of plot depending on the argument to the type argument.

The line plot draws the autocorrelations as a series of lines, one for each lag, as lines over time. E.g. a sequence of lines $c(t, \tau_i)$ is drawn, one for each $\tau_i$. The zeroth lag line is the autocorrelation at lag 0 which is always 1. By default all the lags are drawn which can result in a confusing picture. Often, one is only interested in the low level lags, so only these can be plotted by changing the lags argument and any selection of lags can be plotted. The colour and line type of the plotted lines can be changed with the lcol and the llty arguments.

The acf plot produces pictures similar to the standard R acf() function plot. However, the regular acf is a 1D function, since it is defined to be constant over all time. The time-varying acf supplied to this function is not constant over all time (except for stationary processes, theoretically). So, this type of plot requires the user to specify a fixed time at which to produce the plot, and this is supplied by the the.time argument.

The persp plot plots the 2D function $c(t, \tau)$ as a perspective plot.

Value

For the acf type plot the acf values are returned invisibly. For the other types nothing is returned.

Author(s)

G.P. Nason

References


See Also

lacv

Examples

```r
# Make some dummy data, e.g. white noise
#```
plotBS

v <- rnorm(256)
# # Compute the localized autocovariance (ok, the input is stationary
# but this is just an example. More interesting things could be achieved
# by putting the results of simulating from a LSW process, or piecewise
# stationary by concatenating different stationary realizations, etc.
# vlacv <- lacv(v, lag.max=30)
# # Now let's do some plotting of the localized autocovariance
# ## Not run: plot(vlacv, lags=0:6)
# # Should get a plot where lag 0 is all up at value 1, and all other
# # autocorrelations are near zero (since its white noise).
# #
# # How about just looking at lags 0, 2 and 4, and some different colours.
# ## Not run: plot(vlacv, lags=c(0,2,4), lcol=c(1,2,3))
# # O.k. Let's concentrate on time t=200, let's look at a standard acf
# # plot near there.
# ## Not run: plot(vlacv, type="acf", the.time=200)
# # Now plot the autocovariance, rather than the autocorrelation.
# ## Not run: plot(vlacv, type="acf", the.time=200, plotcor=FALSE)
# # Actually, the plot doesn't look a lot different as the series is white
# # noise, but it is different if you look closely.

**plotBS**

Compute p-value for parametric Monte Carlo test and optionally plot
test statistic values

**Description**

Computes and returns a p-value for the result of a parametric Monte Carlo test. Optionally, plots a
histogram of the test statistics (on the original data, and using test statistics resulting from simula-
tions from the null hypothesis distribution).

**Usage**

plotBS(BS, alpha = 0.05, plot = TRUE, verbose = FALSE, main = "Bootstrap Histogram",
       xlab = "Test Statistic Values", ylab = "Frequency")
Arguments

bs
The results from a Monte Carlo test. This should be a vector of arbitrary length. The first value must be the value of the test statistic computed on the data. The remaining values are the test statistics computed on simulations constructed under the null hypothesis.

alpha
A nominal size for the test. This only affects the reporting. If the computed p-value is less than \alpha then the function prints out that the series is not stationary.

plot
If TRUE then a histogram of all the test statistics is produced, with a vertical line showing the position of the test statistic computed on the actual data. If the vertical line is much larger than all the histogram values then this is indicative of stationarity. If the vertical line is well within the histogram values then this is indicative of no evidence against stationarity.

verbose
If TRUE then the p-value is printed and a sentence declaring "stationary" or "not stationary" is printed (relative to the nominal p-value)

main
A main label for the plot, if produced

xlab
An xlab x axis label for the plot, if produced

ylab
An ylab y axis label for the plot, if produced

Value
The p-value computed from the Monte Carlo test results is returned

Author(s)
Guy Nason

References


See Also
\link[package=costat]{getpvals,BootTOS}

Examples

# # See example in \code{\link[package=costat]{BootTOS}}.
#
print.csBiFunction  Print a csBiFunction object.

Description
A csBiFunction object contains representations of two functions. This function prints information about the object.

Usage
```r
## S3 method for class 'csBiFunction'
print(x, ...)
```

Arguments
- `x` The object you want printed.
- `...` Other arguments

Value
None

Author(s)
Guy Nason

References

See Also
- `plot.csBiFunction`
- `summary.csBiFunction`

Examples
```r
print(coeftofn(c(1,-1), c(0.5, 0.5)))
#Class 'csBiFunction' : Contains two sampled functions:
#     ---- : List with 2 components with names
#     alpha beta
#     
#summary(.):
#------
#Length of functions is: 256
```
print.csFSS  
*Print acsFSS object.*

**Description**

Print information about a csFSS object.

**Usage**

```r
## S3 method for class 'csFSS'
print(x, ...)
```

**Arguments**

- `x`  
The csFSS object you want printed.
- `...`  
Other arguments.

**Value**

None

**Author(s)**

Guy Nason

**References**


**See Also**

`findstysols`, `plot.csFSS`, `summary.csFSS`

**Examples**

```r
# Create dummy data
#
x1 <- rnorm(32)
y1 <- rnorm(32)
# Find stationary combinations. Note: normally Nsims would be much bigger
# ## Not run: ans <- findstysols(Nsims=100, tsx=x1, tsy=y1)
#```
Description

Prints out information on a csFSSgr object.

Usage

## S3 method for class 'csFSSgr'
print(x, ...)
Author(s)
Guy Nason

References

See Also

plot.csFSSgr, summary.csFSSgr

Examples

```r
# The user should normally never need to use this function as the
# csFSSgr object is only ever internally produced and used.
#
```

```
print.lacv  Print lacv class object
```

Description
Prints information about lacv class object.

Usage

```
## S3 method for class 'lacv'
print(x, ...)
```

Arguments

- `x` The lacv class object you want to print
- `...` Other arguments

Value

None

Author(s)
Guy Nason
prodcomb

References


See Also

lacv, plot.lacv, summary.lacv

Examples

# Make some dummy data, e.g. white noise
#
v <- rnorm(256)
#
# Compute the localized autocovariance (ok, the input is stationary
# but this is just an example. More interesting things could be achieved
# by putting the results of simulating from a LSW process, or piecewise
# stationary by concatenating different stationary realizations, etc.
#
vlacv <- lacv(v, lag.max=30)
#
# Now let's print the lacv object
#
print(vlacv)

prodcomb

Combine two time series using a time-varying linear combination.

Description

This function takes the cfs vector and splits it into two halves. The first half contains the wavelet coefficients for the alpha linear combination function, and the second half for the beta one. Then the functions themselves are generated by using the coeftofn function. Then, the coefficient functions are multiplied by the respective time series (tsx by alpha andtsy by beta) and the result returned.
Usage

```r
prodcomb(cfs, tsx, tsy, filter.number = 1,
family = c("DaubExPhase", "DaubLeAsymm"), all = FALSE)
```

Arguments

- **cfs**: Wavelet coefficients of the two combination functions. The coefficients for alpha/beta combination functions are stored in the first/last half of the vector.
- **tsx**: The x time series to combine
- **tsy**: The y time series to combine
- **filter.number**: The wavelet filter to use to obtain functions from coefficients
- **family**: The wavelet family to do the same.
- **all**: If TRUE then a list containing the combined series in the component `lcts` and the combination functions in components `alpha` and `beta`. Although the combined series is the thing that is usually later tested for stationarity, it is often useful to see, at some stage, what the combination functions are, as these provide interpretation as to what the combination might mean. If FALSE then just the combined series is returned.

Details

This function is called by `findstysols` and makes use of `coeftofn` to turn coefficients into a function used in the combination.

Value

If `all`=TRUE then a list with the following components:

- **lcts**: The combined series, $\alpha_t X_t + \beta_t Y_t$
- **alpha**: The $\alpha_t$ combination function.
- **beta**: The $\beta_t$ combination function.

If `all`=FALSE then only `lcts` is returned.

Author(s)

Guy Nason

References


See Also

`findstysols, coeftofn`
Examples

```
# Toy example

tmp.a <- c(1, -1)
tmp.b <- c(0.5, 0.5)

# Generate toy time series

xxx <- rnorm(256)
yyy <- rnorm(256)

# Combine xxx and yyy using the functions produced by inverse wavelet transform of tmp.a and tmp.b

## Not run: tmp <- prodcomb(c(tmp.a, tmp.b), tsx=xxx, tsy=yyy)

# E.g. plot combination

## Not run: ts.plot(tmp)

# Potentially test its stationarity.... etc
```

---

**SP500FTSElr**  
*Log-returns time series of the SP500 and FTSE100 indices*

---

**Description**

Log-returns of the SP500 and FTSE indices between 21th June 1995 until 2nd October 2002. Only trading days where both indices were recorded are stored. There are 2048 observations.

**Usage**

```
data(SP500FTSElr)
```

**Format**

A data frame with 2048 observations on the following 3 variables.

- **Date** The trading day that the index was recorded.
- **SP500lr** The log-return for SP500
- **FTSElr** The log-return for FTSE100

**Source**

Downloaded from Yahoo! Finance
References


Examples

```r
# # Plot the log-returns for the SP500
#
## Not run: ts.plot(sp500FTSElr[,2])
```

---

**sret**  
*Particular section of SP500 log-returns series.*

**Description**

Observations 256:767 from the SP500 log-return series stored in `sp500FTSElr` dataset.

**Usage**

data(sret)

**Format**

A vector of 512 observations of the SP500 log-returns series.

**Details**

Its just more convenient to refer to `sret` than to `sp500FTSElr[256:767,2].`

**Source**

Yahoo! Finance

**References**


**Examples**

```r
## Not run: ts.plot(sret)
```
**summary.csBiFunction**

Summarize a csBiFunction object.

**Description**

Summarize a csBiFunction object.

**Usage**

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

**Arguments**

- `object` The object to summarize
- `...` Other arguments

**Value**

None

**Author(s)**

Guy Nason

**References**


**See Also**

`plot.csBiFunction`, `print.csBiFunction`

**Examples**

```r
# See example to print.csBiFunction, as this calls summary(.)
```
Summary of a csFSS object.

Description

Summarizes a csFSS object.

Usage

```r
## S3 method for class 'csFSS'
summary(object, size = 0.05, ...)
```

Arguments

- `object`: Object you wish to summarize.
- `size`: A hypothesis test size. The csFSS object contains a number of p-values, this argument controls what is considered significant (but not corrected for multiple tests)
- `...`: Other arguments

Value

None

Author(s)

Guy Nason

References


See Also

- `findstysols`, `plot.csFSS`, `print.csFSS`

Examples

```r
# See example to print.csFSS which calls summary(.)
#
```
**summary.csFSSgr**

*Summarize a csFSSgr object.*

**Description**

Summarizes a csFSSgr object.

**Usage**

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

**Arguments**

- `object` The csFSSgr object you wish to summarize.
- `...` Other arguments

**Value**

None

**Author(s)**

Guy Nason

**References**


**See Also**

`plot.csFSSgr`, `print.csFSSgr`

**Examples**

```r
# See example for print.csFSSgr which calls summary(.)
```
**Summary**

Summarizes a `lacv` object

**Usage**

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

**Arguments**

- `object` The `lacv` object you wish summarized.
- `...` Other arguments

**Value**

None

**Author(s)**

Guy Nason

**References**


**See Also**

`lacv`, `plot.lacv`, `print.lacv`

**Examples**

```r
# Make some dummy data, e.g. white noise
v <- rnorm(256)
# Compute the localized autocovariance (ok, the input is stationary
# but this is just an example. More interesting things could be achieved
# by putting the results of simulating from a LSW process, or piecewise
# stationary by concatenating different stationary realizations, etc.
#
```
vlacv <- lacv(v, lag.max=20)
#
# Now let's summarize the lacv object
#
summary(vlacv)
# Name of originating time series:
# Date produced: Thu Oct 25 12:11:29 2012
# Number of times: 256
# Number of lags: 20

Description

The $T_{VS}$ test statistic from the Cardinali and Nason article. Measures the degree of non-stationarity using the estimated evolutionary wavelet spectrum (EWS).

Usage

TOSTs(spec)

Arguments

spec An EWS estimate, e.g. from the $S$ component from ewspec

Details

Given an EWS estimate. This computes the sample variance of the estimate for each scale level and then returns the sum of these variances.

Value

A single number which is the sum of the sample variances of each scale level from an EWS estimate. If the EWS estimate is constant for each scale then the return value is zero.

Author(s)

Guy Nason

References


See Also

BootTOS

Examples

# Compute a spectral estimate on an sample time series (just use iid data)
#
xsim <- rnorm(128)
xews <- ews spec(xsim, smooth.dev=var)$S
#
# You could plot this spectral estimate if you liked
#
## Not run: plot(xews)
#
# Compute test statistic
#
TOS ts(xews)
# [1] 0.1199351
#
# Although the time series x here is a realization from a stationary process
# the test statistic is not zero (this is because of the estimation error
# inherent in this small sample).
#
# This is why the bootstrap test, \code{\link{BootTOS}} is required to
# assess the significance of the test statistic value.
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