Package ‘ifultools’

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ACVstoPACS

Computes partial autocorrelations from autocovariances

Description

Given an autocovariance sequence (ACVS) for a stationary process, computes the corresponding partial autocorrelation sequence (PACS).

Usage

ACVstoPACS(acvs)

Arguments

acvs the ACVS for lags 0, 1, ..., p, where p must be a positive integer.

Details

The PACS (sometimes called the reflection coefficient sequence) is computed from the ACVS using the Levinson-Durbin recursions. Note that the autocorrelation sequence can be used as input rather than the ACVS since the PACS does not in fact depend on the variance of the process (i.e., the ACVS at lag 0).
aggregateData

Value

a vector with the PACS for lags 1, ..., p.

References

S-Plus 5 Guide to Statistics, Section 24.2.

See Also

ar::yw.

Examples

ACVstoPACS(c(3,2,1))
ACVstoPACS(c(1,0.9,0.81,0.9^3,0.9^4))

aggregateData  Time series aggregation

Description

Partitions data into blocks and applies the specified function to each of the blocks.

Usage

aggregateData(x, by, FUN, moving=FALSE, ...)

Arguments

x  a numeric vector.
by .
FUN a scalar function to compute the summary statistics which can be applied to all data subsets.
... additional arguments to pass to FUN.
moving either FALSE to do standard aggregation, or a positive integer N to perform a moving aggregation (normally used for a moving average) over N samples.

Value

the aggregated series.

See Also

aggregate.
Examples

```r
## Group a simple series into blocks containing 8
## elements, and take the mean of each block.
## Each block is lagged by 3 elements
aggregateData(1:30, by=3, FUN=mean, moving=8)
```

---

**autoKey**

*Automatic key placement*

**Description**

Automatically places a key in the sparsest location of the space spanned by the the x and y input coordinates.

**Usage**

```r
autoKey(x, y=NULL, args=NULL, nquadrant=5)
```

**Arguments**

- `x`: if `y` is not `NULL`, this argument is a numeric vector containing the abscissa (x-axis) values for the current plot. If `y=NULL`, this argument is taken as a numeric vector of ordinate (y-axis) values.

- `args`: a list of arguments that define the legend ala the key function. Default: `NULL` (no matpoints).

- `nquadrant`: an integer denoting the number of quadrants to partition the space spanned by `x` and `y`. For example, if `nquadrant=3`, the x-y space is partitioned into a 3x3 grid of equisized blocks. Default: 5.

- `y`: a numeric vector containing the ordinate (y-axis) values in the current plot. If `NULL`, the `x` input argument is taken as the y-axis values while the x-axis values are extracted from `x` via the positions function. If there are no positions available, then the sequence `1:length(x)` is used as the x-axis positions. Default: `NULL`.

**Details**

The argument `args` is a list of arguments that define the key and `nquadrant` is the number of equisized quadrants to use in dividing the space in both the x- and y-direction. e.g., if `nquadrant=3`, the x-y plane is partitioned into a 3x3 uniform grid and the position of the sparsest quadrant (as defined by `sparsetQuadrant`) is used to place the key. This function does not take into consideration lines connecting the data points and only considers the spatial distribution of the points in the x-y plane. Furthermore, this function assumes that `par("usr")` is approximately `c(range(x), range(y))`, i.e., that the user will not explicitly make space outside span of the data to place the key. In this case, the user should explicitly place the key as usual.
autoKey

Value

no output is returned.

Note

The key as described by args. is positioned in estimated sparsest region of the specified data set.

See Also

autoText, sparsestQuadrant, mergeList.

Examples

\[
\text{zkey} <- \text{list(x=-1, y=-1, lines=list(type=c("o","1"),pch=c(18,0), lty=1, col=1:2), border=1, corner=c(1,1), cex=1.5)}
\]

old.mfrow <- par(mfrow=c(2,2))

## rectangular hole in cloud
set.seed(100)
N <- 10024
y <- rnorm(N)
x <- seq(N)
xhole <- x > .4*N & x < .9*N
yhole <- y > -2 & y < 2
hole <- xhole & yhole
y <- y[!hole]
x <- x[!hole]
plot(x, y, type="p")
autoKey(x, y, args=zkey)

## linear chirp (more room on left)
y <- sin(.125*pi*100*(0:99)/100)^2
plot(y, type="p")
autoKey(y, args=zkey)

## quadratic
x <- seq(-5,5)
y <- x^2
plot(x,y,type="p")
autoKey(x, y, args=zkey)

## circle
tt <- seq(0,2*pi,length=100)
x <- sin(tt)
y <- cos(tt)
plot(x, y, type="p")
autoKey(x, y, args=zkey)
par(old.mfrow)
autoText  

Automatic text placement

Description
Automatically places a given character string in the sparsest location of the space spanned by the x and y input coordinates.

Usage
autoText(x, y=NULL, text="", cex=1, col=1, nquadrant=5)

Arguments

- **x**: if y is not NULL, this argument is a numeric vector containing the abscissa (x-axis) values for the current plot. If y=NULL, this argument is taken as a numeric vector of ordinate (y-axis) values.
- **cex**: par function character expansion value. Default: 1.
- **col**: par function color value for the text. Default: 1.
- **nquadrant**: an integer denoting the number of quadrants to partition the space spanned by x and y. For example, if nquadrants=3, the x-y space is partitioned into a 3x3 grid of equisized blocks. Default: 5.
- **text**: a character string to place in the current plot. Default: ""
- **y**: a numeric vector containing the ordinate (y-axis) values in the current plot. If NULL, the x input argument is taken as the y-axis values while the x-axis values are extracted from x via the positions function. If there are no positions available, then the sequence 1:length(x) is used as the x-axis positions. Default: NULL.

Value
no output is returned.

Note
The defined text is positioned in the estimated sparsest region of the specified data set.

See Also
text, autoKey, sparsestQuadrant, mergeList.

Examples

```r
## quadratic
x <- seq(-5,5)
y <- x^2
plot(x,y,type="p")
autoText(x, y, text="Some text in a parabola", cex=1.5)
```
checkRange

**Check the range of a numeric object**

**Description**

Tests the input range based on the specified interval.

**Usage**

\[
\text{checkRange}(x, \text{range} = 0:1, \text{inclusion} = c(\text{TRUE}, \text{TRUE}))
\]

**Arguments**

- **x**: an object belonging to class numeric.
- **inclusion**: a two-element logical vector defining the boundary tests. For example, if \(\text{range} = 0:1\), the interval boundaries are tested as follows:
  - \(\text{inclusion} = c(\text{TRUE}, \text{TRUE})\): range\((x)\) must be on \([0,1]\).
  - \(\text{inclusion} = c(\text{TRUE}, \text{FALSE})\): range\((x)\) must be on \([0,1)\).
  - \(\text{inclusion} = c(\text{FALSE}, \text{TRUE})\): range\((x)\) must be on \((0,1]\).
  - \(\text{inclusion} = c(\text{FALSE}, \text{FALSE})\): range\((x)\) must be on \((0,1)\).

If only a single logical element is specified, it is replicated to form a two-element vector. If more than two elements are specified, only the first two are used as described above. Default: \(c(\text{TRUE}, \text{TRUE})\).

- **range**: a two-element numeric vector containing the limits of the test interval. Default: \(0:1\).

**Value**

no output is returned. If these tests fail, a `stop` condition is executed.

**See Also**

`isVectorAtomic`, `checkVectorType`, `checkScalarType`.

**Examples**

```r
## expect no output from the following calls
checkRange(pi, range = c(0, 5))
checkRange(1:5, range = c(1, 5), inclusion = c(\text{TRUE}, \text{TRUE}))
```
checkScalarType  \hspace{1cm} \textit{Check for scalar type and class}

\textbf{Description}
Tests the input for being a scalar value and checks the class of the scalar. This function is meant to be used internally for function input argument verification and typically will not be used otherwise.

\textbf{Usage}
\begin{verbatim}
checkScalarType(x, isType="numeric")
\end{verbatim}

\textbf{Arguments}
\begin{itemize}
\item \texttt{x} \hspace{1cm} \text{an S-PLUS object.}
\item \texttt{isType} \hspace{1cm} \text{a character string defining the class of the object to be checked ala \texttt{is(x, isType)}. Default: "numeric".}
\end{itemize}

\textbf{Value}
no output is returned. If these tests fail, a \texttt{stop} condition is executed.

\textbf{See Also}
\texttt{isVectorAtomic, checkVectorType, checkRange}.

\textbf{Examples}
\begin{verbatim}
## expect no output from the following calls
checkScalarType(pi,"numeric")
checkScalarType(100,"integer")
checkScalarType(letters[1],"character")
\end{verbatim}

checkVectorType  \hspace{1cm} \textit{Check for vector type and class}

\textbf{Description}
Tests the input for being a vector (as defined by the \texttt{isVectorAtomic} function and checks the class of the vector. This function is meant to be used internally for function input argument verification and typically will not be used otherwise.

\textbf{Usage}
\begin{verbatim}
checkVectorType(x, isType="numeric")
\end{verbatim}
**decibel**

**Arguments**

- **x**: an S-PLUS object.
- **isType**: a character string defining the class of the object to be checked ala `is(x, isType)`. Default: "numeric".

**Value**

no output is returned. If these tests fail, a stop condition is executed.

**See Also**

`isVectorAtomic, checkScalarType, checkRange`.

**Examples**

```r
## expect no output from the following calls
checkVectorType(rnorm(1024), "numeric")
checkVectorType(1:3, "integer")
checkVectorType(letters, "character")
```

---

**decibel**

*Conversion to decibels*

**Description**

Convert numeric input into decibels.

**Usage**

```r
decibel(x, type=1, na.zero=TRUE)
```

**Arguments**

- **x**: a real positive numeric value.
- **na.zero**: logical value controlling the handling of zeros in the data. If TRUE, the zero values are replaced with NAs prior to converting to decibels, avoiding an error when attempting to take the logarithm of zero.
- **type**: an integer signifying the decible form to use in the conversion. If `type=1` \(10 \times \log_{10}(x)\) is used to convert the input and \(20 \times \log_{10}(x)\) is used for `type=2`.

**Value**

the decibel equivalent of the input `x`.

**See Also**

`nextDyadic, isVectorAtomic`.
**Examples**

```r
decibel(c(1,10,100,1000), type=1)
decibel(c(1,10,100,1000), type=2)
```

---

**em**  
*Typesetting unit*

**Description**

Return the width and height of the letter 'm' in the current font.

**Usage**

```r
em()
```

**Value**

A two-element vector containing the width and height, respectively, of the letter 'm' in user coordinates for the current font.

**See Also**

`stringSize`.

**Examples**

```r
em()
```

---

**gridOverlay**  
*Add a grid over the existing plot*

**Description**

Overlays a grid on the current plot at the ordinate and abscissa tick markers.

**Usage**

```r
gridOverlay(lty = "dotted", col = "gray", density = 3, ...)
```

**Arguments**

- `...`: Additional arguments passed directly to the `par` function.
- `col`: Line color ala `par` function. Default: "gray".
- `density`: Line density ala `par` function. Default: 3.
- `lty`: Line type ala `par` function. Default: "dotted".
Description

Calculates \( \log_b(x) + \varepsilon \) where \( \varepsilon \) is a user-supplied (small) value and converts the result ala \( \text{as.integer} \). The purpose of this function is to avoid \( \log_b \) variations between platforms. As an example, it is conceivable that \( \log_b(32, \text{base}=2) \) on one platform could return a value of 5 while on another platform it could return a slightly smaller value, e.g., 4.999999999999999. The difference is due to different compiler and platform-specific implementations of the S-PLUS or R languages. If \( \log_b \) output is truncated (as is the case with \( \text{as.integer}(\log_b(x)) \)) then the result may be unexpected, leading to intractable errors. By adding an appropriate and small value to \( \log_b(x) \), subsequent truncation results in consistent value(s) across platforms.

Usage

\[
\text{ilogb}(x, \text{base}=2, \varepsilon=\text{.Machine}\$\text{double}\$.eps \times 1e9)
\]

Arguments

- \( x \): a numeric or complex vector.
- \( \text{base} \): a positive or complex number: the base with respect to which logarithms are computed. Default: 2.
- \( \varepsilon \): a small numeric value that is added to the \( \log_b \) result prior to truncation via \( \text{as.integer} \). Default: \( \text{.Machine}\$\text{double}\$.eps \times 1e9 \).

Value

a numeric scalar or vector containing the result.

See Also

- \text{logScale}.

Examples

\[
\text{## should return 3}
\text{ilogb}(8 - \text{.Machine}\$\text{double}\$.eps, \text{base}=2)
\]
isVectorAtomic  

*Tests whether an object is a vector or not*

**Description**

The `is.vector` function returns a `FALSE` value in some cases where intuitively one might expect a `TRUE` value to be returned. For example, `is.vector(z)` returns `FALSE` for each of the following:

i. `z <- 1:3; names(z) <- 1:3`
ii. `z <- matrix(1:3, nrow=1)`
iii. `z <- matrix(1:3, ncol=1)`

These results are not necessarily incorrect, they are just one interpretation of the definition of a vector. Contrarily, the `isVectorAtomic(z)` function returns `TRUE` for each of the above examples. Thus, `isVectorAtomic` expands the basic definition of a vector to allow matrices containing a single row or column and named vectors. Also, unlike `is.vector`, `isVectorAtomic` returns `FALSE` for objects of class `list`.

**Usage**

`isVectorAtomic(x)`

**Arguments**

- **x**  
  an object of arbitrary class.

**Value**

a vector of character strings containing the result. The length of this vector is equal to `length(x)`.

**See Also**

`rotateVector, mergeList`.

**Examples**

```r
## cases where isVectorAtomic returns TRUE
z <- 1:3; names(z) <- letters[1:3]
isVectorAtomic(z)
isVectorAtomic(matrix(1:3, nrow=1))
isVectorAtomic(matrix(1:3, ncol=1))
isVectorAtomic(1:5)
isVectorAtomic(letters)

## cases where isVectorAtomic returns FALSE
isVectorAtomic(list(1:3))
isVectorAtomic(data.frame(1:3, 2:4))
isVectorAtomic(matrix(1:12, nrow=4))
```
itCall

Thin itCall Wrapper to IFULTOOLS Symbols

Description
Thin itCall Wrapper to IFULTOOLS Symbols

Usage
itCall(symbol, ...)

Arguments
symbol character scalar defining symbol to call in DLL
... arguments to underlying C code

Details
Foreign function calls are no longer allowed in CRAN. This function serves as a thin wrapper to avoid associated R CMD check issues when building packages that depend on IFULTOOLS.

Value
output of the itCall

See Also
itCall.

Examples
```r
## Not run:
itCall("RS_fratkal_filter_nonlinear_local_projection",
    as.matrix(x),
    as.integer(dimension),
    as.integer(tlag),
    as.integer(n.neighbor),
    max.distance,
    mutilsDistanceMetric(metric),
    as.integer(noise.dimension),
    corr.curve)
## End(Not run)
```
**linearFit**

*Linear regression of a segmented time series*

**Description**

Segments the time series in approximately linear regions as defined by the `linearSegmentation` function and subsequently regressed the specified segment using a selected regression scheme.

**Usage**

```r
linearFit(x, y, fit=lm, method="widest", 
          n.fit=5, angle.tolerance=5, aspect=TRUE)
```

**Arguments**

- **x**
  - the independent variable of the time series.

- **y**
  - the dependent variable of the time series.

- **angle.tolerance**
  - the maximum angle in degrees that the running average of the slopes in the current set of points can change relative to the slope of the data calculated in the most current (rightmost) window before a change-point is recorded. Default: 5.

- **aspect**
  - a logical value. If `TRUE`, the aspect ratio of the data (defined by `range(y) / range(x)`) is used to adjust the `angle.tolerance`. Specifically, the new angle tolerance becomes `angle.tolerance / aspect.ratio`. Using the aspect ratio to dilate `angle.tolerance` allows the user to specify the degree of variability they wish to impose on the data vis-a-vis a standard plot of the data, i.e. what you would see if you issued `plot(xdata, ydata)`. The idea is that when looking at such plots, one might decide (for example) that a 5 degree variability on the plot would be acceptable. But if that range of y is vastly different from that of x, then the true change in angle from one section to the other will be much different than 5 degrees. Thus, `aspect` can be used to compensate for aspect ratios far away from unity. Default: `TRUE`.

- **fit**
  - a function representing the linear regression scheme to use in fitting the resulting statistics (on a log-log scale). Supported functions are: `lm`, `lmsreg`, and `ltsreg`. See the on-line help documentation for each of these for more information. Default: `lmsreg`.

- **method**
  - a character string used to define the criterion for selecting one of the segments returned by the `linearSegmentation` function. Choices are
    - "first"  The first (leftmost) segment.
    - "last"  The last (rightmost) segment.
    - "widest" The segment containing the most number of points.
    - "all"  A union of all segments.
  - Default: "widest".

- **n.fit**
  - an integer denoting the window size, not to exceed the number of samples in the time series. Default: 5.
Value

the regression model.

See Also

logscale.

Examples

```r
## obtain some data with approximately
## piecewise-linear trends
x <- seq(0, 2*pi, length=100)
y <- sin(x)

## perform linear segmentation with aspect ratio
dilation using a 5 degree tolerance and 5
## point windows. regress the widest of these
## segments with the lm() function.
linearFit(x, y, n.fit=5, angle.tolerance=5, aspect=TRUE,
          method="widest", fit=lm)
```

### linearSegmentation

Piecewise linear segmentation of a time series

Description

Locates the change-points of time series based on a piecewise linear segmentation algorithm. Given a window size (`n.fit`) and an angle tolerance (`angle.tolerance`), the segmentation algorithm starts by finding the slope of the first `n.fit` points of the series via least squares regression. The window is slid over one point to the right, the points within the new window are regressed, and the new slope is compared to the old slope. If the change in slope exceeds the specified `angle.tolerance`, a change-point is recorded as the rightmost point of the previous iteration’s window. The routine then picks up again starting at the point just to the right of the change-point. If the change in slope does not exceed the specified `angle.tolerance`, then the old slope is updated (in a running average sense), and the algorithm continues as usual. The window is slid along the until its rightmost point reaches the edge of the time series.

Usage

```r
linearSegmentation(x, y, n.fit=5, angle.tolerance=5,
                     aspect=TRUE, plot=FALSE, add=FALSE, ...)
```

Arguments

- `x` the independent variable of the time series.
- `y` the dependent variable of the time series.
- `...` additional arguments sent unaltered to the `abline` function used to draw the vertical divisions of the linear segmentation. Only used if `plot=TRUE`.  


add

a logical value. If TRUE, the plot is added using the current plotting scheme. Default: FALSE.

angle.tolerance

the maximum angle in degrees that the running average of the slopes in the current set of points can change relative to the slope of the data calculated in the most current (rightmost) window before a change-point is recorded. Default: 5.

aspect

a logical value. If TRUE, the aspect ratio of the data (defined by range(y) / range(x)) is used to adjust the angle.tolerance. Specifically, the new angle tolerance becomes angle.tolerance / aspect.ratio. Using the aspect ratio to dilate angle.tolerance allows the user to specify the degree of variability they wish to impose on the data vis-a-vis a standard plot of the data, i.e. what you would see if you issued plot(xdata, ydata). The idea is that when looking at such plots, one might decide (for example) that a 5 degree variability on the plot would be acceptable. But if that range of y is vastly different from that of x, then the true change in angle from one section to the other will be much different than 5 degrees. Thus, aspect can be used to compensate for aspect ratios far away from unity. Default: TRUE.

n.fit

an integer denoting the window size, not to exceed the number of samples in the time series. Default: 5.

plot

a logical value. If TRUE, a plot of the segmentation is displayed. Default: FALSE.

Value

a vector containing the result.

See Also

lm.

Examples

```r
## obtain some data with approximately
## piecewise-linear trends
x <- seq(0,2*pi,length=100)
y <- sin(x)

## perform linear segmentation with aspect ratio
## dilation using a 5 degree tolerance and 5
## point windows
z <- linearSegmentation(x, y, n.fit=5, angle.tolerance=5, aspect=TRUE)

## plot the data and the estimated change-points
plot(x, y)
abline(v=x[z], lty=2)
```
logScale

**Description**

Creates a vector whose values are base-2 logarithmically spaced.

**Usage**

\[
\text{logScale}(\text{scale.min}, \text{scale.max}, \\
\quad \text{scale.ratio}=2, \text{scale.res}=\text{NULL}, \text{coerce}=\text{NULL})
\]

**Arguments**

- `scale.min`: an integer denoting the minimum scale.
- `scale.max`: an integer denoting the maximum scale.
- `coerce`: the coercion function to use on the resulting scale vector. Default: NULL (no coercion).
- `scale.ratio`: a numeric value representing the ratio of the next scale over the current scale, i.e., the ratio of successive scales. Default: 2.
- `scale.res`: the numeric value denoting scale resolution. This input serves as an alternative to the `scale.ratio` input, and is related via \( \text{scale.ratio} = \frac{1}{\text{scale.res} + 1} \) or conversely \( \text{scale.res} = \frac{1}{(\text{scale.ratio} - 1)} \). Default: NULL (\text{scale.ratio} is used instead).

**Value**

a numeric vector containing the scales.

**See Also**

`sca le`, `il ogb`.

**Examples**

\[
\text{logScale}(\text{scale.min} = 1, \text{scale.max}=34, \text{scale.ratio}=4)
\]
mergeList

Merges the information from two lists

Description
Given lists X and Y, this function replaces the commonly named objects in X with those of Y and appends the uncommon Y components to X. List X is returned as the merged list.

Usage
mergeList(x, y)

Arguments
x: a list of named objects.
y: a list of named objects.

See Also
prettyPrintList.

Examples
## develop lists
dinner <- list(Entree="Spaghetti and Meatballs",
  Starter="Caesar Salad", Dessert="Spumoni",
  Beverage="Wine and Water")

## oops, we are all out of spumoni and we just got some tiramisu in from the local bakery
change <- list(Dessert="Tiramisu",Note="Please tip your waiter")

## merge the lists and prett-print
prettyPrintList(mergeList(dinner, change), header="What's for dinner?")

mutilsDistanceMetric

L-p metric conversion

Description
Converts a numeric value (p) representing an L-p metric to an enumerated index appropriate for Insightful's MUTILS C library, used by many functions in the FRACTAL package involving itcAll calls.

Usage
mutilsDistanceMetric(metric)
Argument
metric an integer (p) representing an L-p Euclidean distance metric. Supported values are 1, 2 and Inf.

Value
an integer representing the equivalent MUTILS enumerated type for the specified metric.

See Also
mutilsFilterType, mutilsFilterTypeContinuous, mutilsSDF, mutilsTransformPeakType, mutilsTransformType, mutilsWSShrinkageFunction, mutilsWSThresholdFunction.

Examples
mutilsDistanceMetric(Inf)

```
mutilsFilterType Wavelet Filter String to MUTILS Enum Type
```

Description
MUTILS is a C library used for certain ITCall functions. This function maps a wavelet filter character string to the corresponding enum type in MUTILS.

Usage
mutilsFilterType(wavelet="s8")

Arguments
wavelet a character string representing the wavelet filter type. Default: "s8".

Value
an integer corresponding to the MUTILS enum.

See Also
mutilsDistanceMetric, mutilsFilterTypeContinuous, mutilsSDF, mutilsTransformPeakType, mutilsTransformType, mutilsWSShrinkageFunction, mutilsWSThresholdFunction.

Examples
## map the Haar filter
mutilsFilterType("haar")
mutilsFilterTypeContinuous

Converts a continuous wavelet filter string to MUTILS enum type

Description

MUTILS is a C library used for certain itCall functions. This function maps a continuous wavelet filter character string to the corresponding enum type in MUTILS.

Usage

mutilsFilterTypeContinuous(x)

Arguments

x a character string representing the continuous wavelet filter type.

Value

an integer corresponding to the MUTILS enum.

See Also

mutilsDistanceMetric, mutilsFilterType, mutilsSDF, mutilsTransformPeakType, mutilsTransformType,
 mutilsWSShrinkageFunction, mutilsWSThresholdFunction.

Examples

```r
## Map the Morlet Filter
mutilsFilterTypeContinuous("morlet")
```

mutilsSDF

SDF evaluation over a discrete uniform grid of frequencies

Description

MUTILS is a C library used for certain itCall functions. This function evaluates an input SDF function over frequencies on the interval [0, Nyquist], i.e., normalized frequencies [0, 1/2].

Usage

mutilsSDF(sdf=NULL, sdfargs=NULL, n.freq=1024, sampling.interval=1)
Arguments

n.freq  
a positive integer (greater than one) defining the number of frequencies to use in evaluating the SDF. The frequencies are uniformly distributed over the interval \([0, \text{Nyquist}]\) \(a=f=[0, 1/P, 2/P, 3/P, \ldots, (n.freq-1)/P]\) where \(P=2*(n.freq-1)/\text{sampling.interval}\). Default: \(\text{QPRT}\).

sampling.interval  
a positive numeric scalar representing the sampling interval of the time series associated with the input SDF. This argument is used only develop the set of frequencies over which the input SDF is evaluated (see documentation for n.freq argument for more details). Default: 1/24.

sdf  
the input SDF. If sdf=NULL, a negative numeric scalar is returned and serves as a flag the MUTILS C code to ignore relevant SDF calculations. Otherwise, this input must be a function whose first argument is \(f\) (representing frequency). At a minimum, the SDF must be defined over frequencies \([0, \text{Nyquist}]\) where \(\text{Nyquist}=1/(2*\text{sampling.interval})\). Additional arguments that are needed to calculate the SDF should be passed via the sdfargs parameter. Default: NULL.

sdfargs  
a list of named additional SDF arguments. For example, if the input SDF requires additional arguments (other than \(f\)): \(y\) and \(z\), then specify this input ala sdfargs=list(y=1, z=pi). Default: NULL (no additional inputs).

Value

a numeric vector containing the values of the input SDF evaluated over frequencies uniformly distributed on the interval \([0, \text{Nyquist}]\). The corresponding frequencies are assigned to the output object as the named attribute "frequency". If sdf=NULL, a negative numeric scalar is returned and serves as a flag to MUTILS C code that the SDF is missing or undefined.

See Also

mutilsDistanceMetric,mutilsFilterType,mutilsFilterTypeContinuous,mutilsTransformPeakType, mutilsTransformType,mutilsWSShrinkageFunction,mutilsWSThresholdFunction.

Examples

```r
## create a faux SDF
S <- function(f, phi) 1/(1 + phi^2 - 2*phi*cos(2*pi*f))

## specify additional input arguments needed to evaluate the SDF
sdfargs <- list(\phi=0.9)

## evaluate the SDF over frequencies on the interval \([0, 1/2]\)
Sx <- mutilsSDF(sdf=S, sdfargs=sdfargs)

## plot the result
f <- attr(Sx,"frequency")
plot(f, Sx, type="l")
```
**mutilsTransformPeakType**

*Converts wavelet transform local peak type string to MUTILS enum type*

---

**Description**

MUTILS is a C library used for certain itCall functions. This function maps a wavelet transform local peak type character string to the corresponding enum type in MUTILS.

**Usage**

```
mutilsTransformPeakType(x)
```

**Arguments**

- `x`: a character string representing the wavelet transform local peak type. Choices are "extrema", "maxima", and "minima".

**Value**

an integer corresponding to the MUTILS enum.

**See Also**

`mutilsDistanceMetric, mutilsFilterType, mutilsFilterTypeContinuous, mutilsSDF, mutilsTransformType, mutilsWSShrinkageFunction, mutilsWSThresholdFunction`.

**Examples**

```
## map the peak type
mutilsTransformPeakType("maxima")
```

---

**mutilsTransformType**

*Converts wavelet transform string to MUTILS enum type*

---

**Description**

MUTILS is a C library used for certain itCall functions. This function maps a wavelet transform character string to the corresponding enum type in MUTILS.

**Usage**

```
mutilsTransformType(x)
```

**Arguments**

- `x`: a character string representing the wavelet transform type.

**Value**

an integer corresponding to the MUTILS enum.

**See Also**

`mutilsDistanceMetric, mutilsFilterType, mutilsFilterTypeContinuous, mutilsSDF, mutilsTransformType, mutilsWSShrinkageFunction, mutilsWSThresholdFunction`.
mutilsWSShrinkageFunction

Arguments

- **x**: A character string representing the wavelet transform type. Choices are "modwt", "modwpt", "dwt", and "dwpt".

Value

- An integer corresponding to the MUTILS enum.

See Also

- `mutilsdistancemetric`
- `mutilsfiltertype`
- `mutilsfiltertypecontinuous`
- `mutilssdf`
- `mutilstransformpeaktype`
- `mutilswsshrinkagefunction`
- `mutilswsthresholdfunction`

Examples

```r
## Map the MODWT
mutilsTransformType("modwpt")
```

---

**mutilsWSShrinkageFunction**

*Converts wavelet shrinkage function to MUTILS enum type*

Description

MUTILS is a C library used for certain iTCall functions. This function maps a wavelet transform character string to the corresponding enum type in MUTILS.

Usage

```r
mutilsWSShrinkageFunction(x)
```

Arguments

- **x**: A character string representing the waveshrink function. Choices are "hard", "soft", and "mid".

Value

- A list containing objects `index` and `shrinkfun`, containing an integer corresponding to the MUTILS enum and name of the shrinkage function, respectively.

See Also

- `mutilsdistancemetric`
- `mutilsfiltertype`
- `mutilsfiltertypecontinuous`
- `mutilssdf`
- `mutilstransformpeaktype`
- `mutilswsthresholdfunction`. 
mutilsWSThresholdFunction

Converts wavelet shrinkage threshold function to MUTILS enum type

Description

MUTILS is a C library used for certain itcall functions. This function maps a wavelet transform character string to the corresponding enum type in MUTILS.

Usage

mutilsWSThresholdFunction(x)

Arguments

x a character string representing the waveshrink function. Choices are "universal", "minimax", and "adaptive".

Value

a list containing objects index and threshfun, containing an integer corresponding to the MUTILS enum and name of the waveshrink threshold function, respectively.

See Also

mutilsDistanceMetric, mutilsFilterType, mutilsFilterTypeContinuous, mutilsSDF, mutilsTransformPeakType, mutilsTransformType, mutilsWSShrinkageFunction.

Examples

## obtain MUTILS enum map for soft thresholding
mutilsWSShrinkageFunction("soft")

## obtain MUTILS enum map for the adaptive threshold function
mutilsWSThresholdFunction("adaptive")
nextDyadic

<table>
<thead>
<tr>
<th>nextDyadic</th>
<th>Next integer power of 2</th>
</tr>
</thead>
</table>

**Description**
Find smallest power of two that is greater than or equal to an input x.

**Usage**
nextDyadic(x)

**Arguments**

- x  
  a real number. May be positive, zero, or negative.

**Value**
returns the next power of two that is greater than, or equal to, the input x. If x is negative, 1 is returned.

**See Also**
isVectorAtomic, decibel.

**Examples**
nextDyadic(15)

---

ordinal

<table>
<thead>
<tr>
<th>ordinal</th>
<th>Ordinal value conversion</th>
</tr>
</thead>
</table>

**Description**
Converts a given number to the nearest ordinal value.

**Usage**
ordinal(x)

**Arguments**

- x  
  a numeric scalar.

**Value**
a character string denoting the nearest ordinal value.
prettyPrintList

Prints a list of named objects

Description

Prints a list of named objects in a two column format, with the names of objects in the list in the first column and a summary of the object in the second. The user can control the justification and separation character between the columns.

Usage

prettyPrintList(x, header=NULL, justify="left", sep=":")

Arguments

x a list of named objects.
header a character string defining the header. Default: NULL (no header).
justify a character string defining the alignment format for the objects in the list. Choices are "none", "left", "right" and "decimal".
sep a single character used to divide the list object names from their corresponding values.

See Also

isVectorAtomic.

Examples

## develop menu
dinner <- list(Entree="Spaghetti and Meatballs",
               Starter="Caesar Salad", Dessert="Spumoni",
               Beverage="Wine and Water")

## pretty-print the menu
prettyPrintList(dinner, header="What's for dinner?")
properCase

Case conversion ala a proper noun

Description

Converts a character string with arbitrary case to a character string whose first character is capitalized and remaining characters are set to lower case.

Usage

properCase(x, pre="", post="", sep="")

Arguments

x a character string or vector of character strings.
post a character string to append to each character string in x after conversion. Default: "".
pre a character string to prepend to each character string in x after conversion. Default: "".
sep a character string that is pasted between the other portions of the combined string ala pre-sep-formatted x-sep-post. Default: "".

Value

a vector of character strings containing the result. The length of this vector is equal to length(x).

See Also

ordinal.

Examples

## produces "myBasketBall" "mySoccerBall"
## "myFootBall"
properCase(c("baSkeT","SoCcEr","foot"),post="Ball",pre="my")
rotateVector

*Circularly vector rotation*

**Description**

Circularly rotates elements in a vector.

**Usage**

rotateVector(x, shift=1)

**Arguments**

- `x`: a vector.
- `shift`: an integer denoting the shift (number of elements to circularly rotate). A negative value implies a negative (leftward) shift of the data.

**Value**

a numeric vector containing the result.

**See Also**

isVectorAtomic.

**Examples**

rotateVector(1:5, 2)
rotateVector(1:5, -2)

scaleData

*Scale numeric data*

**Description**

Scales the input data via a selected logarithmic function.

**Usage**

scaleData(x, scale.="linear")

**Arguments**

- `x`: an object that inherits from the numeric class, typically a scalar, vector, or matrix.
- `scale.`: a character string defining the type of scaling to perform. Choices are "linear", "log2", "log10", "log" or "db". Default: "linear" (no scaling).
Value

the scaled data is returned with an attribute "scalestr" attached, which defines the scaling treatment used on the input data.

See Also

logb, decibel.

Examples

scaleData(c(1,10,100,1000), scale="db")

scaleZoom

Zoom in on a specified region of a data matrix

Description

Returns the portion of a matrix based on the specified ranges of abscissa (x) and ordinate (y) values.

Usage

scaleZoom(x, y, z=NULL, zoom=NULL, logxy="y",
          xy.linked=FALSE, xlab="x", ylab="y", log.base=2)

Arguments

x

a numeric vector of abscissa values corresponding to the provided z matrix.

y

a numeric vector of ordinate values corresponding to the provided z matrix.

log.base

the base of the logarithm used to scale the output zoomed coordinates. See the help for the logxy input for more details. Default: 2.

logxy

a character string indicating containing either or both of the characters "x" and "y". If the character "x" is present in the string, the logarithm of the resulting zoomed x coordinate is returned use base log.base. A similar logic follows for the presence of character "y" in the string. For example, to take the log10 of both the zoomed x- and y-coordinates, one would set logxy="xy", log.base=10. If logarithms are used, the xlab and ylab strings are altered accordingly. Default: "y".

xlab

character string defining x-label. Default: "x".

xy.linked

a logical value. If TRUE, the algorithm used to define the output (zoomed) x- and y-coordinates as follows:

1. Let ix be the indices of x s.t. x[ix] is on the interval [zoom[1],zoom[2]].
2. Redefine x and y as x=x[ix] and y=y[ix].
3. Let iy be the indices of y s.t. y[iy] is on the interval [zoom[3],zoom[4]].
4. Redefine x and y as x=x[iy] and y=y[iy].
Thus, both x- and y-zoom conditions must be met for both coordinates. Default: FALSE.

`ylab` character string defining x-label. Default: "y".

`z` a matrix of numeric values whose x- and y-axis values are defined by the x and y vectors, respectively. This argument may be NULL signifying that no z matrix is present and (in this case) only the zoomed x and y coordinates will be returned in the output. Default: NULL.

`zoom` a four-element numeric vector containing the ranges to zoom into the data in \( c(x_{\text{min}}, x_{\text{max}}, y_{\text{min}}, y_{\text{max}}) \) format. Default: NULL (no zoom).

**Value**

a named list containing the following components:

- `x` The zoomed portion of the input x vector.
- `y` The zoomed portion of the input y vector.
- `z` The zoomed portion of the input z matrix, if z is not NULL.
- `ix` The indices of the original x vector which span the range specified by `zoom[1:2]`.
- `iy` The indices of the original y vector which span the range specified by `zoom[3:4]`.
- `xlab` A character string defining an appropriate x-label for the zoomed x-coordinate output.
- `ylab` A character string defining an appropriate y-label for the zoomed y-coordinate output.

**See Also**

`image`, `stackPlot`.

**Examples**

```r
## create an image
x <- y <- seq(-4*pi, 4*pi, len=50)
r <- sqrt(outer(x^2, y^2, "+"))
z <- cos(r^2)*exp(-r^6)
image(x, y, z, col=gray((0:32)/32))

## zoom in on one portion of that image and
## re-display
zoom <- scaleZoom(x, y, z, zoom=c(-5,5,-1,1), logxy="")
image(zoom$x, zoom$y, zoom$z, col=gray((0:32)/32))
```
Numerical integration of ODEs

Description

Solve a system of ordinary differential equations via a fourth order Runge-Kutta numerical integration scheme.

Usage

solveODE(FUN, initial=NULL, step=0.01, n.sample=1000, n.transient=100, ...)

Arguments

FUN a function defining the system of ODEs. This function should have as an input X, where X is a vector whose length is equal to the order of the ODEs. It should return a value for each order (state) of the system.

... additional arguments sent directly to FUN.

initial a vector of initial values, one element for each state of the system defined by the ODEs. By default, this value is NULL, in which case FUN is called with a X=NULL. Therefore, FUN should be able to handle a NULL value input if you do not specify an initial condition. Default: NULL.

n.sample the number of desired samples for each state beyond that specified for the transient. Default: 1000.

n.transient the number of transient points. These points are excluded from the output. Default: 100.

step a numerical integration time step. Default: 0.1.

Value

a data.frame containing the estimated system response variables.

See Also

par.

Examples

## estimate response of the chaotic Lorenz system
lorode <- function(x, sigma = 10, r = 28, b = 8/3){
  c(sigma * (x[2] - x[1]),
    x[1] * (r - x[3]) - x[2],
}

z <- solveODE(lorode, initial=c(0.1,0.3,1), n.transient=1500,
               n.sample=2000)
nms <- c("X","Y","Z")
## sparsestQuadrant

Estimates sparsest quadrant in data set

### Description

Finds the sparsest area in the current plot for placing an object.

### Usage

sparsestQuadrant(x, y=NULL, nquadrant=5)

### Arguments

- **x**: if `y` is not `NULL`, this argument is a numeric vector containing the abscissa (x-axis) values for the current plot. If `y=NULL`, this argument is taken as a numeric vector of ordinate (y-axis) values.
- **nquadrant**: an integer denoting the number of quadrants to partition the space spanned by `x` and `y`. For example, if `nquadrants=3`, the x-y space is partitioned into a 3x3 grid of equisized blocks. Default: 5.
- **y**: a numeric vector containing the ordinate (y-axis) values in the current plot. If `NULL`, the `x` input argument is taken as the y-axis values while the x-axis values are extracted from `x` via the positions function. If there are no positions available, then the sequence `1:length(x)` is used as the x-axis positions. Default: `NULL`.

### Details

Partitions the space spanned by the input x-y data coordinates into a uniform `nquadrant` by `nquadrant` grid and finds the "sparsest quadrant": defined as the quadrant that contains a minimum population (pmin) of x-y data points and is and farthest (in an L-inf sense) from quadrants containing a population greater than pmin.

### Value

A list containing the x and y-coordinates of the sparsest data location in the current plot. In addition, a two-element `corner` vector is returned and should be used directly in placing a key at the returned coordinates via the `autoKey` function.

### See Also

`autoKey, autoText`. 
Examples

```r
## find the sparsest quadrant in a circle
tt <- seq(0, 2*pi, length=100)
x <- sin(tt)
y <- cos(tt)
sparsestQuadrant(x, y)
```

Description

Uses the `plt` argument of the `par` function to divide the space according to the input grid.

Usage

```r
splitplot(nrows, ncols, i=1, new=as.logical(i > 1 & i <= nrows*ncols), gap=0.15)
```

Arguments

- `nrows`: an integer defining the number of desired rows in the plot grid.
- `ncols`: an integer defining the number of desired column in the plot grid.
- `gap`: a numeric scalar used a nudge factor for the gap between plots in both the x- and y-directions. Default: 0.15.
- `i`: selects the `i`th plot of the current `nrow` by `ncol` plot grid for the next plot. The upper left plot region is denoted by `i=1` and increments moving from left to right, then top to bottom. Default: 1.
- `new`: a logical flag. If TRUE, a new plot grid is established and previously defined plot regions are erases. Default: as.logical(i > 1).

Value

the original `plt` value of the `par` function prior to the call. The user can use this to reset `plt` to its original values.

Note

The `plt` option of the `par` function is altered.

See Also

`stackPlot`. 
Examples

```r
## establish a 2x2 plot grid and select the first
## for plotting
old.plt <- splitplot(2,2,1)

## plot the data
for (i in seq(4)){
  if (i > 1)
    splitplot(2,2,i)

  plot(rnorm(100)*i)
  mtext(paste("i=" , i, sep="" ), side=3, line=0.5)
}

## return the original plot state of plt in par
par(old.plt)
```

stackPlot

Description

Plots input data as a stack of plots.

Usage

```r
stackPlot(x, y = NULL, xlab = NULL, ylab = NULL, col = 1:8,
          lty = 1, add = FALSE, col = 1:8, xaxs = "r", xpd = TRUE,
          yaxs = list(add = TRUE, ndigit = 3,
          col = 1:8, lty = 1, lwd = 3, side = "left", cex = 1),
          xlab = list(text = "", cex = 1, srt = 0, col = 1), ylab = list(text = NULL,
          cex = 1, srt = 0, col = 1:8, side = "right"), main = list(text = "",
          cex = 1, srt = 0, col = 1, adj = 0.5), ylim = NULL)
```

Arguments

- **x**: a vector of numeric values corresponding to a common abscissa (x-axis) for all ordinate (y-axis) values.
- **y**: a numeric vector, matrix, data.frame, or rectangular list containing the ordinate (y-axis) values.
- **add**: a logical value. If TRUE, the plot is added using the current par layout. Otherwise a new plot is produced. Default: FALSE.
- **bty**: a character string defining the box type (ala par’s bty parameter) for each plot. Default: "n" (no boxes).
- **cex**: a numeric value defining the character expansion for the plot labels (ala par’s cex parameter). Default: 1.
col  an integer or vector of integers denoting the color of each plotted series (ala par’s col parameter). This input can be a vector, one color for each series plotted. If the length of this vector is less than the number of series, then col is repeated as many times as necessary. Default: 1:8.

lty  the line type for each plot (ala par’s lty parameter). This input can be a vector, one line type for each series plotted. If the length of this vector is less than the number of series, then lty=1 is used for those plots where lty is not directly specified. Default: 1.

lwd  an integer or vector of integers denoting the line width of each plotted series (ala par’s lwd parameter). This input can be a vector, one line width for each series plotted. If the length of this vector is less than the number of series, then lwd is repeated as many times as necessary. Default: 1.

main  the main label as defined by a list of the following named objects:

text  A character string defining the label. Default: "" (no label).
cex  A character expansion value used to scale the label. Default: 1.
srt  A numerical value specifying the rotation of the label in degrees. Default: 0.
col  An integer defining the color of the label. Default: 1.
adj  A numeric value on [0,1] defining the justification of the label relative to the entire width of the plot window. The value 0, 0.5, and 1 represent left, center, and right text alignment, respectively. Default: 0.5.

If a partial list of the above named objects is supplied, those objects are merged with the default list defined above.

rescale  a logical value. If TRUE, the data in each plot is scaled so that visually the height of each subplot is approximately the same (the y-axis labels denote the unscaled/original values. Default: TRUE.

xaxs  a character string defining the style of the x-axis interval calculation (ala par’s xaxs parameter). Default: "e" (extended axes).

xlab  the x-axis label as defined by a list of the following named objects:

text  A character string defining the label. Default: "" (no label).
cex  A character expansion value used to scale the label. Default: 1.
srt  A numerical value specifying the rotation of the label in degrees. Default: 0.
col  An integer defining the color of the label. Default: 1.

If a partial list of the above named objects is supplied, those objects are merged with the default list defined above.

xlty  the line type (ala par’s lty parameter) of horizontal lines used to separate stacked plots. Default: NULL (no separator lines).

xpd  a character string defining the style of the plot clipping (ala par’s xpd parameter). Default: TRUE.

yaxis  the y-axis style as defined by a list of the following named objects:

add  A logical value. If TRUE, a y-axis is drawn for each plot. Default: TRUE.
An integer defining the number of digits to use in labeling y-axis data ranges. Default: 3.

lwd  
An integer defining the line width of the y-axis. Default: 3.

side  
A character string (either "left" or "right" denoting the side to place the y-axis. Default: "left".

cex  
A character expansion value used to scale the labels on the y-axis. Default: 1.

If a partial list of the above named objects is supplied, those objects are merged with the default list defined above.

The y-axis label(s) as defined by a list of the following named objects:

- text  
  A (vector of) character string(s) defining the label(s). Default: the names of the y-axis labels as labeled in the primary y input.

- cex  
  A character expansion value used to scale the label(s). Default: 1.

- srt  
  A numerical value specifying the rotation of the label(s) in degrees. Default: 0.

- col  
  A (vector of) integer(s) defining the color of the label(s). Default: 1:8.

side  
A character string (either "left" or "right" denoting the side to place the y-axis label(s). Default: "right".

If a partial list of the above named objects is supplied, those objects are merged with the default list defined above.

A two-element numeric vector containing the y-axis range of each series to plot.
The range of the specified ylim values must span that of all the series, otherwise an error is returned. Default: NULL (y-axis limits are calculated automatically).

Value

no output.

Note

A stack plot is produced.

See Also

splitplot.

Examples

```r
## stack-plot the sunspots series and a random walk series
set.seed(100)
ix <- seq(2048)
stackPlot(x=ix,
  y=data.frame(sunspots[ix], cumsum(rnorm(length(ix))))),
  xlty=2, ylab=list(text=c("sunspots","walk")))
```
**stringSize**

Size of a character string in current font

---

**Description**

Calculates the approximate relative x and y spans of the input character string `x` in the current `par("usr")` coordinates. The `srt`, `adj`, and `cex` inputs are exactly those specified by the `par` function.

**Usage**

```r
stringSize(x, srt=0, adj=0.5, cex=1)
```

**Arguments**

- `x` a character string.
- `adj` a numeric value on the interval [0,1] used to justify the text relative to its placement in a plot. Default: 0.5 (center aligned).
- `cex` the expansion value for the character string. Default: 1.
- `srt` a numeric value defining the amount of string rotation in degrees. Default: 0.

**Value**

A list of x- and y-vectors that can be used to estimate the width and height, respectively, of the input character string in the current `par("usr")` coordinates. Each vector contains a relative starting and ending value and the absolute difference between the two values represents the span in the corresponding direction.

**Note**

A graphics window will open up if one is not already opened.

**See Also**

`par`, `autoKey`, `autoText`, `em`.

**Examples**

```r
stringSize("What's for dinner?", adj=0, srt=45, cex=1.5)
```
Variance computation, usable in both S-PLUS and R

Description
A hybrid of S-PLUS and R definitions of the variance function.

Usage
variance(x, na.rm=TRUE, unbiased=FALSE)

Arguments
x a numeric vector, matrix, or data.frame.
na.rm a logical flag. If TRUE, NA values are removed prior to computation. Default: TRUE.
unbiased a logical flag. If TRUE, the unbiased sample variance is returned. Default: FALSE.

Details
Allows the user to calculate the biased/unbiased variance of the input and provides the option to eliminate NA values as well.

Value
the sample variance of the input.

See Also
var.

Examples
set.seed(100)
x <- rnorm(100)
variance(x, unbiased=TRUE)
variance(x, unbiased=FALSE)
variance(c(x,rep(NA,30)), na.rm=TRUE)
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