Package 'wavScalogram'

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Type Package

Title Wavelet Scalogram Tools for Time Series Analysis

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Description Provides scalogram based wavelet tools for time series analysis: wavelet power spectrum, scalogram, windowed scalogram, windowed scalogram difference (see Bolos et al. (2017) <doi:10.1016/j.amc.2017.05.046>), scale index and windowed scale index (Benitez et al. (2010) <doi:10.1016/j.camwa.2010.05.010>).

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R topics documented:

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core   *Extracts the center of a vector*

Description

This function is an internal function which extracts from a vector x, the center of the vector of length
n. It emulates the Matlab(R) function wkeep. This function is used by the cwt_wst function when
the HAAR wavelet is selected.

Usage

```
core(x,n)
```

Arguments

x   A vector from wich the center is extracted.

n   Numeric. The length of the center of x.

---

cwt_wst   *Continuous wavelet transform*

Description

This function computes the continuous wavelet transform for some families of wavelet bases:
"MORLET", "DOG", "PAUL" and "HAAR". It is a translation from the Matlab(R) function pub-
lished by Torrence and Compo (Torrence & Compo, 1998).

The difference between cwt_wst and cwt from package Rwave is that cwt_wst normalizes using L^2
and cwt uses L^1.

Usage

```
cwt_wst(signal,
                dt = 1,
                scales = NULL,
                powerscales = TRUE,
                wname = c("MORLET", "DOG", "PAUL", "HAAR", "HAAR2"),
                wparam = NULL,
                waverad = NULL,
                border_effects = c("BE", "PER", "SYM"),
                makefigure = TRUE,
                time_values = NULL,
                energy_density = FALSE,
                figureperiod = TRUE,
                xlab = "Time",
                ylab = NULL,
                main = NULL,
                zlim = NULL)
```

Arguments

signal	A vector containing the signal whose wavelet transform is wanted.
dt	Numeric. The time step of the signal.
scales	A vector containing the wavelet scales at which the CWT is computed. This can be either a vector with all the scales or, following Torrence and Compo 1998, a vector of 3 elements with the minimum scale, the maximum scale and the number of suboctaves per octave (in this case, powerscales must be TRUE in order to construct power 2 scales using a base 2 logarithmic scale). If scales is NULL, they are automatically constructed.
powerscales	Logical. It must be TRUE (default) in these cases: - If scales are power 2 scales, i.e. they use a base 2 logarithmic scale. - If we want to construct power 2 scales automatically. In this case, scales must be NULL. - If we want to construct power 2 scales from scales. In this case, length(scales) must be 3.
wname	A string, equal to "MORLET", "DOG", "PAUL", "HAAR" or "HAAR2". The difference between "HAAR" and "HAAR2" is that "HAAR2" is more accurate but slower.
wparam	The corresponding nondimensional parameter for the wavelet function (Morlet, DoG or Paul).
waverad	Numeric. The radius of the wavelet used in the computations for the cone of influence. If it is not specified, it is asumed to be $\sqrt{2}$ for Morlet and DoG, $1/\sqrt{2}$ for Paul and 0.5 for Haar.
border_effects	String, equal to "BE", "PER" or "SYM", which indicates how to manage the border effects which arise usually when a convolution is performed on finite-length signals. "BE": Padding time series with zeroes. "PER": Using boundary wavelets (periodization of the original time series). "SYM": Using a symmetric catenation of the original time series.
makefigure	Logical. If TRUE (default), a figure with the wavelet power spectrum is plotted.
time_values	A numerical vector of length length(signal) containing custom time values for the figure. If NULL (default), it will be computed starting at 0.
energy_density	Logical. If TRUE (default), divide the wavelet power spectrum by the scales in the figure and so, values for different scales are comparable.
figureperiod	Logical. If TRUE (default), periods are used in the figure instead of scales.
xlab	A string giving a custom X axis label.
ylab	A string giving a custom Y axis label. If NULL (default) the Y label is either "Scale" or "Period" depending on the value of figureperiod.
main	A string giving a custom main title for the figure. If NULL (default) the main title is either "Wavelet Power Spectrum / Scales" or "Wavelet Power Spectrum" depending on the value of energy_density.
zlim	A vector of length 2 with the limits for the z-axis (the color bar).

Value

A list with the following fields:

- coefs: A matrix of size length(signal) x length(scales), containing the CWT coefficients of the signal.
- scales: The vector of scales.
- fourierfactor: A factor for converting scales into periods.
- coi_maxscale: A vector of length length(signal) containing the values of the maximum scale from which there are border effects at each time.

References

C. Torrence, G. P. Compo. A practical guide to wavelet analysis. B. Am. Meteorol. Soc. 79 (1998), 61–78.

Examples

```
dt <- 0.1
time <- seq(0, 50, dt)
signal <- c(sin(pi * time), sin(pi * time / 2))
cwt <- cwt_wst(signal = signal, dt = dt, energy_density = TRUE)
```

---

fourier_factor   *Fourier factor of a wavelet*

Description

This function computes the Fourier factor of a wavelet, according to Torrence and Compo (1998).

Usage

```
fourier_factor(wname = c("MORLET", "DOG", "PAUL", "HAAR", "HAAR2"),
                wparam = NULL)
```

Arguments

wname   A string, equal to "MORLET", "DOG", "PAUL", "HAAR" or "HAAR2" that
               determines the wavelet function.

wparam   The corresponding nondimensional parameter for the wavelet function (Morlet,
               DoG or Paul).

Value

The numeric value of the Fourier factor.

References

C. Torrence, G. P. Compo. A practical guide to wavelet analysis. B. Am. Meteorol. Soc. 79 (1998), 61–78.

Examples

```
ff <- fourier_factor(wname = "DOG", wparam = 6)
```

---

pow2scales   *Power 2 scales*

Description

This function constructs power 2 scales (i.e. using a base 2 logarithmic scale) from a vector of three elements with the minimum scale, the maximum scale and the number of suboctaves per octave, following Torrence and Compo 1998.

Usage

```
pow2scales(scales)
```

Arguments

scales   A vector of three elements with the minimum scale, the maximum scale and the
                number ofsuboctaves per octave.

Value

A vector with all the scales.

References

C. Torrence, G. P. Compo. A practical guide to wavelet analysis. B. Am. Meteorol. Soc. 79 (1998), 61–78.

Examples

```
scales <- pow2scales(c(2,128,8))
```

---

scale_index | *Scale index of a signal*

Description

This function computes the scale index of a signal in the scale interval $[s_0, s_1]$, for a given set of scale parameters s_1 and taking s_0 as the minimum scale (see Benítez et al. 2010).

The scale index of a signal in the scale interval $[s_0, s_1]$ is given by the quotient

$$\frac{S(s_{min})}{S(s_{max})},$$

where S is the scalogram, $s_{max} \in [s_0, s_1]$ is the smallest scale such that $S(s) \leq S(s_{max})$ for all $s \in [s_0, s_1]$, and $s_{min} \in [s_{max}, 2s_1]$ is the smallest scale such that $S(s_{min}) \leq S(s)$ for all $s \in [s_{max}, 2s_1]$.

Usage

```
scale_index(signal = NULL,
                    scalog = NULL,
                    dt = 1,
                    scales = NULL,
                    powerscales = TRUE,
                    s1 = NULL,
                    wname = c("MORLET", "DOG", "PAUL", "HAAR", "HAAR2"),
                    wparam = NULL,
                    waverad = NULL,
                    border_effects = c("BE", "INNER", "PER", "SYM"),
                    makefigure = TRUE,
                    figureperiod = TRUE,
                    plot_scalog = FALSE,
                    xlab = NULL,
                    ylab = "Scale index",
                    main = "Scale Index")
```

Arguments

signal	A vector containing the signal whose scale indices are wanted.
scalog	A vector containing the scalogram from which the scale indices are going to be computed. If scalog is not NULL, then signal, waverad and border_effects are not necessary and they are ignored.
dt	Numeric. The time step of the signals.
scales	A vector containing the wavelet scales at wich the scalogram is computed. This can be either a vector with all the scales or, following Torrence and Compo 1998, a vector of 3 elements with the minimum scale, the maximum scale and the number of suboctaves per octave (in this case, powerscales must be TRUE in order to construct power 2 scales using a base 2 logarithmic scale). If scales is NULL, they are automatically constructed.

powerscales	Logical. It must be TRUE (default) in these cases:

- If `scales` are power 2 scales, i.e. they use a base 2 logarithmic scale.
- If we want to construct power 2 scales automatically. In this case, `scales` must be `NULL`.
- If we want to construct power 2 scales from `scales`. In this case, `length(scales)` must be 3.

s1	A vector containing the scales s_1. The scale indices are computed in the intervals $[s_0, s_1]$, where s_0 is the minimum scale in `scales`. If `s1` are not power 2 scales, then `scales` should not be power 2 scales either and hence, `powerscales` must be `FALSE`.
wname	A string, equal to "MORLET", "DOG", "PAUL", "HAAR" or "HAAR2". The difference between "HAAR" and "HAAR2" is that "HAAR2" is more accurate but slower.
wparam	The corresponding nondimensional parameter for the wavelet function (Morlet, DoG or Paul).
waverad	Numeric. The radius of the wavelet used in the computations for the cone of influence. If it is not specified, it is asumed to be $\sqrt{2}$ for Morlet and DoG, $1/\sqrt{2}$ for Paul and 0.5 for Haar.
border_effects	A string, equal to "BE", "INNER", "PER" or "SYM", which indicates how to manage the border effects which arise usually when a convolution is performed on finite-lenght signals.

- "BE": With border effects, padding time series with zeroes.
- "INNER": Normalized inner scalogram with security margin adapted for each different scale.
- "PER": With border effects, using boundary wavelets (periodization of the original time series).
- "SYM": With border effects, using a symmetric catenation of the original time series.

makefigure	Logical. If TRUE (default), a figure with the scale indices is plotted.
figureperiod	Logical. If TRUE (default), periods are used in the figure instead of scales.
plot_scalog	Logical. If TRUE, it plots the scalogram from which the scale indices are computed.
xlab	A string giving a custom X axis label. If NULL (default) the X label is either "s1" or "Period of s1" depending on the value of `figureperiod`.
ylab	A string giving a custom Y axis label.
main	A string giving a custom main title for the figure.

Value

A list with the following fields:

- `si`: A vector with the scale indices.
- `s0`: The scale s_0.
- `s1`: A vector with the scales s_1.

- smax: A vector with the scales s_{max}.

- smin: A vector with the scales s_{min}.

- scalog: A vector with the scalogram from which the scale indices are computed.

- scalog_smax: A vector with the maximum scalogram values $S(s_{max})$.

- scalog_smin: A vector with the minimum scalogram values $S(s_{min})$.

- fourierfactor: A factor for converting scales into periods.

References

R. Benítez, V. J. Bolós, M. E. Ramírez. A wavelet-based tool for studying non-periodicity. Comput. Math. Appl. 60 (2010), no. 3, 634-641.

Examples

```
dt <- 0.1
time <- seq(0, 50, dt)
signal <- c(sin(pi * time), sin(pi * time / 2))
si <- scale_index(signal = signal, dt = dt)

# Another way, giving the scalogram instead of the signal:

sc <- scalogram(signal = signal, dt = dt, energy_density = FALSE, makefigure = FALSE)
si <- scale_index(scalog = sc$scalog, scales = sc$scales, dt = dt)
```

---

scalogram   *Scalogram of a signal*

Description

This function computes the normalized scalogram of a signal for the scales given. It is important to note that the notion of scalogram here is analogous to the spectrum of the Fourier transform. It gives the contribution of each scale to the total energy of the signal. For each scale s, it is defined as the square root of the integral of the squared modulus of the wavelet transform w.r.t. the time variable t, i.e.

$$S(s) := (\int_{-\infty}^{+\infty} |Wf(t,s)|^2 dt)^{1/2}.$$

"Normalized" means that the scalogram is divided by the square root of the number of times, for comparison purposes between different values of the parameter border_effects.

Usage

```
scalogram(signal,
              dt = 1,
              scales = NULL,
              powerscales = TRUE,
              wname = c("MORLET", "DOG", "PAUL", "HAAR", "HAAR2"),
              wparam = NULL,
              waverad = NULL,
              border_effects = c("BE", "INNER", "PER", "SYM"),
              energy_density = TRUE,
              makefigure = TRUE,
              figureperiod = TRUE,
              xlab = NULL,
              ylab = "Scalogram",
              main = "Scalogram")
```

Arguments

signal	A vector containing the signal whose scalogram is wanted.
dt	Numeric. The time step of the signal.
scales	A vector containing the wavelet scales at wich the scalogram is computed. This can be either a vector with all the scales or, following Torrence and Compo 1998, a vector of 3 elements with the minimum scale, the maximum scale and the number of suboctaves per octave (in this case, powerscales must be TRUE in order to construct power 2 scales using a base 2 logarithmic scale). If scales is NULL, they are automatically constructed.
powerscales	Logical. It must be TRUE (default) in these cases:

- If scales are power 2 scales, i.e. they use a base 2 logarithmic scale.
- If we want to construct power 2 scales automatically. In this case, scales must be NULL.
- If we want to construct power 2 scales from scales. In this case, length(scales) must be 3.

wname	A string, equal to "MORLET", "DOG", "PAUL", "HAAR" or "HAAR2". The difference between "HAAR" and "HAAR2" is that "HAAR2" is more accurate but slower.
wparam	The corresponding nondimensional parameter for the wavelet function (Morlet, DoG or Paul).
waverad	Numeric. The radius of the wavelet used in the computations for the cone of influence. If it is not specified, it is asumed to be $\sqrt{2}$ for Morlet and DoG, $1/\sqrt{2}$ for Paul and 0.5 for Haar.
border_effects	String, equal to "BE", "INNER", "PER" or "SYM", which indicates how to manage the border effects which arise usually when a convolution is performed on finite-lenght signals.

- "BE": With border effects, padding time series with zeroes.

- "INNER": Normalized inner scalogram with security margin adapted for each different scale.
- "PER": With border effects, using boundary wavelets (periodization of the original time series).
- "SYM": With border effects, using a symmetric catenation of the original time series.

energy_density   Logical. If TRUE (default), divide the scalogram by the square root of the scales for convert it into energy density.

makefigure   Logical. If TRUE (default), a figure with the scalogram is plotted.

figureperiod   Logical. If TRUE (default), periods are used in the figure instead of scales.

xlab   A string giving a custom X axis label. If NULL (default) the X label is either "Scale" or "Period" depending on the value of `figureperiod`.

ylab   A string giving a custom Y axis label.

main   A string giving a custom main title for the figure.

Value

A list with the following fields:

- `scalog`: A vector of length `length(scales)`, containing the values of the scalogram at each scale.
- `scales`: The vector of scales.
- `energy`: If `energy_density` is TRUE, it is the L^2 norm of `scalog`.
- `fourierfactor`: A factor for converting scales into periods.

References

C. Torrence, G. P. Compo. A practical guide to wavelet analysis. B. Am. Meteorol. Soc. 79 (1998), 61–78.

V. J. Bolós, R. Benítez, R. Ferrer, R. Jammazi. The windowed scalogram difference: a novel wavelet tool for comparing time series. Appl. Math. Comput., 312 (2017), 49-65.

Examples

```
dt <- 0.1
time <- seq(0, 50, dt)
signal <- c(sin(pi * time), sin(pi * time / 2))
scalog <- scalogram(signal = signal, dt = dt, border_effects = "INNER")
```

---

wavelet_radius | *Wavelet radius*

Description

This function computes an approximation of the effective radius of a mother wavelet.

Usage

```
wavelet_radius(wname = c("MORLET", "DOG", "PAUL", "HAAR", "HAAR2"),
                       wparam = NULL,
                       perc = .0025,
                       scale = 100,
                       n = 1000,
                       makefigure = FALSE)
```

Arguments

wname	A string, equal to "MORLET", "DOG", "PAUL", "HAAR" or "HAAR2". The difference between "HAAR" and "HAAR2" is that "HAAR2" is more accurate but slower.
wparam	The corresponding nondimensional parameter for the wavelet function (Morlet, DoG or Paul).
perc	Numeric. The wavelet radius is computed so that the area covered is at least the 100*(1-perc)% of the total area of the mother wavelet.
scale	Numeric. Scale of the wavelet used in the computations. It only affects the accuracy.
n	Numeric. The computations use a time series of length $2n + 1$.
makefigure	Logical. Plots a figure with the real part of the mother wavelet and its modulus.

Value

A list with the following fields:

- `left`: The radius on the left.
- `right`: The radius on the right.

Examples

```
waverad <- wavelet_radius(wname = "MORLET", makefigure = TRUE)
```

---

wavPlot   *Wavelet plots*

Description

This function plots a function of two variables (usually times and scales). It is suitable for plotting windowed scalograms, windowed scalogram differences, wavelet coherences and windowed scale indices.

Usage

```
wavPlot(Z,
             X = NULL,
             Y = NULL,
             Ylog = FALSE,
             Yrev = TRUE,
             zlim = NULL,
             coi = NULL,
             rdist = NULL,
             sig95 = NULL,
             sig05 = NULL,
             Xname = "X",
             Yname = "Y",
             Zname = "Z")
```

Arguments

Z	A matrix with the images of the function to be plotted.
X	A vector with x-coordinates (times).
Y	A vector with y-coordinates (scales).
Ylog	Logical. Considers logarithmic scale for the y-axis.
Yrev	Logical. Considers reverse the y-axis.
zlim	A vector of length 2 with the limits for the z-axis (the color bar).
coi	A vector of size length(X) with the y-coordinates of the frontier of the cone of influence.
rdist	Numeric. Only for WSD plots, margin in the y-axis where appear border effects.
sig95	Logical matrix with the same size as Z. TRUE if the corresponding point in Z is inside the significance at 95%.
sig05	Logical matrix with the same size as Z. TRUE if the corresponding point in Z is inside the significance at 5%.
Xname	A string with the name of the x-axis.
Yname	A string with the name of the y-axis.
Zname	A string with the name of the function.

Examples

```
nt <- 1500
time <- 1:nt
sd_noise <-  0.2 #% In Bolós et al. 2017 Figure 1, sd_noise = 1.
signal1 <- rnorm(n = nt, mean = 0, sd = sd_noise) + sin(time / 10)
signal2 <- rnorm(n = nt, mean = 0, sd = sd_noise) + sin(time / 10)
signal2[500:1000] = signal2[500:1000] + sin((500:1000) / 2)
## Not run:
wsd <- wsd(signal1 = signal1, signal2 = signal2, mc_nrand = 10, makefigure = FALSE)
wavPlot(Z = -log2(wsd$wsd), X = wsd$t, Y = wsd$scales, Ylog = TRUE, coi = wsd$coi,
        rdist = wsd$rdist, sig95 = wsd$signif95, sig05 = wsd$signif05, Xname = "Time",
        Yname = "Scale", Zname = "-log2(WSD)")

## End(Not run)
```

---

windowed_scale_index   *Windowed scale index*

Description

This function computes the windowed scale indices of a signal in the scale interval $[s_0, s_1]$, for a given set of scale parameters s_1 and taking s_0 as the minimum scale (see Benítez et al. 2010).

The windowed scale index of a signal in the scale interval $[s_0, s_1]$ centered at time tc and with time windows radius windowrad is given by the quotient

$$\frac{WS_{windowrad}(tc, s_{min})}{WS_{windowrad}(tc, s_{max})},$$

where $WS_{windowrad}$ is the corresponding windowed scalogram with time windows radius windowrad, $s_{max} \in [s_0, s_1]$ is the smallest scale such that $WS_{windowrad}(tc, s) \leq WS_{windowrad}(tc, s_{max})$ for all $s \in [s_0, s_1]$, and $s_{min} \in [s_{max}, 2s_1]$ is the smallest scale such that $WS_{windowrad}(tc, s_{min}) \leq WS_{windowrad}(tc, s)$ for all $s \in [s_{max}, 2s_1]$.

Usage

```
windowed_scale_index(signal = NULL,
                               wsc = NULL,
                               wsc_coi = NULL,
                               dt = 1,
                               scales = NULL,
                               powerscales = TRUE,
                               s1 = NULL,
                               windowrad = NULL,
                               delta_t = NULL,
                              wname = c("MORLET", "DOG", "PAUL", "HAAR", "HAAR2"),
                               wparam = NULL,
```

```
                    waverad = NULL,
                    border_effects = c("BE", "INNER", "PER", "SYM"),
                    makefigure = TRUE,
                    time_values = NULL,
                    figureperiod = TRUE,
                    plot_wsc = FALSE,
                    xlab = "Time",
                    ylab = NULL,
                    main = "Windowed Scale Index",
                    zlim = NULL)
```

Arguments

signal	A vector containing the signal whose windowed scale indices are wanted.
wsc	A matrix containing the windowed scalograms from which the windowed scale indices are going to be computed (number of times x number of scales, as it is returned by the `windowed_scalogram` function). If wsc is not NULL, then `signal`, `windowrad`, `delta_t`, `waverad` and `border_effects` are not necessary and they are ignored.
wsc_coi	A vector of length nrow(wsc) (i.e. number of times) containing the values of the maximum scale at each time from which there are border effects in the windowed scalogram wsc. If wsc is NULL, then wsc_coi is not necessary and it is ignored.
dt	Numeric. The time step of the signal.
scales	A vector containing the wavelet scales at wich the windowed scalograms are computed. This can be either a vector with all the scales or, following Torrence and Compo 1998, a vector of 3 elements with the minimum scale, the maximum scale and the number of suboctaves per octave. In the first case, powerscales must be FALSE if the given scales are not power 2 scales. In the second case, powerscales must be TRUE in order to construct power 2 scales using a base 2 logarithmic scale). If scales is NULL, they are automatically constructed.
powerscales	Logical. It must be TRUE (default) only in these cases:

- If scales are power 2 scales, i.e. they use a base 2 logarithmic scale.
- If we want to construct power 2 scales automatically. In this case, scales must be NULL.
- If we want to construct power 2 scales from scales. In this case, length(scales) must be 3.

Otherwise, it must be FALSE.

s1	A vector containing the scales s_1. The windowed scale indices are computed in the intervals $[s_0, s_1]$, where s_0 is the minimum scale in scales. If s1 are not power 2 scales, then scales should not be power 2 scales either and hence, powerscales must be FALSE.
windowrad	Integer. Time radius for the windows, measured in dt. By default, it is set to $ceiling(length(signal)/20)$.
delta_t	Integer. Increment of time for the construction of windows central times, measured in dt. By default, it is set to $ceiling(length(signal)/256)$.

wname	A string, equal to "MORLET", "DOG", "PAUL", "HAAR" or "HAAR2". The difference between "HAAR" and "HAAR2" is that "HAAR2" is more accurate but slower.
wparam	The corresponding nondimensional parameter for the wavelet function (Morlet, DoG or Paul).
waverad	Numeric. The radius of the wavelet used in the computations for the cone of influence. If it is not specified, it is asumed to be $\sqrt{2}$ for Morlet and DoG, $1/\sqrt{2}$ for Paul and 0.5 for Haar.
border_effects	A string, equal to "BE", "INNER", "PER" or "SYM", which indicates how to manage the border effects which arise usually when a convolution is performed on finite-lenght signals.

- "BE": With border effects, padding time series with zeroes.
- "INNER": Normalized inner scalogram with security margin adapted for each different scale.
- "PER": With border effects, using boundary wavelets (periodization of the original time series).
- "SYM": With border effects, using a symmetric catenation of the original time series.

makefigure	Logical. If TRUE (default), a figure with the windowed scale indices is plotted.
time_values	A numerical vector of length length(signal) containing custom time values for the figure. If NULL (default), it will be computed starting at 0.
figureperiod	Logical. If TRUE (default), periods are used in the figure instead of scales.
plot_wsc	Logical. If TRUE, it plots the windowed scalograms from which the windowed scale indices are computed.
xlab	A string giving a custom X axis label.
ylab	A string giving a custom Y axis label. If NULL (default) the Y label is either "s1" or "Period of s1" depending on the value of figureperiod if length(s1) > 1, or "Windowed Scale Index" if length(s1) == 1.
main	A string giving a custom main title for the figure.
zlim	A vector of length 2 with the limits for the z-axis (the color bar).

Value

A list with the following fields:

- wsi: A matrix of size length(tcentral) x length(s1) containing the values of the corresponding windowed scale indices.
- s0: The scale s_0.
- s1: The vector of scales s_1.
- smax: A matrix of size length(tcentral) x length(s1) containing the scales s_{max}.
- smin: A matrix of size length(tcentral) x length(s1) containing the scales s_{min}.
- wsc: A matrix of size length(tcentral) x length(scales) containing the windowed scalograms from which the windowed scale indices are computed.

- scalog_smax: A matrix of size length(tcentral) x length(s1) containing the values of the corresponding scalograms at scales s_{max}.

- scalog_smin: A matrix of size length(tcentral) x length(s1) containing the values of the corresponding scalograms at scales s_{min}.

- tcentral: The vector of central times used in the computation of wsi.

- windowrad: Radius for the time windows, measured in dt.

- fourierfactor: A factor for converting scales into periods.

- coi_maxscale: A vector of length length(tcentral) containing the values of the maximum scale at each time from which there are border effects.

References

R. Benítez, V. J. Bolós, M. E. Ramírez. A wavelet-based tool for studying non-periodicity. Comput. Math. Appl. 60 (2010), no. 3, 634-641.

Examples

```
dt <- 0.1
time <- seq(0, 50, dt)
signal <- c(sin(pi * time), sin(pi * time / 2))
# First, we try with default s1 scales (a vector with a wide range of values for s1).
wsi_full <- windowed_scale_index(signal = signal, dt = dt, figureperiod = FALSE)
# Next, we choose a meaningful s1 value, greater than all relevant scales.
wsi <- windowed_scale_index(signal = signal, dt = dt, s1 = 4, figureperiod = FALSE)

# Another way, giving the windowed scalograms instead of the signal:

wsc <- windowed_scalogram(signal = signal, dt = dt, figureperiod = FALSE,
                          energy_density = FALSE, makefigure = FALSE)
wsi_full <- windowed_scale_index(wsc = wsc$wsc, wsc_coi = wsc$coi_maxscale,
                                 scales = wsc$scales, time_values = wsc$tcentral,
                                 figureperiod = FALSE)
wsi <- windowed_scale_index(wsc = wsc$wsc, wsc_coi = wsc$coi_maxscale,
                            scales = wsc$scales, s1 = 4, time_values = wsc$tcentral,
                            figureperiod = FALSE)
```

---

windowed_scalogram   *Windowed scalograms of a signal*

Description

This function computes the normalized windowed scalograms of a signal for the scales given. It is computed using time windows with radius windowrad centered at a vector of central times with increment of time delta_t. It is important to note that the notion of scalogram here is analogous to the spectrum of the Fourier transform. It gives the contribution of each scale to the total energy of

the signal. For each scale s and central time tc, it is defined as the square root of the integral of the squared modulus of the wavelet transform w.r.t the time variable t, i.e.

$$WS_{windowrad}(tc, s) := (\int_{tc-windowrad}^{tc+windowrad} |Wf(t, s)|^2 dt)^{1/2}.$$

"Normalized" means that the windowed scalograms are divided by the square root of the length of the respective time windows in order to be comparable between them.

Usage

```
windowed_scalogram(signal,
                    dt = 1,
                    scales = NULL,
                    powerscales = TRUE,
                    windowrad = NULL,
                    delta_t = NULL,
                    wname = c("MORLET", "DOG", "PAUL", "HAAR", "HAAR2"),
                    wparam = NULL,
                    waverad = NULL,
                    border_effects = c("BE", "INNER", "PER", "SYM"),
                    energy_density = TRUE,
                    makefigure = TRUE,
                    time_values = NULL,
                    figureperiod = TRUE,
                    xlab = "Time",
                    ylab = NULL,
                    main = "Windowed Scalogram",
                    zlim = NULL)
```

Arguments

signal   A vector containing the signal whose windowed scalogram is wanted.

dt   Numeric. The time step of the signal.

scales   A vector containing the wavelet scales at wich the windowed scalograms are computed. This can be either a vector with all the scales or, following Torrence and Compo 1998, a vector of 3 elements with the minimum scale, the maximum scale and the number of suboctaves per octave. In the first case, powerscales must be FALSE if the given scales are not power 2 scales. In the second case, powerscales must be TRUE in order to construct power 2 scales using a base 2 logarithmic scale). If scales is NULL, they are automatically constructed.

powerscales   Logical. It must be TRUE (default) only in these cases:

- If scales are power 2 scales, i.e. they use a base 2 logarithmic scale.
- If we want to construct power 2 scales automatically. In this case, scales must be NULL.
- If we want to construct power 2 scales from scales. In this case, length(scales) must be 3.

Otherwise, it must be FALSE.

windowrad   Integer. Time radius for the windows, measured in dt. By default, it is set to
                 $ceiling(length(signal)/20)$.

delta_t   Integer. Increment of time for the construction of windows central times, mea-
                 sured in dt. By default, it is set to $ceiling(length(signal)/256)$.

wname   A string, equal to "MORLET", "DOG", "PAUL", "HAAR" or "HAAR2". The
                 difference between "HAAR" and "HAAR2" is that "HAAR2" is more accurate
                 but slower.

wparam   The corresponding nondimensional parameter for the wavelet function (Morlet,
                 DoG or Paul).

waverad   Numeric. The radius of the wavelet used in the computations for the cone of
                 influence. If it is not specified, it is asumed to be $\sqrt{2}$ for Morlet and DoG, $1/\sqrt{2}$
                 for Paul and 0.5 for Haar.

border_effects   String, equal to "BE", "INNER", "PER" or "SYM", which indicates how to
                 manage the border effects which arise usually when a convolution is performed
                 on finite-lenght signals.

                 • "BE": With border effects, padding time series with zeroes.
                 • "INNER": Normalized inner scalogram with security margin adapted for
                   each different scale. Although there are no border effects, it is shown as a
                   regular COI the zone in which the length of $J(s)$ (see Benítez et al. 2010)
                   is smaller and it has to be normalized.
                 • "PER": With border effects, using boundary wavelets (periodization of the
                   original time series).
                 • "SYM": With border effects, using a symmetric catenation of the original
                   time series.

energy_density   Logical. If TRUE (default), divide the scalograms by the square root of the
                 scales for convert them into energy density.

makefigure   Logical. If TRUE (default), a figure with the scalograms is plotted.

time_values   A numerical vector of length length(signal) containing custom time values
                 for the figure. If NULL (default), it will be computed starting at 0.

figureperiod   Logical. If TRUE (default), periods are used in the figure instead of scales.

xlab   A string giving a custom X axis label.

ylab   A string giving a custom Y axis label. If NULL (default) the Y label is either
                 "Scale" or "Period" depending on the value of figureperiod if length(scales)
                 > 1, or "Windowed Scalogram" if length(scales) == 1.

main   A string giving a custom main title for the figure.

zlim   A vector of length 2 with the limits for the z-axis (the color bar).

Value

A list with the following fields:

 • wsc: A matrix of size length(tcentral) x length(scales) containing the values of the
   windowed scalograms at each scale and at each time window.

- `tcentral`: The vector of central times at which the windows are centered.

- `scales`: The vector of the scales.

- `windowrad`: Radius for the time windows, measured in `dt`.

- `fourierfactor`: A factor for converting scales into periods.

- `coi_maxscale`: A vector of length `length(tcentral)` containing the values of the maximum scale from which there are border effects for the respective central time.

References

C. Torrence, G. P. Compo. A practical guide to wavelet analysis. B. Am. Meteorol. Soc. 79 (1998), 61–78.

V. J. Bolós, R. Benítez, R. Ferrer, R. Jammazi. The windowed scalogram difference: a novel wavelet tool for comparing time series. Appl. Math. Comput., 312 (2017), 49-65.

R. Benítez, V. J. Bolós, M. E. Ramírez. A wavelet-based tool for studying non-periodicity. Comput. Math. Appl. 60 (2010), no. 3, 634-641.

Examples

```
dt <- 0.1
time <- seq(0, 50, dt)
signal <- c(sin(pi * time), sin(pi * time / 2))
wscalog <- windowed_scalogram(signal = signal, dt = dt)
```

---

wsd   *Windowed Scalogram Difference*

Description

This function computes the Windowed Scalogram Difference of two signals. The definition and details can be found in (Bolós et al. 2017).

Usage

```
wsd(signal1,
        signal2,
        dt = 1,
        scaleparam = NULL,
        windowrad = NULL,
        rdist = NULL,
        delta_t = NULL,
        normalize = c("NO", "ENERGY", "MAX", "SCALE"),
        refscale = NULL,
        wname = c("MORLET", "DOG", "PAUL", "HAAR", "HAAR2"),
        wparam = NULL,
```

```
                 waverad = NULL,
                 border_effects = c("BE", "INNER", "PER", "SYM"),
                 mc_nrand = 0,
                 commutative = TRUE,
                 wscnoise = 0.02,
                 compensation = 0,
                 energy_density = TRUE,
                 parallel = FALSE,
                 makefigure = TRUE,
                 time_values = NULL,
                 figureperiod = TRUE,
                 xlab = "Time",
                 ylab = NULL,
                 main = "-log2(WSD)",
                 zlim = NULL)
```

Arguments

signal1	A vector containing the first signal.
signal2	A vector containing the second signal (its length should be equal to that of signal1).
dt	Numeric. The time step of the signals.
scaleparam	A vector of three elements with the minimum scale, the maximum scale and the number of suboctaves per octave for constructing power 2 scales (following Torrence and Compo 1998). If NULL, they are automatically constructed.
windowrad	Integer. Time radius for the windows, measured in dt. By default, it is set to $ceiling(length(signal1)/20)$.
rdist	Integer. Log-scale radius for the windows measured in suboctaves. By default, it is set to $ceiling(length(scales)/20)$.
delta_t	Integer. Increment of time for the construction of windows central times, measured in dt. By default, it is set to $ceiling(length(signal1)/256)$.
normalize	String, equal to "NO", "ENERGY", "MAX" or "SCALE". If "ENERGY", signals are divided by their respective energies. If "MAX", each signal is divided by the maximum value attained by its scalogram. In these two cases, energy_density must be TRUE. Finally, if "SCALE", each signal is divided by their scalogram value at scale refscale.
refscale	Numeric. The reference scale for normalize.
wname	A string, equal to "MORLET", "DOG", "PAUL", "HAAR" or "HAAR2". The difference between "HAAR" and "HAAR2" is that "HAAR2" is more accurate but slower.
wparam	The corresponding nondimensional parameter for the wavelet function (Morlet, DoG or Paul).
waverad	Numeric. The radius of the wavelet used in the computations for the cone of influence. If it is not specified, it is asumed to be $\sqrt{2}$ for Morlet and DoG, $1/\sqrt{2}$ for Paul and 0.5 for Haar.

border_effects	String, equal to "BE", "INNER", "PER" or "SYM", which indicates how to manage the border effects which arise usually when a convolution is performed on finite-lenght signals.
	• "BE": With border effects, padding time series with zeroes.
	• "INNER": Normalized inner scalogram with security margin adapted for each different scale.
	• "PER": With border effects, using boundary wavelets (periodization of the original time series).
	• "SYM": With border effects, using a symmetric catenation of the original time series.
mc_nrand	Integer. Number of Montecarlo simulations to be performed in order to determine the 95% and 5% significance contours.
commutative	Logical. If TRUE (default) the commutative windowed scalogram difference. Otherwise a non-commutative (but simpler) version is computed (see Bolós et al. 2017).
wscnoise	Numeric in $[0, 1]$. If a (windowed) scalogram takes values close to zero, some problems may appear because we are considering relative differences. Specifically, we can get high relative differences that in fact are not relevant, or even divisions by zero.
	If we consider absolute differences this would not happen but, on the other hand, using absolute differences is not appropriate for scalogram values not close to zero.
	So, the parameter wscnoise stablishes a threshold for the scalogram values above which a relative difference is computed, and below which a difference proportional to the absolute difference is computed (the proportionality factor is determined by requiring continuity).
	Finally, wscnoise can be interpreted as the relative amplitude of the noise in the scalograms and is chosen in order to make a relative $(= 0)$, absolute $(= 1)$ or mix (in $(0, 1)$) difference between scalograms. Default value is set to 0.02.
compensation	Numeric. It is an alternative to wscnoise for preventing numerical errors or non-relevant high relative differences when scalogram values are close to zero (see Bolós et al. 2017). It should be a non-negative relatively small value.
energy_density	Logical. If TRUE (default), divide the scalograms by the square root of the scales for convert them into energy density. Note that it does not affect the results if wscnoise $= 0$.
parallel	Logical. If TRUE, it uses function parApply from package parallel for the Montecarlo simulations. When FALSE (default) it uses the normal apply function.
makefigure	Logical. If TRUE (default), a figure with the WSD is plotted.
time_values	A numerical vector of length length(signal) containing custom time values for the figure. If NULL (default), it will be computed starting at 0.
figureperiod	Logical. If TRUE (default), periods are used in the figure instead of scales.
xlab	A string giving a custom X axis label.
ylab	A string giving a custom Y axis label. If NULL (default) the Y label is either "Scale" or "Period" depending on the value of figureperiod.

| main | A string giving a custom main title for the figure. |
| zlim | A vector of length 2 with the limits for the z-axis (the color bar). |

Value

A list with the following fields:

- wsd: A matrix of size length(tcentral) x length(scales) containing the values of the windowed scalogram differences at each scale and at each time window.
- tcentral: The vector of central times used in the computations of the windowed scalograms.
- scales: The vector of scales.
- windowrad: Radius for the time windows of the windowed scalograms, measured in dt.
- rdist: The log-scale radius for the windows measured in suboctaves.
- signif95: A logical matrix of size length(tcentral) x length(scales). If TRUE, the corresponding point of the wsd matrix is in the 95% significance.
- signif05: A logical matrix of size length(tcentral) x length(scales). If TRUE, the corresponding point of the wsd matrix is in the 5% significance.
- fourierfactor: A factor for converting scales into periods.
- coi_maxscale: A vector of length length(tcentral) containing the values of the maximum scale from which there are border effects for the respective central time.

References

C. Torrence, G. P. Compo. A practical guide to wavelet analysis. B. Am. Meteorol. Soc. 79 (1998), 61–78.

V. J. Bolós, R. Benítez, R. Ferrer, R. Jammazi. The windowed scalogram difference: a novel wavelet tool for comparing time series. Appl. Math. Comput., 312 (2017), 49-65.

Examples

```
nt <- 1500
time <- 1:nt
sd_noise <-  0.2 #% In Bolós et al. 2017 Figure 1, sd_noise = 1.
signal1 <- rnorm(n = nt, mean = 0, sd = sd_noise) + sin(time / 10)
signal2 <- rnorm(n = nt, mean = 0, sd = sd_noise) + sin(time / 10)
signal2[500:1000] = signal2[500:1000] + sin((500:1000) / 2)
## Not run:
wsd <- wsd(signal1 = signal1, signal2 = signal2)

## End(Not run)
```

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