

Package ‘biwavelet’

September 1, 2016

Type Package

Title Conduct Univariate and Bivariate Wavelet Analyses

Version 0.20.11

Date 2016-08-31

Author Tarik C. Gouhier, Aslak Grinsted, Viliam Simko

Maintainer Tarik C. Gouhier <tarik.gouhier@gmail.com>

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

License GPL (>= 2)

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

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

LazyData yes

LinkingTo Rcpp

Imports fields, foreach, Rcpp (>= 0.12.2)

Suggests testthat, knitr, rmarkdown, devtools, profvis, microbenchmark

VignetteBuilder knitr

RoxygenNote 5.0.1

NeedsCompilation yes

Repository CRAN

Date/Publication 2016-09-01 01:52:02

R topics documented:

biwavelet-package	2
ar1.spectrum	4
ar1_ma0_sim	5
arrow	6

check.data	6
check.datum	7
convolve2D	8
convolve2D_typeopen	9
enviro.data	9
get_minroots	10
MOTHERS	11
phase.plot	11
plot.biwavelet	12
pwtc	15
rctp_row_quantile	17
rctp_wt_bases_dog	18
rctp_wt_bases_morlet	19
rctp_wt_bases_paul	20
smooth.wavelet	21
wclust	22
wdist	23
wt	24
wt.bases	26
wt.bases.dog	27
wt.bases.morlet	27
wt.bases.paul	28
wt.sig	29
wtc	30
wtc.sig	32
wtc_sig_parallel	34
xwt	35
Index	38

biwavelet-package *Conduct Univariate and Bivariate Wavelet Analyses*

Description

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

Details

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

Author(s)

Tarik C. Gouhier

Maintainer: Tarik C. Gouhier <tarik.gouhier@gmail.com>

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

References

- Cazelles, B., M. Chavez, D. Berteaux, F. Menard, J. O. Vik, S. Jenouvrier, and N. C. Stenseth. 2008. Wavelet analysis of ecological time series. *Oecologia* 156:287-304.
- Grinsted, A., J. C. Moore, and S. Jevrejeva. 2004. Application of the cross wavelet transform and wavelet coherence to geophysical time series. *Nonlinear Processes in Geophysics* 11:561-566.
- Liu, Y., X. San Liang, and R. H. Weisberg. 2007. Rectification of the Bias in the Wavelet Power Spectrum. *Journal of Atmospheric and Oceanic Technology* 24:2093-2102.
- Rouyer, T., J. M. Fromentin, F. Menard, B. Cazelles, K. Briand, R. Pianet, B. Planque, and N. C. Stenseth. 2008. Complex interplays among population dynamics, environmental forcing, and exploitation in fisheries. *Proceedings of the National Academy of Sciences* 105:5420-5425.
- Rouyer, T., J. M. Fromentin, N. C. Stenseth, and B. Cazelles. 2008. Analysing multiple time series and extending significance testing in wavelet analysis. *Marine Ecology Progress Series* 359:11-23.
- Torrence, C., and G. P. Compo. 1998. A Practical Guide to Wavelet Analysis. *Bulletin of the American Meteorological Society* 79:61-78.
- Torrence, C., and P. J. Webster. 1998. The annual cycle of persistence in the El Nino/Southern Oscillation. *Quarterly Journal of the Royal Meteorological Society* 124:1985-2004.
- Veleda, D., R. Montagne, and M. Araujo. 2012. Cross-Wavelet Bias Corrected by Normalizing Scales. *Journal of Atmospheric and Oceanic Technology* 29:1401-1408.

Examples

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

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

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

```

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

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

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

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

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

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

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

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

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

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

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

```

Description

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

Usage

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

Arguments

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

Value

Returns the power spectrum.

Author(s)

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

References

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

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

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

Examples

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

ar1_ma0_sim	<i>Slightly faster arima.sim implementation which assumes AR(1) and ma=0.</i>
-------------	---

Description

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

Usage

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

Arguments

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

See Also

arima.sim

arrow	<i>Helper function for phase.plot</i>
-------	---------------------------------------

Description

Helper function for phase.plot

Usage

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

Arguments

x	TODO
y	TODO
l	TODO
w	TODO
alpha	TODO
col	TODO

check.data	<i>Check the format of time series</i>
------------	--

Description

Check the format of time series

Usage

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

Arguments

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

Value

Returns a named list containing:

t	time steps
dt	size of a time step
n.obs	number of observations

Author(s)

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

References

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

Examples

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

check.datum *Helper function*

Description

Helper function

Usage

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

Arguments

x	matrix
---	--------

Value

list(t, dt, n.obs)

Note

This function is not exported

convolve2D

Fast column-wise convolution of a matrix

Description

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

Usage

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

Arguments

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

Details

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

Value

M x n matrix

Note

This function was copied from waveslim to limit package dependencies.

Author(s)

Brandon Whitcher

convolve2D_typeopen *Speed-optimized version of convolve2D*

Description

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

Usage

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

Arguments

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

Author(s)

Viliam Simko

See Also

[convolve2D](#)

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

Description

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

Usage

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

Format

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

month a numeric vector containing the month
year a numeric vector containing the year
date a numeric vector containing the date
mei a numeric vector containing the MEI index
npgo a numeric vector containing the NPGO index
pdo a numeric vector containing the PDO index

Source

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

References

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

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

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

Examples

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

get_minroots

Helper function

Description

Helper function

Usage

```
get_minroots(ar)
```

Arguments

ar The 'ar' part of AR(1)

Value

double

MOTHERS	<i>Supported mother wavelets</i>
---------	----------------------------------

Description

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

Usage

MOTHERS

Format

An object of class character of length 3.

phase.plot	<i>Plot phases with arrows</i>
------------	--------------------------------

Description

Plot phases with arrows

Usage

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

Arguments

x	x-coordinates
y	y-coordinates
phases	phases
arrow.len	size of the arrows. Default is based on plotting region (min(par()\$pin[2]/30,par()\$pin[1]/40).
arrow.col	arrow line color. Default is black.
arrow.lwd	width/thickness of arrows. Default is arrow.len * 0.3.

Note

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

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

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

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

Author(s)

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

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

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

Examples

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

plot.biwavelet	<i>Plot biwavelet objects</i>
----------------	-------------------------------

Description

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

Usage

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

Arguments

x	biwavelet object generated by wt, xwt, or wtc.
ncol	number of colors to use. Default is 64.
fill.cols	Vector of fill colors to be used. Users can specify color vectors using colorRampPalette or brewer.pal from package RColorBrewer. Default is NULL and will generate MATLAB's jet color palette.
xlab	xlabel of the figure. Default is "Time"
ylab	ylabel of the figure. Default is "Period"
tol	tolerance level for significance contours. Significance contours will be drawn around all regions of the spectrum where spectrum/percentile >= tol. Default is 1. If strict $i^{\{th\}}$ percentile regions are desired, then tol must be set to 1.

plot.cb	plot color bar if TRUE. Default is FALSE.
plot.phase	Plot phases with black arrows. Default is FALSE.
type	type of plot to create. Can be power to plot the power, power.corr to plot the bias-corrected power, power.norm to plot the power normalized by the variance, power.corr.norm to plot the bias-corrected power normalized by the variance, wavelet to plot the wavelet coefficients, or phase to plot the phase. Default is power.corr.norm.
plot.coi	plot cone of influence (COI) as a semi-transparent polygon if TRUE. Default is TRUE. Areas that fall within the polygon can be affected by edge effects.
lwd.coi	Line width of COI. Default is 1.
col.coi	Color of COI. Default is white.
lty.coi	Line type of COI. Default is 1 for solid lines.
alpha.coi	Transparency of COI. Range is 0 (full transparency) to 1 (no transparency). Default is 0.5.
plot.sig	plot contours for significance if TRUE. Default is TRUE.
lwd.sig	Line width of significance contours. Default is 4.
col.sig	Color of significance contours. Default is black.
lty.sig	Line type of significance contours. Default is 1.
bw	plot in black and white if TRUE. Default is FALSE.
legend.loc	legend location coordinates as defined by image.plot. Default is NULL.
legend.horiz	plot a horizontal legend if TRUE. Default is FALSE.
arrow.len	size of the arrows. Default is based on plotting region ($\min(\text{par()}\$pin[2]/30, \text{par()}\$pin[1]/40)$).
arrow.lwd	width/thickness of arrows. Default is $\text{arrow.len} * 0.3$.
arrow.cutoff	cutoff value for plotting phase arrows. Phase arrows will be plotted in regions where the significance of the z values exceeds arrow.cutoff. If the object being plotted does not have a significance field, regions whose z values exceed the arrow.cutoff quantile will be plotted. Default is 1.
arrow.col	Color of arrows. Default is black.
xlim	the x limits. The default is NULL.
ylim	the y limits. The default is NULL.
zlim	the z limits. The default is NULL.
xaxt	Add x-axis? The default is s; use n for none.
yaxt	Add y-axis? The default is s; use n for none.
form	format to use to display dates on the x-axis. Default is '%Y' for 4-digit year. See ?Date for other valid formats.
...	other parameters.

Details

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

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

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

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

Author(s)

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

References

- Cazelles, B., M. Chavez, D. Berteaux, F. Menard, J. O. Vik, S. Jenouvrier, and N. C. Stenseth. 2008. Wavelet analysis of ecological time series. *Oecologia* 156:287-304.
- Grinsted, A., J. C. Moore, and S. Jevrejeva. 2004. Application of the cross wavelet transform and wavelet coherence to geophysical time series. *Nonlinear Processes in Geophysics* 11:561-566.
- Torrence, C., and G. P. Compo. 1998. A Practical Guide to Wavelet Analysis. *Bulletin of the American Meteorological Society* 79:61-78.
- Liu, Y., X. San Liang, and R. H. Weisberg. 2007. Rectification of the Bias in the Wavelet Power Spectrum. *Journal of Atmospheric and Oceanic Technology* 24:2093-2102.

See Also

[image.plot](#)

Examples

```
library(biwavelet)

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

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

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

# Cross-wavelet transform
xwt.t1t2 <- xwt(t1, t2)

# Plot cross-wavelet
par(oma = c(0, 0, 0, 1), mar = c(5, 4, 4, 5) + 0.1)
plot(xwt.t1t2, plot.cb = TRUE)

# Example of bias-correction
t1 <- sin(seq(0, 2 * 5 * pi, length.out = 1000))
t2 <- sin(seq(0, 2 * 15 * pi, length.out = 1000))
t3 <- sin(seq(0, 2 * 40 * pi, length.out = 1000))

# This aggregate time series should have the same power
# at three distinct periods
s <- t1 + t2 + t3
```

```

# Compare plots to see bias-effect on CWT:
# biased power spectrum artificially
# reduces the power of higher-frequency fluctuations.
wt1 <- wt(cbind(1:1000, s))
par(mfrow = c(1,2))
plot(wt1, type = "power.corr.norm", main = "Bias-corrected")
plot(wt1, type = "power.norm", main = "Biased")

# Compare plots to see bias-effect on XWT:
# biased power spectrum artificially
# reduces the power of higher-frequency fluctuations.
x1 <- xwt(cbind(1:1000, s), cbind(1:1000, s))
par(mfrow = c(1,2))

plot(x1, type = "power.corr.norm", main = "Bias-corrected")
plot(x1, type = "power.norm", main = "Biased")

```

pwtc

Compute partial wavelet coherence

Description

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

Usage

```

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

```

Arguments

y	time series y in matrix format (n rows x 2 columns). The first column should contain the time steps and the second column should contain the values.
$x1$	time series $x1$ in matrix format (n rows x 2 columns). The first column should contain the time steps and the second column should contain the values.
$x2$	time series $x2$ whose effects should be partialled out in matrix format (n rows x 2 columns). The first column should contain the time steps and the second column should contain the values.
<code>pad</code>	pad the values will with zeros to increase the speed of the transform. Default is TRUE.
<code>dj</code>	spacing between successive scales. Default is 1/12.
<code>s0</code>	smallest scale of the wavelet. Default is $2*dt$.
<code>J1</code>	number of scales - 1.
<code>max.scale</code>	maximum scale. Computed automatically if left unspecified.

mother	type of mother wavelet function to use. Can be set to morlet, dog, or paul. Default is morlet. Significance testing is only available for morlet wavelet.
param	nondimensional parameter specific to the wavelet function.
lag1	vector containing the AR(1) coefficient of each time series.
sig.level	significance level. Default is 0.95.
sig.test	type of significance test. If set to 0, use a regular χ^2 test. If set to 1, then perform a time-average test. If set to 2, then do a scale-average test.
nrand	number of Monte Carlo randomizations. Default is 300.
quiet	Do not display progress bar. Default is FALSE.

Value

Return a biwavelet object containing:

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

Note

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

Author(s)

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

References

- Aguiar-Conraria, L., and M. J. Soares. 2013. The Continuous Wavelet Transform: moving beyond uni- and bivariate analysis. *Journal of Economic Surveys* In press.
- Cazelles, B., M. Chavez, D. Berteaux, F. Menard, J. O. Vik, S. Jenouvrier, and N. C. Stenseth. 2008. Wavelet analysis of ecological time series. *Oecologia* 156:287-304.
- Grinsted, A., J. C. Moore, and S. Jevrejeva. 2004. Application of the cross wavelet transform and wavelet coherence to geophysical time series. *Nonlinear Processes in Geophysics* 11:561-566.
- Ng, E. K. W., and J. C. L. Chan. 2012. Geophysical applications of partial wavelet coherence and multiple wavelet coherence. *Journal of Atmospheric and Oceanic Technology* 29:1845-1853.
- Torrence, C., and G. P. Compo. 1998. A Practical Guide to Wavelet Analysis. *Bulletin of the American Meteorological Society* 79:61-78.
- Torrence, C., and P. J. Webster. 1998. The annual cycle of persistence in the El Nino/Southern Oscillation. *Quarterly Journal of the Royal Meteorological Society* 124:1985-2004.

Examples

```
library(biwavelet)

y <- cbind(1:100, rnorm(100))
x1 <- cbind(1:100, rnorm(100))
x2 <- cbind(1:100, rnorm(100))

# Partial wavelet coherence of y and x1
pwtc.yx1 <- pwtc(y, x1, x2, nrands = 0)

# Partial wavelet coherence of y and x2
pwtc.yx2 <- pwtc(y, x2, x1, nrands = 0)

# Plot partial wavelet coherence and phase difference (arrows)
# Make room to the right for the color bar
par(mfrow = c(2,1), oma = c(4, 0, 0, 1),
    mar = c(1, 4, 4, 5), mgp = c(1.5, 0.5, 0))

plot(pwtc.yx1, xlab = "", plot.cb = TRUE,
     main = "Partial wavelet coherence of y and x1 | x2")

plot(pwtc.yx2, plot.cb = TRUE,
     main = "Partial wavelet coherence of y and x2 | x1")
```

rcpp_row_quantile *Row-wise quantile of a matrix*

Description

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

Usage

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

Arguments

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

Value

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

Author(s)

Viliam Simko

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

Description

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

Usage

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

Arguments

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

Value

Returns a list containing:

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

Note

This c++ implementation is approx. 50

Author(s)

Viliam Simko

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

Description

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

Usage

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

Arguments

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

Value

Returns a list containing:

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

Note

This c++ implementation is approx. 60

Author(s)

Viliam Simko

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

Description

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

Usage

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

Arguments

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

Value

Returns a list containing:

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

Note

This c++ implementation is approx. 59

Author(s)

Viliam Simko

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

Description

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

Usage

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

Arguments

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

Value

Returns the smoothed wavelet.

Note

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

Author(s)

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

Code based on WTC MATLAB package written by Aslak Grinsted.

References

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

Examples

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

wclust

Compute dissimilarity between multiple wavelet spectra

Description

Compute dissimilarity between multiple wavelet spectra

Usage

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

Arguments

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

Value

Returns a list containing:

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

Author(s)

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

References

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

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

Examples

```
library(biwavelet)

t1 <- cbind(1:100, sin(seq(0, 10 * 2 * pi, length.out = 100)))
t2 <- cbind(1:100, sin(seq(0, 10 * 2 * pi, length.out = 100) + 0.1 * pi))
t3 <- cbind(1:100, rnorm(100)) # white noise

## Compute wavelet spectra
wt.t1 <- wt(t1)
wt.t2 <- wt(t2)
```

```

wt.t3 <- wt(t3)

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

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

```

wdist

Compute dissimilarity between two wavelet spectra

Description

Compute dissimilarity between two wavelet spectra

Usage

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

Arguments

wt1	power, wave or rsq matrix from biwavelet object generated by wt, xwt, or wtc.
wt2	power, wave or rsq matrix from biwavelet object generated by wt, xwt, or wtc.
cutoff	cutoff value used to compute dissimilarity. Only orthogonal axes that contribute more than 1-cutoff to the total covariance between the two wavelet spectra will be used to compute their dissimilarity. Default is 0.99.

Value

Returns wavelet dissimilarity.

Author(s)

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

References

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

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

Examples

```

library(biwavelet)

t1 <- cbind(1:100, sin(seq(0, 10 * 2 * pi, length.out = 100)))
t2 <- cbind(1:100, sin(seq(0, 10 * 2 * pi, length.out = 100) + 0.1 * pi))

# Compute wavelet spectra
wt.t1 <- wt(t1)
wt.t2 <- wt(t2)

# Compute dissimilarity
wdist(wt.t1$wave, wt.t2$wave)

```

wt *Compute wavelet transform*

Description

Compute wavelet transform

Usage

```

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

```

Arguments

d	time series in matrix format (n rows x 2 columns). The first column should contain the time steps and the second column should contain the values.
pad	pad the values will with zeros to increase the speed of the transform. Default is TRUE.
dt	length of a time step.
dj	spacing between successive scales. Default is 1/12.
s0	smallest scale of the wavelet. Default is 2*dt
J1	number of scales - 1.
max.scale	maximum scale. Computed automatically if left unspecified.
mother	type of mother wavelet function to use. Can be set to morlet, dog, or paul. Default is morlet.
param	nondimensional parameter specific to the wavelet function.
lag1	AR(1) coefficient of time series used to test for significant patterns.
sig.level	significance level. Default is 0.95.
sig.test	type of significance test. If set to 0, use a regular χ^2 test. If set to 1, then perform a time-average test. If set to 2, then do a scale-average test.
do.sig	perform significance testing if TRUE. Default is TRUE.

Value

Returns a biwavelet object containing:

coi	matrix containing cone of influence
wave	matrix containing the wavelet transform
power	matrix of power
power.corr	matrix of bias-corrected power using the method described by Liu et al. (2007)
phase	matrix of phases
period	vector of periods
scale	vector of scales
dt	length of a time step
t	vector of times
xaxis	vector of values used to plot xaxis
s0	smallest scale of the wavelet
dj	spacing between successive scales
sigma2	variance of time series
mother	mother wavelet used
type	type of biwavelet object created (wt)
signif	matrix containing significance levels

Author(s)

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

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

References

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

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

Examples

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

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

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

 wt.bases

Compute wavelet

Description

Computes the wavelet as a function of Fourier frequency.

Usage

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

Arguments

mother	type of mother wavelet function to use. Can be set to morlet, dog, or paul. Default is morlet.
...	see parameters k, scale and param in functions: wt.bases.morlet , wt.bases.paul and wt.bases.dog

Value

Returns a list containing:

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

Author(s)

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

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

References

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

Examples

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

wt.bases.dog	<i>Helper method (not exported)</i>
--------------	-------------------------------------

Description

Helper method (not exported)

Usage

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

Arguments

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

Value

Returns a list containing:

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

wt.bases.morlet	<i>Helper method (not exported)</i>
-----------------	-------------------------------------

Description

Helper method (not exported)

Usage

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

Arguments

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

Value

Returns a list containing:

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

wt.bases.paul	<i>Helper method (not exported)</i>
---------------	-------------------------------------

Description

Helper method (not exported)

Usage

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

Arguments

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

Value

Returns a list containing:

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

wt.sig

*Determine significance of wavelet transform***Description**

Determine significance of wavelet transform

Usage

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

Arguments

d	time series in matrix format (n rows x 2 columns). The first column should contain the time steps and the second column should contain the values.
dt	length of a time step.
scale	the wavelet scale.
sig.test	type of significance test. If set to 0, use a regular χ^2 test. If set to 1, then perform a time-average test. If set to 2, then do a scale-average test.
sig.level	significance level. Default is 0.95.
dof	degrees of freedom for each point in wavelet power.
lag1	AR(1) coefficient of time series used to test for significant patterns.
mother	type of mother wavelet function to use. Can be set to morlet, dog, or paul. Default is morlet.
param	nondimensional parameter specific to the wavelet function.
sigma2	variance of time series

Value

Returns a list containing:

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

Author(s)

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

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

References

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

Examples

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

wtc

*Compute wavelet coherence***Description**

Compute wavelet coherence

Usage

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

Arguments

d1	time series 1 in matrix format (n rows x 2 columns). The first column should contain the time steps and the second column should contain the values.
d2	time series 2 in matrix format (n rows x 2 columns). The first column should contain the time steps and the second column should contain the values.
pad	pad the values will with zeros to increase the speed of the transform. Default is TRUE.
dj	spacing between successive scales. Default is 1/12.
s0	smallest scale of the wavelet. Default is 2*dt.
J1	number of scales - 1.
max.scale	maximum scale. Computed automatically if left unspecified.
mother	type of mother wavelet function to use. Can be set to morlet, dog, or paul. Default is morlet. Significance testing is only available for morlet wavelet.
param	nondimensional parameter specific to the wavelet function.
lag1	vector containing the AR(1) coefficient of each time series.
sig.level	significance level. Default is 0.95.
sig.test	type of significance test. If set to 0, use a regular χ^2 test. If set to 1, then perform a time-average test. If set to 2, then do a scale-average test.
nrands	number of Monte Carlo randomizations. Default is 300.
quiet	Do not display progress bar. Default is FALSE

Value

Return a `biwavelet` object containing:

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

Note

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

Author(s)

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

Code based on WTC MATLAB package written by Aslak Grinsted.

References

- Cazelles, B., M. Chavez, D. Berteaux, F. Menard, J. O. Vik, S. Jenouvrier, and N. C. Stenseth. 2008. Wavelet analysis of ecological time series. *Oecologia* 156:287-304.
- Grinsted, A., J. C. Moore, and S. Jevrejeva. 2004. Application of the cross wavelet transform and wavelet coherence to geophysical time series. *Nonlinear Processes in Geophysics* 11:561-566.
- Torrence, C., and G. P. Compo. 1998. A Practical Guide to Wavelet Analysis. *Bulletin of the American Meteorological Society* 79:61-78.
- Torrence, C., and P. J. Webster. 1998. The annual cycle of persistence in the El Nino/Southern Oscillation. *Quarterly Journal of the Royal Meteorological Society* 124:1985-2004.
- Veleda, D., R. Montagne, and M. Araujo. 2012. Cross-Wavelet Bias Corrected by Normalizing Scales. *Journal of Atmospheric and Oceanic Technology* 29:1401-1408.

Examples

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

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

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

wtc.sig

Determine significance of wavelet coherence

Description

Determine significance of wavelet coherence

Usage

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

Arguments

nrand	number of Monte Carlo randomizations. Default is 300.
lag1	vector containing the AR(1) coefficient of each time series.
dt	length of a time step.
ntimesteps	number of time steps in time series.
pad	pad the values will with zeros to increase the speed of the transform. Default is TRUE.

wtc_sig_parallel *Parallelized Monte Carlo simulation using doParallel package.*

Description

Equivalent to `wtc.sig`

Usage

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

Arguments

<code>nrands</code>	number of Monte Carlo randomizations. Default is 300.
<code>lag1</code>	vector containing the AR(1) coefficient of each time series.
<code>dt</code>	length of a time step.
<code>ntimesteps</code>	number of time steps in time series.
<code>pad</code>	pad the values will with zeros to increase the speed of the transform. Default is TRUE.
<code>dj</code>	spacing between successive scales. Default is 1/12.
<code>s0</code>	smallest scale of the wavelet. Default is 2*dt
<code>J1</code>	number of scales - 1.
<code>max.scale</code>	maximum scale
<code>mother</code>	type of mother wavelet function to use. Can be set to <code>morlet</code> , <code>dog</code> , or <code>paul</code> . Default is <code>morlet</code> . Significance testing is only available for <code>morlet</code> wavelet.
<code>sig.level</code>	significance level to compute. Default is 0.95
<code>quiet</code>	Do not display progress bar. Default is FALSE

Examples

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

xwt

*Compute cross-wavelet***Description**

Compute cross-wavelet

Usage

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

Arguments

d1	time series 1 in matrix format (n rows x 2 columns). The first column should contain the time steps and the second column should contain the values.
d2	time series 2 in matrix format (n rows x 2 columns). The first column should contain the time steps and the second column should contain the values.
pad	pad the values will with zeros to increase the speed of the transform. Default is TRUE.
dj	spacing between successive scales. Default is 1/12.
s0	smallest scale of the wavelet. Default is 2*dt
J1	number of scales - 1.
max.scale	maximum scale. Computed automatically if left unspecified.
mother	type of mother wavelet function to use. Can be set to morlet, dog, or paul. Default is morlet. Significance testing is only available for morlet wavelet.
param	nondimensional parameter specific to the wavelet function.
lag1	vector containing the AR(1) coefficient of each time series.
sig.level	significance level. Default is 0.95.
sig.test	type of significance test. If set to 0, use a regular χ^2 test. If set to 1, then perform a time-average test. If set to 2, then do a scale-average test.

Value

Returns a biwavelet object containing:

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

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

Author(s)

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

References

- Cazelles, B., M. Chavez, D. Berteaux, F. Menard, J. O. Vik, S. Jenouvrier, and N. C. Stenseth. 2008. Wavelet analysis of ecological time series. *Oecologia* 156:287-304.
- Grinsted, A., J. C. Moore, and S. Jevrejeva. 2004. Application of the cross wavelet transform and wavelet coherence to geophysical time series. *Nonlinear Processes in Geophysics* 11:561-566.
- Torrence, C., and G. P. Compo. 1998. A Practical Guide to Wavelet Analysis. *Bulletin of the American Meteorological Society* 79:61-78.
- Torrence, C., and P. J. Webster. 1998. The annual cycle of persistence in the El Nino/Southern Oscillation. *Quarterly Journal of the Royal Meteorological Society* 124:1985-2004.
- Veleda, D., R. Montagne, and M. Araujo. 2012. Cross-Wavelet Bias Corrected by Normalizing Scales. *Journal of Atmospheric and Oceanic Technology* 29:1401-1408.

Examples

```
library(biwavelet)

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

# Compute Cross-wavelet
xwt.t1t2 <- xwt(t1, t2)
plot(xwt.t1t2, plot.cb = TRUE, plot.phase = TRUE,
     main = "Plot cross-wavelet and phase difference (arrows)")
```

```
# Real data
data(enviro.data)

# Cross-wavelet of MEI and NPGO
xwt.mei.npgo <- xwt(subset(enviro.data, select = c("date", "mei")),
                    subset(enviro.data, select = c("date", "npgo")))

# Make room to the right for the color bar
par(oma = c(0, 0, 0, 1), mar = c(5, 4, 4, 5) + 0.1)
plot(xwt.mei.npgo, plot.cb = TRUE, plot.phase = TRUE)
```

Index

- *Topic **coherence**
 - biwavelet-package, 2
- *Topic **cross-wavelet**
 - biwavelet-package, 2
- *Topic **datasets**
 - MOTHERS, 11
- *Topic **dataset**
 - enviro.data, 9
- *Topic **wavelet**
 - biwavelet-package, 2

- ar1.spectrum, 4
- ar1_ma0_sim, 5
- arrow, 6

- biwavelet (biwavelet-package), 2
- biwavelet-package, 2

- check.data, 6
- check.datum, 7
- convolve2D, 8, 9
- convolve2D_typeopen, 9

- enviro.data, 9

- get_minroots, 10

- image.plot, 14

- MOTHERS, 11

- phase.plot, 11
- plot.biwavelet, 12
- pwtc, 15

- rcpp_row_quantile, 17
- rcpp_wt_bases_dog, 18
- rcpp_wt_bases_morlet, 19
- rcpp_wt_bases_paul, 20

- smooth.wavelet, 9, 21

- wclust, 22
- wdist, 23
- wt, 24
- wt.bases, 26
- wt.bases.dog, 26, 27
- wt.bases.morlet, 26, 27
- wt.bases.paul, 26, 28
- wt.sig, 29
- wtc, 30
- wtc.sig, 32
- wtc_sig_parallel, 34

- xwt, 35