

NAG Library Function Document

nag_tsa_spectrum_univar (g13cbc)

1 Purpose

nag_tsa_spectrum_univar (g13cbc) calculates the smoothed sample spectrum of a univariate time series using spectral smoothing by the trapezium frequency (Daniell) window.

2 Specification

```
#include <nag.h>
#include <nagg13.h>

void nag_tsa_spectrum_univar (Integer nx, NagMeanOrTrend mt_correction,
    double px, Integer mw, double pw, Integer l, Integer kc,
    Nag_LoggedSpectra lg_spect, const double x[], double **g, Integer *ng,
    double stats[], NagError *fail)
```

3 Description

The supplied time series may be mean or trend corrected (by least squares), and tapered, the tapering factors being those of the split cosine bell:

$$\begin{aligned} & \frac{1}{2} \left(1 - \cos \left(\frac{\pi(t-\frac{1}{2})}{T} \right) \right), & 1 \leq t \leq T \\ & \frac{1}{2} \left(1 - \cos \left(\frac{\pi(n-t+\frac{1}{2})}{T} \right) \right), & n+1-T \leq t \leq n \\ & 1, & \text{otherwise} \end{aligned}$$

where $T = \lfloor \frac{np}{2} \rfloor$ and p is the tapering proportion.

The unsmoothed sample spectrum

$$f^*(\omega) = \frac{1}{2\pi} \left| \sum_{t=1}^n x_t \exp(i\omega t) \right|^2$$

is then calculated for frequency values

$$\omega_k = \frac{2\pi k}{K}, k = 0, 1, \dots, [K/2]$$

where $[]$ denotes the integer part.

The smoothed spectrum is returned as a subset of these frequencies for which K is a multiple of a chosen value r , i.e.,

$$\omega_{rl} = \nu_l = \frac{2\pi l}{L}, l = 0, 1, \dots, [L/2]$$

where $K = r \times L$. You will normally fix L first, then choose r so that K is sufficiently large to provide an adequate representation for the unsmoothed spectrum, i.e., $K \geq 2 \times n$. It is possible to take $L = K$, i.e., $r = 1$.

The smoothing is defined by a trapezium window whose shape is supplied by the function

$$\begin{aligned} W(\alpha) &= 1, & |\alpha| \leq p \\ W(\alpha) &= \frac{1-|\alpha|}{1-p}, & p < |\alpha| \leq 1 \end{aligned}$$

the proportion p being supplied by you.

The width of the window is fixed as $2\pi/M$ by supplying M . A set of averaging weights are constructed:

$$W_k = g \times W\left(\frac{\omega_k M}{\pi}\right), 0 \leq \omega_k \leq \frac{\pi}{M}$$

where g is a normalizing constant, and the smoothed spectrum obtained is

$$\hat{f}(\nu_l) = \sum_{|\omega_k| < \frac{\pi}{M}} W_k f^*(\nu_l + \omega_k).$$

If no smoothing is required M should be set to n , in which case the values returned are $\hat{f}(\nu_l) = f^*(\nu_l)$. Otherwise, in order that the smoothing approximates well to an integration, it is essential that $K \gg M$, and preferable, but not essential, that K be a multiple of M . A choice of $L > M$ would normally be required to supply an adequate description of the smoothed spectrum. Typical choices of $L \simeq n$ and $K \simeq 4n$ should be adequate for usual smoothing situations when $M < n/5$.

The sampling distribution of $\hat{f}(\omega)$ is approximately that of a scaled χ_d^2 variate, whose degrees of freedom d is provided by the function, together with multiplying limits mu , ml from which approximate 95% confidence intervals for the true spectrum $f(\omega)$ may be constructed as $[ml \times \hat{f}(\omega), mu \times \hat{f}(\omega)]$.

Alternatively, $\log \hat{f}(\omega)$ may be returned, with additive limits.

The bandwidth b of the corresponding smoothing window in the frequency domain is also provided. Spectrum estimates separated by (angular) frequencies much greater than b may be assumed to be independent.

4 References

Bloomfield P (1976) *Fourier Analysis of Time Series: An Introduction* Wiley

Jenkins G M and Watts D G (1968) *Spectral Analysis and its Applications* Holden-Day

5 Arguments

- 1: **nx** – Integer *Input*
On entry: the length of the time series, n .
Constraint: $\mathbf{nx} \geq 1$.
- 2: **mt_correction** – NagMeanOrTrend *Input*
On entry: whether the data are to be initially mean or trend corrected.
mt_correction = Nag_NoCorrection for no correction, **mt_correction** = Nag_Mean for mean correction, **mt_correction** = Nag_Trend for trend correction.
Constraint: **mt_correction** = Nag_NoCorrection, Nag_Mean or Nag_Trend.
- 3: **px** – double *Input*
On entry: the proportion of the data (totalled over both ends) to be initially tapered by the split cosine bell taper. (A value of 0.0 implies no tapering).
Constraint: $0.0 \leq \mathbf{px} \leq 1.0$.
- 4: **mw** – Integer *Input*
On entry: the value of M which determines the frequency width of the smoothing window as $2\pi/M$. A value of n implies no smoothing is to be carried out.
Constraint: $1 \leq \mathbf{mw} \leq \mathbf{nx}$.
- 5: **pw** – double *Input*
On entry: the shape argument, p , of the trapezium frequency window.

A value of 0.0 gives a triangular window, and a value of 1.0 a rectangular window.

If $\mathbf{mw} = \mathbf{nx}$ (i.e., no smoothing is carried out), then \mathbf{pw} is not used.

Constraint: $0.0 \leq \mathbf{pw} \leq 1.0$. if $\mathbf{mw} \neq \mathbf{nx}$.

- 6: **l** – Integer *Input*
On entry: the frequency division, L , of smoothed spectral estimates as $2\pi/L$.
Constraints:
 $\mathbf{l} \geq 1$;
 \mathbf{l} must be a factor of \mathbf{kc} (see below).
- 7: **kc** – Integer *Input*
On entry: the order of the fast Fourier transform (FFT), K , used to calculate the spectral estimates. \mathbf{kc} should be a multiple of small primes such as 2^m where m is the smallest integer such that $2^m \geq 2n$, provided $m \leq 20$.
Constraints:
 $\mathbf{kc} \geq 2 \times \mathbf{nx}$;
 \mathbf{kc} must be a multiple of \mathbf{l} . The largest prime factor of \mathbf{kc} must not exceed 19, and the total number of prime factors of \mathbf{kc} , counting repetitions, must not exceed 20. These two restrictions are imposed by the internal FFT algorithm used.
- 8: **lg_spect** – Nag_LoggedSpectra *Input*
On entry: indicates whether unlogged or logged spectral estimates and confidence limits are required. **lg_spect** = Nag_Unlogged for unlogged. **lg_spect** = Nag_Logged for logged.
Constraint: **lg_spect** = Nag_Unlogged or Nag_Logged.
- 9: **x[kc]** – const double *Input*
On entry: the n data points.
- 10: **g** – double ** *Output*
On exit: vector which contains the \mathbf{ng} spectral estimates $\hat{f}(\omega_i)$, for $i = 0, 1, \dots, [L/2]$, in **g**[0] to **g**[$\mathbf{ng} - 1$] (logged if **lg_spect** = Nag_Logged). The memory for this vector is allocated internally. If no memory is allocated to **g** (e.g., when an input error is detected) then **g** will be **NULL** on return. If repeated calls to this function are required then **NAG_FREE** should be used to free the memory in between calls.
- 11: **ng** – Integer * *Output*
On exit: the number of spectral estimates, $[L/2] + 1$, in **g**.
- 12: **stats**[4] – double *Output*
On exit: four associated statistics. These are the degrees of freedom in **stats**[0], the lower and upper 95% confidence limit factors in **stats**[1] and **stats**[2] respectively (logged if **lg_spect** = Nag_Logged), and the bandwidth in **stats**[3].
- 13: **fail** – NagError * *Input/Output*
The NAG error argument (see Section 3.6 in the Essential Introduction).

6 Error Indicators and Warnings

NE_2_INT_ARG_CONS

On entry, **kc** = $\langle value \rangle$ while **l** = $\langle value \rangle$. These arguments must satisfy $kc \% l = 0$ when $l > 0$.

On entry, **kc** = $\langle value \rangle$ while **nx** = $\langle value \rangle$. These arguments must satisfy $kc \geq 2 \times nx$ when $nx > 0$.

NE_2_INT_ARG_GT

On entry, **mw** = $\langle value \rangle$ while **nx** = $\langle value \rangle$. These arguments must satisfy $mw \leq nx$.

NE_ALLOC_FAIL

Dynamic memory allocation failed.

NE_BAD_PARAM

On entry, argument **lg_spect** had an illegal value.

On entry, argument **mt_correction** had an illegal value.

NE_CONFID_LIMIT_FACT

The calculation of confidence limit factors has failed. Spectral estimates (logged if requested) are returned in **g**, and degrees of freedom and bandwidth in **stats**.

NE_FACTOR_GT

At least one of the prime factors of **kc** is greater than 19.

NE_INT_ARG_LT

On entry, **l** = $\langle value \rangle$.

Constraint: $l \geq 1$.

On entry, **mw** = $\langle value \rangle$.

Constraint: $mw \geq 1$.

On entry, **nx** = $\langle value \rangle$.

Constraint: $nx \geq 1$.

On entry, **pw** must not be less than 0.0: **pw** = $\langle value \rangle$.

NE_INTERNAL_ERROR

An internal error has occurred in this function. Check the function call and any array sizes. If the call is correct then please contact NAG for assistance.

NE_REAL_ARG_GT

On entry, **pw** must not be greater than 1.0: **pw** = $\langle value \rangle$.

On entry, **px** must not be greater than 1.0: **px** = $\langle value \rangle$.

NE_REAL_ARG_LT

On entry, **px** must not be less than 0.0: **px** = $\langle value \rangle$.

NE_SPECTRAL_ESTIM_NEG

One or more spectral estimates are negative. Unlogged spectral estimates are returned in **g** and the degrees of freedom, unlogged confidence limit factors and bandwidth in **stats**.

NE_TOO_MANY_FACTORS

kc has more than 20 prime factors.

7 Accuracy

The FFT is a numerically stable process, and any errors introduced during the computation will normally be insignificant compared with uncertainty in the data.

8 Parallelism and Performance

Not applicable.

9 Further Comments

`nag_tsa_spectrum_univar` (g13cbc) carries out a FFT of length **kc** to calculate the sample spectrum. The time taken by the function for this is approximately proportional to $\mathbf{kc} \times \log(\mathbf{kc})$ (but see Section 9 in `nag_sum_fft_realherm_1d` (c06pac) for further details).

10 Example

The example program reads a time series of length 131. It selects the mean correction option, a tapering proportion of 0.2, the option of no smoothing and a frequency division for logged spectral estimates of $2\pi/100$. It then calls `nag_tsa_spectrum_univar` (g13cbc) to calculate the univariate spectrum and prints the logged spectrum together with 95% confidence limits. The program then selects a smoothing window with frequency width $2\pi/30$ and shape argument 0.5 and recalculates and prints the logged spectrum and 95% confidence limits.

10.1 Program Text

```

/* nag_tsa_spectrum_univar (g13cbc) Example Program.
 *
 * Copyright 1996 Numerical Algorithms Group.
 *
 * Mark 4, 1996.
 * Mark 8 revised, 2004.
 */

#include <nag.h>
#include <nag_stdlib.h>
#include <stdio.h>
#include <nagg13.h>

#define KCMAX 400
#define NXMAX KCMAX/2

int main(void)
{
    Integer    exit_status = 0, i, kc, l, mw, ng, nx;
    NagError  fail;
    double     *g, pw, px, *stats = 0, *x = 0, *xh = 0;

    INIT_FAIL(fail);

    printf("nag_tsa_spectrum_univar (g13cbc) Example Program Results\n");
    /* Skip heading in data file */
    scanf("%*[^\\n] ");
    scanf("%ld ", &nx);
    if (nx >= 1 && nx <= NXMAX)
    {
        if (!(stats = NAG_ALLOC(4, double)) ||
            !(x = NAG_ALLOC(KCMAX, double)) ||

```

```

        !(xh = NAG_ALLOC(NXMAX, double))
    )
    {
        printf("Allocation failure\n");
        exit_status = -1;
        goto END;
    }
}
else
{
    printf("Invalid nx.\n");
    exit_status = 1;
    return exit_status;
}
for (i = 1; i <= nx; ++i)
    scanf("%lf ", &xh[i - 1]);
px = 0.2;
mw = nx;
pw = 0.5;
kc = KCMAX;
l = 100;
while ((scanf("%ld ", &mw)) != EOF)
{
    if (mw > 0 && mw <= nx)
    {
        for (i = 1; i <= nx; ++i)
            x[i - 1] = xh[i - 1];

        /* nag_tsa_spectrum_univar (g13cbc).
        * Univariate time series, smoothed sample spectrum using
        * spectral smoothing by the trapezium frequency (Daniell)
        * window
        */
        nag_tsa_spectrum_univar(nx, Nag_Mean, px, mw, pw, l, kc, Nag_Logged,
                                x, &g, &ng, stats, &fail);
        if (fail.code != NE_NOERROR)
        {
            printf(
                "Error from nag_tsa_spectrum_univar (g13cbc).\n%s\n",
                fail.message);
            exit_status = 1;
            goto END;
        }

        if (mw == nx)
            printf("\n No smoothing\n\n");
        else
            printf("\n Frequency width of smoothing window = "
                "1/%ld\n\n", mw);
        printf(
            " Degrees of freedom =%4.1f      Bandwidth =%7.4f\n\n",
            stats[0], stats[3]);
        printf(" 95 percent confidence limits -      Lower =%7.4f  "
            "Upper =%7.4f\n\n", stats[1], stats[2]);
        printf("      Spectrum      Spectrum      Spectrum"
            "      Spectrum\n");
        printf("      estimate      estimate      estimate"
            "      estimate\n\n");
        for (i = 1; i <= ng; ++i)
            printf("%5ld%10.4f%s", i, g[i - 1],
                (i%4 == 0?"\n":""));
        printf("\n");
        NAG_FREE(g);
    }
}
END:
NAG_FREE(stats);
NAG_FREE(x);
NAG_FREE(xh);
return exit_status;
}

```

10.2 Program Data

```
nag_tsa_spectrum_univar (g13cbc) Example Program Data
131
11.500  9.890  8.728  8.400  8.230  8.365  8.383  8.243
 8.080  8.244  8.490  8.867  9.469  9.786 10.100 10.714
11.320 11.900 12.390 12.095 11.800 12.400 11.833 12.200
12.242 11.687 10.883 10.138  8.952  8.443  8.231  8.067
 7.871  7.962  8.217  8.689  8.989  9.450  9.883 10.150
10.787 11.000 11.133 11.100 11.800 12.250 11.350 11.575
11.800 11.100 10.300  9.725  9.025  8.048  7.294  7.070
 6.933  7.208  7.617  7.867  8.309  8.640  9.179  9.570
10.063 10.803 11.547 11.550 11.800 12.200 12.400 12.367
12.350 12.400 12.270 12.300 11.800 10.794  9.675  8.900
 8.208  8.087  7.763  7.917  8.030  8.212  8.669  9.175
 9.683 10.290 10.400 10.850 11.700 11.900 12.500 12.500
12.800 12.950 13.050 12.800 12.800 12.800 12.600 11.917
10.805  9.240  8.777  8.683  8.649  8.547  8.625  8.750
 9.110  9.392  9.787 10.340 10.500 11.233 12.033 12.200
12.300 12.600 12.800 12.650 12.733 12.700 12.259 11.817
10.767  9.825  9.150
131
30
```

10.3 Program Results

```
nag_tsa_spectrum_univar (g13cbc) Example Program Results
```

No smoothing

Degrees of freedom = 2.0 Bandwidth = 0.0480

95 percent confidence limits - Lower = -1.3053 Upper = 3.6762

	Spectrum estimate		Spectrum estimate		Spectrum estimate		Spectrum estimate
1	-5.9354	2	-0.1662	3	-0.8250	4	-0.9452
5	3.2137	6	0.2738	7	-1.0690	8	-1.0401
9	-1.2388	10	-3.5434	11	-5.2568	12	-3.2450
13	-2.4294	14	-3.9987	15	-2.9853	16	-4.6631
17	-4.3317	18	-4.6982	19	-4.6335	20	-3.6732
21	-5.8411	22	-4.7727	23	-3.9747	24	-4.8351
25	-5.9979	26	-6.1169	27	-5.5245	28	-4.4774
29	-5.6331	30	-4.0707	31	-4.6921	32	-5.6515
33	-9.2919	34	-4.6302	35	-4.1700	36	-4.7829
37	-6.6058	38	-5.8145	39	-5.2714	40	-5.8736
41	-10.2188	42	-5.7887	43	-7.0751	44	-7.4055
45	-8.2774	46	-7.8966	47	-6.4435	48	-5.7844
49	-5.4690	50	-6.8709	51	-8.7123		

Frequency width of smoothing window = 1/30

Degrees of freedom = 7.0 Bandwidth = 0.1767

95 percent confidence limits - Lower = -0.8275 Upper = 1.4213

	Spectrum estimate		Spectrum estimate		Spectrum estimate		Spectrum estimate
1	-0.1776	2	-0.4561	3	-0.1784	4	1.9042
5	2.1094	6	1.7061	7	-0.7659	8	-1.4734
9	-1.5939	10	-2.1157	11	-2.9151	12	-2.7055
13	-2.8200	14	-3.4077	15	-3.8813	16	-3.6607
17	-4.0601	18	-4.4756	19	-4.2700	20	-4.3092
21	-4.5711	22	-4.8111	23	-4.5658	24	-4.7285
25	-5.4386	26	-5.5081	27	-5.2325	28	-5.0262
29	-4.4539	30	-4.4764	31	-4.9152	32	-5.8492
33	-5.5872	34	-4.9804	35	-4.8904	36	-5.2666
37	-5.7643	38	-5.8620	39	-5.5011	40	-5.7129

41	-6.3894	42	-6.4027	43	-6.1352	44	-6.5766
45	-7.3676	46	-7.1405	47	-6.1674	48	-5.8600
49	-6.1036	50	-6.2673	51	-6.4321		
