

Package ‘rainbow’

January 3, 2016

Type Package

Title Rainbow Plots, Bagplots and Boxplots for Functional Data

Version 3.4

Date 2016-01-02

Depends R (>= 3.2.3), MASS, pcaPP

Suggests forecast

Imports hdrde, cluster, colorspace, ks

Author Han Lin Shang and Rob J Hyndman

Maintainer Han Lin Shang <hanlin.shang@anu.edu.au>

Description Functions and data sets for functional data display and outlier detection.

License GPL (>= 2)

LazyData yes

LazyLoad yes

LazyDataCompression xz

URL <https://sites.google.com/site/hanlinshangwebsite/>

NeedsCompilation no

Repository CRAN

Date/Publication 2016-01-03 16:14:10

R topics documented:

rainbow-package	2
Australiafertility	2
ElNino	3
ElNino2011	5
fboxplot	6
fdepth	7
fds	9
foutliers	10
plot.fdepth	12

plot.fds	13
Simulationdata	14
summaryfunction	15
SVDplot	16

Index	18
--------------	-----------

rainbow-package	<i>Rainbow Plots, Bagplots and Boxplots for Functional Data</i>
-----------------	---

Description

This package presents the rainbow plots, bagplots and boxplots for functional data. The latter two can also be used to identify outliers, which have either the lowest depth or the lowest density.

Author(s)

Han Lin Shang and Rob J Hyndman

Maintainer: Han Lin Shang <hanlin.shang@anu.edu.au>

References

R. J. Hyndman and H. L. Shang. (2008) "Bagplots, boxplots and outlier detection for functional data", in S. Dabo-Niang and F. Ferraty, eds, 'Functional and Operatorial Statistics', Springer, Heidelberg, pp. 201-207.

R. J. Hyndman and H. L. Shang. (2010) "Rainbow plots, bagplots, and boxplots for functional data", *Journal of Computational and Graphical Statistics*, **19**(1), 29-45.

H. L. Shang (2011) "rainbow: an R package for visualizing functional time series", *The R Journal*, **3**(2), 54-59.

H. L. Shang and R. J. Hyndman (2011) "Nonparametric time series forecasting with dynamic updating", *Mathematics and Computers in Simulation*, **81**(7), 1310-1324.

Australiafertility	<i>Australian fertility data</i>
--------------------	----------------------------------

Description

Age-specific fertility rates between ages 15 and 49 in Australia from 1921 to 2006.

The age-specific fertility rates can be smoothed using a weighted median smoothing B-splines, constrained to be concave.

Usage

```
data(Australiafertility)
data(Australiasmoothfertility)
```

Format

An object of class fts.

Details

Australian fertility rates and populations (1921-2006) for age groups (15-49) were obtained from the Australian Bureau of Statistics (Cat.No.3105.0.65.001, Table 38). These are defined as the number of live births during the calendar year, according to the age of the mother, per 1000 of the female resident population of the same age at 30 June.

Australiasmoothfertility is the smoothed version of Australiafertility data. The smoothing technique is the penalized regression spline with concave constraint, described in Hyndman and Ullah (2007).

Author(s)

Han Lin Shang

Source

The Australian Demographic Data Bank (courtesy of Len Smith).

References

R. J. Hyndman and M. S. Ullah (2007) "Robust forecasting of mortality and fertility rates: A functional data approach", *Computational Statistics and Data Analysis*, **51**(10), 4942-4956.

R. J. Hyndman and H. Booth (2008) "Stochastic population forecasts using functional data models for mortality, fertility and migration", *International Journal of Forecasting*, **24**(3), 323-342.

R. J. Hyndman and H. L. Shang (2009) "Forecasting functional time series (with discussion)", *Journal of the Korean Statistical Society*, **38**(3), 199-221.

Examples

```
plot(Australiafertility)
plot(Australiasmoothfertility)
```

ElNino	<i>Sea surface temperature data set from January 1950 to December 2006</i>
--------	--

Description

Original monthly sea surface temperatures have been restricted from January 1950 to December 2006.

The monthly sea surface temperatures can be smoothed using smoothing spline with the smoothing parametric determined by generalized cross validation.

Usage

```
data(ElNino)
data(ElNinosmooth)
```

Format

An object of class `sfts`.

Details

These averaged monthly sea surface temperatures are measured by the different moored buoys in the "Nino region" defined by the coordinates 0-10 degree South and 90-80 degree West.

Source

National Weather Service Climate Prediction Center website at <http://www.cpc.ncep.noaa.gov/data/indices/sstoi.indices>. The data is the third column with the title NINO1+2.

This data set can also be found at the NonParametric Functional Data Analysis website (<http://www.lsp.ups-tlse.fr/staph/npfda/>).

References

- A. Antoniadis and T. Sapatinas (2003) "Wavelet methods for continuous-time prediction using Hilbert-valued autoregressive processes", *Journal of Multivariate Analysis*, **87**(1), 133-158.
- P. C. Besse, H. Cardot and D. B. Stephenson (2000) "Autoregressive forecasting of some functional climatic variations", *Scandinavian Journal of Statistics*, **27**(4), 673-687.
- F. Ferraty, A. Rabhi and P. Vieu (2005) "Conditional quantiles for dependent functional data with application to the climate EL Nino Phenomenon", *Sankhya: The Indian Journal of Statistics*, **67**(2), 378-398.
- F. Ferraty and P. Vieu (2007) *Nonparametric functional data analysis*, New York: Springer.
- R. J. Hyndman and H. L. Shang (2010) "Rainbow plots, bagplots, and boxplots for functional data", *Journal of Computational and Graphical Statistics*, **19**(1), 29-45.
- E. Moran, R. Adams, B. Bakoyema, S. Fiorini and B. Boucek (2006) "Human strategies for coping with El Nino related drought in Amazonia", *Climatic Change*, **77**(3-4), 343-361.
- A. Timmermann, J. Oberhuber, A. Bacher, M. Esch, M. Latif and E. Roeckner (1999) "Increased El Nino frequency in a climate model forced by future greenhouse warming", *Nature*, **398**(6729), 694-697.

Examples

```
plot(ElNino)
plot(ElNinosmooth)
```

ElNino2011	<i>Sea surface temperature data set from January 1950 to December 2011</i>
------------	--

Description

Original monthly sea surface temperatures have been restricted from January 1950 to December 2011.

The monthly sea surface temperatures can be smoothed using smoothing spline with the smoothing parametric determined by generalized cross validation.

Usage

```
data(ElNino2011)
data(ElNino2011smooth)
```

Format

An object of class `sfts`.

Details

These averaged monthly sea surface temperatures are measured by the different moored buoys in the "Nino region" defined by the coordinates 0-10 degree South and 90-80 degree West.

Source

National Weather Service Climate Prediction Center website at <http://www.cpc.ncep.noaa.gov/data/indices/sstoi.indices>. The data is the third column with the title NINO1+2.

This data set can also be found at the NonParametric Functional Data Analysis website (<http://www.lsp.ups-tlse.fr/staph/npfda/>).

References

- A. Antoniadis and T. Sapatinas (2003) "Wavelet methods for continuous-time prediction using Hilbert-valued autoregressive processes", *Journal of Multivariate Analysis*, **87**(1), 133-158.
- P. C. Besse, H. Cardot and D. B. Stephenson (2000) "Autoregressive forecasting of some functional climatic variations", *Scandinavian Journal of Statistics*, **27**(4), 673-687.
- F. Ferraty, A. Rabhi and P. Vieu (2005) "Conditional quantiles for dependent functional data with application to the climate EL Nino Phenomenon", *Sankhya: The Indian Journal of Statistics*, **67**(2), 378-398.
- F. Ferraty and P. Vieu (2007) *Nonparametric functional data analysis*, New York: Springer.
- R. J. Hyndman and H. L. Shang (2010) "Rainbow plots, bagplots, and boxplots for functional data", *Journal of Computational and Graphical Statistics*, **19**(1), 29-45.
- E. Moran, R. Adams, B. Bakoyema, S. Fiorini and B. Boucek (2006) "Human strategies for coping with El Nino related drought in Amazonia", *Climatic Change*, **77**(3-4), 343-361.

A. Timmermann, J. Oberhuber, A. Bacher, M. Esch, M. Latif and E. Roeckner (1999) "Increased El Nino frequency in a climate model forced by future greenhouse warming", *Nature*, **398**(6729), 694-697.

Examples

```
plot(EINino2011)
plot(EINino2011smooth)
```

fboxplot

Functional bagplot and functional HDR boxplot

Description

Compute bivariate bagplot, functional bagplot and bivariate HDR boxplot, functional HDR boxplot.

Usage

```
fboxplot(data, plot.type = c("functional", "bivariate"),
         type = c("bag", "hdr"), alpha = c(0.05, 0.5), projmethod = c("PCAprj", "rapca"),
         factor = 1.96, na.rm = TRUE, xlab = data$xname, ylab = data$yname,
         shadecols = gray((9:1)/10), pointcol = 1, plotlegend = TRUE,
         legendpos = "topright", ncol = 2, ...)
```

Arguments

data	An object of class <code>fds</code> or <code>fts</code> .
plot.type	Version of boxplot. When <code>plot.type="functional"</code> , a functional plot is provided. When <code>plot.type="bivariate"</code> , a square bivariate plot is provided.
type	Type of boxplot. When <code>type="bag"</code> , a bagplot is provided. When <code>type="hdr"</code> , a HDR boxplot is provided.
alpha	Coverage probability for the functional HDR boxplot. α are the coverage percentages of the outliers and the central region.
factor	When <code>type="bag"</code> , the outer region of a bagplot is the convex hull obtained by inflating the inner region by the bagplot factor.
na.rm	Remove missing values.
xlab	A title for the x axis.
ylab	A title for the y axis.
shadecols	Colors for shaded regions.
pointcol	Color for outliers and mode.
plotlegend	Add a legend to the graph.
legendpos	Legend position. By default, it is the top right corner.
ncol	Number of columns in the legend.
projmethod	Method used for projection.
...	Other arguments.

Details

The functional curves are first projected into a finite dimensional subspace. For simplicity, we choose the subspace as R^2 . Based on Tukey (1974)'s halfspace bagplot and Hyndman (1996)'s HDR boxplot, we order each data point in R^2 by data depth and data density. Outliers are those that have either lowest depth or lowest density.

Value

Function produces a plot.

Author(s)

Rob J Hyndman, Han Lin Shang. Please, report bugs and suggestions to hanlin.shang@anu.edu.au

References

J. W. Tukey (1974) "Mathematics and the picturing of data", *Proceedings of the International Congress of Mathematicians*, **2**, 523-532, Canadian Mathematical Congress, Montreal.

P. Rousseeuw, I. Ruts and J. Tukey (1999) "The bagplot: A bivariate boxplot", *The American Statistician*, **53**(4), 382-387.

R. J. Hyndman (1996) "Computing and graphing highest density regions", *The American Statistician*, **50**(2), 120-126.

R. J. Hyndman and H. L. Shang. (2010) "Rainbow plots, bagplots, and boxplots for functional data", *Journal of Computational and Graphical Statistics*, **19**(1), 29-45.

See Also

[SVDplot](#)

Examples

```
fboxplot(data = ElNino, plot.type = "functional", type = "bag", projmethod="PCAproj")  
fboxplot(data = ElNino, plot.type = "bivariate", type = "bag", projmethod="PCAproj")
```

fdepth

Compute functional depth.

Description

Compute functional depth.

Usage

```
fdepth(data, type = c("FM", "mode", "RP", "RPD", "radius"), trim = 0.25, alpha, weight)
```

Arguments

data	An object of class <code>fds</code> or <code>fts</code> .
type	Type of functional depth.
trim	Percentage of trimming.
alpha	Tuning parameter used when <code>type="radius"</code> .
weight	Hard-thresholding or soft-thresholding when <code>type="radius"</code> .

Details

If `type="FM"`, it computes the functional depth of Fraiman and Muniz (2001), which is considered as the first functional depth.

If `type="mode"`, it computes the functional depth of Cuevas et al. (2006). A functional mode is defined as the curve most densely surrounded by the rest of curves of the dataset.

If `type="RP"` and `type="RPD"`, it computes random projection functional depth of Cuevas et al. (2007). Cuevas et al. (2007) considered the random projection depth based on measuring the depth of the functional data under projections and taking additional information of their derivatives. The basic idea is to project each functional curve, along a random direction, defining a point in R^2 . A data depth in R^2 provides an order of the projected points.

If `type="radius"`, it ranks the curves according to alpha-radius. Then using the hard thresholding or soft thresholding, trimmed mean and median can be computed.

The argument `trim=0.25` first order curves by depth, and then trim 25 percent curves that have comparably lower depth.

Value

A list containing the following components is returned.

median	Median curve (highest depth).
lmed	Index of median curve.
ltrim	Indexes of the trimmed curves.
prof	Functional depth for each curve.
mtrim	Mean of trimmed curves.
weight	Weight values for all observations, when <code>type="radius"</code> .

Author(s)

Han Lin Shang. Please, report bugs and suggestions to hanlin.shang@anu.edu.au

References

- R. Fraiman and G. Muniz (2001) "Trimmed means for functional data", *Test*, **10**(2), 419-440.
- A. Cuevas and M. Febrero and R. Fraiman (2001) "Cluster Analysis:a further approach based on density estimation", *Computational Statistics & Data Analysis*, **36**(4), 441-456.
- A. Cuevas and M. Febrero and R. Fraiman (2006) "On the use of bootstrap for estimating functions with functional data", *Computational Statistics & Data Analysis*, **51**(10), 1063-1074.

A. Cuevas and M. Febrero and R. Fraiman (2007) "Robust estimation and classification for functional data via projection-based depth notions", *Computational Statistics*, **22**(3), 481-496.

M. Febrero and P. Galeano and W. Gonzalez-Manteiga (2007) "A functional analysis of NOx levels: location and scale estimation and outlier detection", *Computational Statistics*, **22**(3), 411-427.

M. Febrero and P. Galeano and W. Gonzalez-Manteiga (2008) "Outlier detection in functional data by depth measures, with application to identify abnormal NOx levels", *Environmetrics*, **19**(4), 331-345.

M. Febrero and P. Galeano and W. Gonzalez-Manteiga (2010) "Measures of influence for the functional linear model with scalar response", *Journal of Multivariate Analysis*, **101**(2), 327-339.

J. A. Cuesta-Albertos and A. Nieto-Reyes (2010) "Functional classification and the random Tukey depth. Practical issues", *Combining Soft Computing and Statistical Methods in Data Analysis, Advances in Intelligent and Soft Computing, Volume 77*, 123-130.

D. Gervini (2012) "Outlier detection and trimmed estimation in general functional spaces", *Statistica Sinica*, **22**(4), 1639-1660.

Examples

```
fdepth(data = ElNino, type = "FM")
fdepth(data = ElNino, type = "mode")
fdepth(data = ElNino, type = "RP")
fdepth(data = ElNino, type = "RPD")
fdepth(data = ElNino, type = "radius", trim = 0.25, alpha = 0.5, weight="hard")
fdepth(data = ElNino, type = "radius", trim = 0.25, alpha = 0.5, weight="soft")
```

fds

Create functional objects

Description

The function `fds` is used to create general functional objects that are not ordered by time. The function `fts` is used to create functional time series objects. The function `sfts` is used to create sliced functional time series objects, where the `x` variable is also a time variable.

Usage

```
fds(x, y, xname, yname)
fts(x, y, start = 1, frequency = 1, xname, yname)
sfts(data, period = frequency(data), start = tsp(data)[1],
      frequency = 1, xname, yname)
```

Arguments

<code>x</code>	Numeric vector of length p .
<code>y</code>	Matrix of size $p \times n$ representing n functions of x observed at points $1, \dots, p$.
<code>data</code>	An object of class <code>ts</code> .

period	Time period of sliced functional data. For instance, period = 12 is a monthly data.
start	The time of the first observation. Either a single number or a vector of two integers, which specify a natural time unit and a (1-based) number of samples into the time unit. See <code>ts</code> for details.
frequency	The number of observations per unit of time.
xname	Character string giving name of x vector. (optional)
yname	Character string giving name of y vector. (optional)

Value

An object of class `fds` or `fts` or `sfts`.

Author(s)

Rob J Hyndman and Han Lin Shang. Please, report bugs and suggestions to hanlin.shang@anu.edu.au

Examples

```
fds(x = 1:20, y = Simulationdata$y, xname = "x", yname = "Simulated value")
fts(x = 15:49, y = Australiasmoothfertility$y, xname = "Age",
    yname = "Fertility rate")
sfts(ts(as.numeric(ElNino$y), frequency = 12), xname = "Month",
     yname = "Sea surface temperature")
```

foutliers

Functional outlier detection methods.

Description

Functional outlier detection methods.

Usage

```
foutliers(data, method = c("robMah", "lrt", "depth.trim", "depth.pond",
    "HUoutliers"), dfunc = depth.mode, nb = 200, suav = 0.05, trim = 0.1,
    order = 2, lambda = 3.29,...)
```

Arguments

data	An object of class <code>fds</code> or <code>fts</code> .
method	Outlier detection method.
dfunc	When <code>method="lrt"</code> or <code>method="depth.trim"</code> or <code>method="depth.pond"</code> , users can specify the type of depth functions with possible choices of <code>depth.FM</code> , <code>depth.mode</code> , <code>depth.RP</code> , <code>depth.RPD</code> .
nb	When <code>method="lrt"</code> , users can specify the number of bootstrap samples.

suav	When method="lrt", users can specify the smoothing parameter used in the smoothed bootstrap samples to determine the cutoff value.
trim	When method="lrt" or method="depth.trim" or method="depth.pond", users can specify the trimming percentage.
order	When method="HUoutliers", users can specify the number of principal components.
lambda	When method="HUoutliers", users can specify the value of tuning parameter.
...	Other arguments.

Details

When method="lrt", the outlier detection method corresponds to the approach of Febrero et al. (2007) using the likelihood ratio test.

When method="depth.trim", the outlier detection method corresponds to the approach of Febrero et al. (2008) using the functional depth with trimmed curves.

When method="depth.pond", the outlier detection method corresponds to the approach of Febrero et al. (2008) using the functional depth with all curves.

When method="HUoutliers", the outlier detection method corresponds to the approach of Hyndman and Ullah (2008) using the integrated square forecast errors.

When method="robMah", the outlier detection method corresponds to the approach of Rousseeuw and Leroy (1987) using the robust Mahalanobis distance.

Value

A list containing the following components is returned.

outliers	Detected outliers.
cutoff	Threshold value to separate outliers from non-outliers, when method="lrt", method="depth.trim", and method="depth.pond".
depth.total	Depth measure of each functional curve.
depth.out	Depth measure of functional outliers.

Author(s)

Han Lin Shang. Please, report bugs and suggestions to hanlin.shang@anu.edu.au

References

- P. Rousseeuw and A. Leroy (1987) *Robust regression and outlier detection*, John Wiley and Sons, New York.
- A. Atkinson (1994) "Fast very robust methods for the detection of multiple outliers", *Journal of the American Statistical Association*, **89**(428), 1329-1339.
- R. J. Hyndman and M. S. Ullah (2007) "Robust forecasting of mortality and fertility rates: A functional data approach", *Computational Statistics and Data Analysis*, **51**(10), 4942-4956.
- M. Febrero and P. Galeano and W. Gonzalez-Manteiga (2007) "A functional analysis of NOx levels: location and scale estimation and outlier detection", *Computational Statistics*, **22**(3), 411-427.

M. Febrero and P. Galeano and W. Gonzalez-Manteiga (2008) "Outlier detection in functional data by depth measures, with application to identify abnormal NOx levels", *Environmetrics*, **19**(4), 331-345.

R. J. Hyndman and H. L. Shang. (2010) "Rainbow plots, bagplots, and boxplots for functional data", *Journal of Computational and Graphical Statistics*, **19**(1), 29-45.

Examples

```
foutliers(data = ElNino, method = "depth.trim")
```

plot.fdepth	<i>Plot functional depth</i>
-------------	------------------------------

Description

Plot functional depth.

Usage

```
## S3 method for class 'fdepth'
plot(x, show.legend = TRUE, pos.legend = "bottomleft", ...)
```

Arguments

x	An object of class fdepth .
show.legend	Is legend required?
pos.legend	When show.legend = TRUE, users can specify the position of the legend.
...	Other plotting parameters passed to par .

Value

Function produces a plot.

Author(s)

Rob J Hyndman, Han Lin Shang. Please, report bugs and suggestions to hanlin.shang@anu.edu.au

References

R. J. Hyndman and H. L. Shang. (2010) "Rainbow plots, bagplots, and boxplots for functional data", *Journal of Computational and Graphical Statistics*, **19**(1), 29-45.

See Also

[fdepth](#)

Examples

```
plot(fdepth(ElNino))
```

plot.fds

*Plot functional objects***Description**

Plot functional curves.

Usage

```
## S3 method for class 'fds'
plot(x, plot.type = c("functions", "time", "depth", "density"),
     col = NULL, type = "l", lty = 1, xlab = x$xname, ylab = x$yname,
     pch = c(1:9,0, letters, LETTERS), add = FALSE, index,
     colorchoice = c("rainbow", "heat.colors", "terrain.colors",
                     "topo.colors", "cm.colors", "rainbow_hcl", "gray", "sequential_hcl",
                     "heat_hcl", "terrain_hcl", "diverge_hcl"), plotlegend = FALSE,
     legendpos = "topright", ncol = 1, ...)
## S3 method for class 'fds'
lines(x, type = "l", index, ...)
## S3 method for class 'fds'
points(x, type = "p", index, ...)
```

Arguments

x	An object of class <code>fds</code> or <code>fts</code> .
plot.type	Type of plot. See details for more explanations.
col	Colors to use in plot. Default in <code>plot.fds</code> is to use a rainbow color palette with the number of colors equal to the number of functions.
type	1-character string giving the type of plot desired.
lty	The line type.
xlab	A title for x axis.
ylab	A title for y axis.
pch	Either an integer specifying a symbol or a single character to be used as the default in plotting points.
add	If <code>add = TRUE</code> , it plots a line or points.
index	Index of a specific curve that is plotted as a line or points.
colorchoice	Color palette used for drawing the rainbow plot.
plotlegend	Add a legend to the graph.
legendpos	Position of legend.
ncol	Number of column in the legend.
...	Other plotting parameters passed to <code>par</code> .

Details

If `plot.type="functions"`, then functions are plotted using a rainbow color palette so the first few functions are shown in red, followed by orange, yellow, green, blue and indigo with the last few functions plotted in violet.

If `plot.type="time"`, then each value of `x` is shown as a separate time series in a time plot.

If `plot.type="depth"`, then functions are first ordered by depth and then plotted using a rainbow color palette.

If `plot.type="density"`, then functions are first ordered by density and then plotted using a rainbow color palette.

Value

Function produces a plot.

Author(s)

Rob J Hyndman, Han Lin Shang. Please, report bugs and suggestions to hanlin.shang@anu.edu.au

References

R. J. Hyndman and H. L. Shang. (2010) "Rainbow plots, bagplots, and boxplots for functional data", *Journal of Computational and Graphical Statistics*, **19**(1), 29-45.

See Also

[fds](#), [lines.fds](#), [points.fds](#)

Examples

```
plot(x = ElNinosmooth, plot.type = "functions", legend = TRUE)
lines(x = ElNinosmooth, plot.type = "functions", index = 3)
points(x = ElNinosmooth, plot.type = "functions", index = 3)
```

Simulationdata

Simulated data

Description

Simulated data used in Hyndman and Shang (2008).

Usage

```
data(Simulationdata)
```

Format

An object of class [fds](#).

References

R. J. Hyndman and H. L. Shang. (2010) "Rainbow plots, bagplots, and boxplots for functional data", *Journal of Computational and Graphical Statistics*, **19**(1), 29-45.

Examples

```
plot(Simulationdata, col = rainbow(100))
lines(Simulationdata, index = 991:1000, col = "black")
```

summaryfunction	<i>Summary statistics for functional data</i>
-----------------	---

Description

Display summary statistics (minimum, 1st quantile, median, mean, 3rd quantile, maximum) and quantiles of functional data

Usage

```
summaryfunction(ftsdata, plot.type = c("summarystats", "quantilestats"),
  quantilepercent = seq(0.1, 0.9, by = 0.1), plot.legend = FALSE,
  legendpos = "topright", cex = 0.9, lwd = 1, lty = 1, ncol = 2)
```

Arguments

ftsdata	An object of class <code>fds</code> .
plot.type	Summary statistics or quantiles.
quantilepercent	Percentage of quantiles.
plot.legend	Plot the legend.
legendpos	Position of the legend.
cex	Point size.
lwd	Width of line.
lty	Line type.
ncol	Number of columns in the legend.

Details

A function for displaying summary statistics or quantiles of functional data.

Value

Return a plot of summary statistics of functional data or a plot of quantiles of functional data.

Author(s)

Han Lin Shang. Please, report bugs and suggestions to hanlin.shang@anu.edu.au

See Also

[fds](#)

Examples

```
summaryfunction(Australiasmoothfertility, plot.type="summarystats")
summaryfunction(Australiasmoothfertility, plot.type="quantilestats",plot.legend = TRUE)
```

SVDplot

Singular value decomposition plot

Description

The singular value decomposition (SVD) plot of Zhang et al. (2007) captures the changes in the singular columns as the number of curves gradually increases.

Usage

```
SVDplot(object, order = 3, plot = TRUE, plot.type = c("fts", "image"),
        mfrow = c(2, 3))
```

Arguments

object	An object of fds .
order	Number of SVD components. The maximum order is 4.
plot	Is graphical display required?
plot.type	Plot functional time series or images?
mfrow	Grid of graphics.

Details

By using the SVD, Zhang et al. (2007) proposed a plot for visualizing patterns of functional time series. They considered a set of curves as a two-way ($p \times n$) data matrix, where p is the total number of covariates and n is the total number of curves.

The main advantage of this dynamic plot is to visualize both column and row information of a two-way matrix simultaneously, relate the matrix to the corresponding curves, show local variations, and highlight interactions between columns and rows of a two-way matrix.

Value

When `plot = TRUE`, it returns a plot.

When `plot = FALSE`, it returns the following:

<code>svds</code>	A number of singular value decomposition ordered by the amount of explained variation.
<code>reconstruction</code>	Reconstruction of the original data using the SVD.
<code>residual</code>	Residual of the original data.

Note

MATLAB code is available at <http://www.stat.purdue.edu/~lingsong/research/network/SVDmovie/index.html>.

Using the `animate` package of Grahn(2011), a set of dynamic movies can be created to visualize the changes in singular rows and singular columns.

Author(s)

Han Lin Shang. Please, report bugs and suggestions to hanlin.shang@anu.edu.au

References

L. Zhang, J. Marron, H. Shen and Z. Zhu (2007) "Singular value decomposition and its visualization", *Journal of Computational and Graphical Statistics*, **16**(4), 833-854.

A. Grahn (2011) "The `animate` Package", <http://ctan.unsw.edu.au/macros/latex/contrib/animate/animate.pdf>.

See Also

[fboxplot](#), [svd](#)

Examples

```
SVDplot(EINinosmooth)
SVDplot(EINinosmooth, plot.type = "image")
```

Index

*Topic **datasets**

Australiafertility, 2
ElNino, 3
ElNino2011, 5
Simulationdata, 14

*Topic **distribution**

fdepth, 7

*Topic **hplot**

plot.fdepth, 12
plot.fds, 13

*Topic **methods**

summaryfunction, 15

*Topic **multivariate**

fboxplot, 6
foutliers, 10
SVDplot, 16

*Topic **package**

rainbow-package, 2

*Topic **ts**

fds, 9

Australiafertility, 2

Australiasmoothfertility
(Australiafertility), 2

ElNino, 3

ElNino2011, 5

ElNino2011smooth (ElNino2011), 5

ElNinosmooth (ElNino), 3

fboxplot, 6, 17

fdepth, 7, 12

fds, 6, 8, 9, 10, 13–16

foutliers, 10

fts (fds), 9

lines.fds, 14

lines.fds (plot.fds), 13

par, 12, 13

plot.fdepth, 12

plot.fds, 13

points.fds, 14

points.fds (plot.fds), 13

rainbow (rainbow-package), 2

rainbow-package, 2

sfts (fds), 9

Simulationdata, 14

summaryfunction, 15

svd, 17

SVDplot, 7, 16

ts, 9, 10