Package ‘Rlibeemd’

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Type Package

Title Ensemble Empirical Mode Decomposition (EEMD) and Its Complete Variant (CEEMDAN)

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Description

An R interface for libeemd (Luukko, Helske, Räsänen, 2016) <doi:10.1007/s00180-015-0603-9>, a C library of highly efficient parallelizable functions for performing the ensemble empirical mode decomposition (EEMD), its complete variant (CEEMDAN), the regular empirical mode decomposition (EMD), and bivariate EMD (BEMD).

Due to the possible portability issues CRAN version no longer supports OpenMP, you can install OpenMP-supported version from GitHub: <https://github.com/helske/Rlibeemd/>.

License GPL-3

NeedsCompilation yes

SystemRequirements GNU GSL

Imports stats, Rcpp (>= 0.11.0)

Suggests testthat

LinkingTo Rcpp

Encoding UTF-8

BugReports https://github.com/helske/Rlibeemd/issues

RoxygenNote 7.1.2

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**bemd**

*Bivariate EMD decomposition*

**Description**

Function `bemd` implements the Bivariate EMD (Scheme 2 in the cited article).

**Usage**

```r
bemd(input, directions = 64L, num_imfs = 0L, num_siftings = 50L)
```

**Arguments**

- **input**
  - Complex vector of length N. The input signal to decompose.
- **directions**
  - Vector of directional angles (in radians) to use for the decomposition, or an integer defining the number of equally spaced angles to use.
- **num_imfs**
  - Number of Intrinsic Mode Functions (IMFs) to compute. If `num_imfs` is set to zero, a value of `num_imfs = emd_num_imfs(N)` will be used, which corresponds to a maximal number of IMFs. Note that the final residual is also counted as an IMF in this respect, so you most likely want at least `num_imfs = 2`.
- **num_siftings**
  - Use a maximum number of siftings as a stopping criterion. If `num_siftings` is zero, this stopping criterion is ignored. Default is 50.

**Value**

Time series object of class "mts" where series corresponds to IMFs of the input signal, with the last series being the final residual. 

Examples

N <- 512
t <- 2 * pi * (0:(N-1))/N
input <- cos(0.3 * t) * exp(2i * t) + 0.3 * abs(sin(2.3 * t)) * exp(17i * t)

# Use evenly spaced angles as directions
num_directions <- 64
directions <- 2 * pi * 1:num_directions / num_directions
imfs <- bemd(input, directions, num_imfs = 4, num_siftings = 10)

# plot the data
plot(Re(input), Im(input), xlim = c(-1, 2))
# plot signal and the imfs
for(i in 1:4)
  points(Re(imfs[,i]), Im(imfs[,i]), col = 1 + i)
legend("bottomright", col = 1:5, legend = c("signal", paste0("IMF ",1:4)), pch = 1)
data("float")
plot(float, type = "l")
signal <- float[, 1] + float[, 2] * 1i
imfs <- bemd(signal, num_siftings = 10, num_imfs = 4)

# plot the data and the imfs
oldpar <- par()
par(mfrow = c(5, 1), mar = c(0.5, 4.5, 0.5, 0.5), oma = c(4, 0, 2, 0))
ts.plot(float, col = 1:2, lty = 1:2, ylab = "signal", gpars = list(xaxt = "n"))
for(i in 1:4) {
  ts.plot(Re(imfs[, i]), Im(imfs[, i]), col = 1:2, lty = 1:2,
           ylab = if(i < 4) paste("IMF ", i) else "residual", gpars = list(xaxt = "n"))
}
axis(1)
title(xlab = "Time (days)", main = "Bivariate EMD decomposition", outer = TRUE)
par(oldpar)

ceemdan

CEEMDAN decomposition

Description

Decompose input data to Intrinsic Mode Functions (IMFs) with the Complete Ensemble Empirical Mode Decomposition with Adaptive Noise (CEEMDAN) algorithm [1], a variant of EEMD.

Usage

ceemdan(
  input,
  num_imfs = 0,
  ensemble_size = 250L,
  noise_strength = 0.2,
S_number = 4L,
num_siftings = 50L,
rng_seed = 0L,
threads = 0L
)

Arguments

input Vector of length N. The input signal to decompose.
num_imfs Number of Intrinsic Mode Functions (IMFs) to compute. If num_imfs is set to zero, a value of num_imfs = emd_num_imfs(N) will be used, which corresponds to a maximal number of IMFs. Note that the final residual is also counted as an IMF in this respect, so you most likely want at least num_imfs=2.
ensemble_size Number of copies of the input signal to use as the ensemble.
noise_strength Standard deviation of the Gaussian random numbers used as additional noise. This value is relative to the standard deviation of the input signal.
S_number Integer. Use the S-number stopping criterion for the EMD procedure with the given values of S$. That is, iterate until the number of extrema and zero crossings in the signal differ at most by one, and stay the same for S consecutive iterations. Typical values are in the range 3–8. If S_number is zero, this stopping criterion is ignored. Default is 4.
num_siftings Use a maximum number of siftings as a stopping criterion. If num_siftings is zero, this stopping criterion is ignored. Default is 50.
rng_seed A seed for the GSL's Mersenne twister random number generator. A value of zero (default) denotes an implementation-defined default value. For ceemdan this does not guarantee reproducible results if multiple threads are used.
threads Non-negative integer defining the maximum number of parallel threads (via OpenMP's omp_set_num_threads). Default value 0 uses all available threads defined by OpenMP's omp_get_max_threads.

Details

The size of the ensemble and the relative magnitude of the added noise are given by parameters ensemble_size and noise_strength, respectively. The stopping criterion for the decomposition is given by either a S-number [2] or an absolute number of siftings. In the case that both are positive numbers, the sifting ends when either of the conditions is fulfilled.

Value

Time series object of class "mts" where series corresponds to IMFs of the input signal, with the last series being the final residual.

References

See Also
eemd

Examples

```r
imfs <- ceemdan(UKgas, threads = 1)
# trend extraction
ts.plot(UKgas, imfs[, ncol(imfs)], col = 1:2,
       main = "Quarterly UK gas consumption", ylab = "Million therms")

# CEEMDAN for logarithmic demand, note that increasing ensemble size
# will produce smoother results
imfs <- ceemdan(log(UKgas), ensemble_size = 50, threads = 1)
plot(ts.union("log(obs)" = log(UKgas), Seasonal = imfs[, 1],
               Irregular = rowSums(imfs[, 2:5]), Trend = imfs[, 6]),
     main = "Quarterly UK gas consumption")
```

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**ECG**

*Electrocardiogram Data*  Example ECG data from MIT-BIH Normal Sinus Rhythm Database, ECG1 of record 16265, first 2049 observations (0 to 16 seconds with sampling interval of 0.0078125 seconds)

**Description**

Electrocardiogram Data

Example ECG data from MIT-BIH Normal Sinus Rhythm Database, ECG1 of record 16265, first 2049 observations (0 to 16 seconds with sampling interval of 0.0078125 seconds)

**Format**

A time series object.

**Source**

MIT-BIH Normal Sinus Rhythm Database, PhysioBank ATM, [https://archive.physionet.org/cgi-bin/atm/ATM](https://archive.physionet.org/cgi-bin/atm/ATM)

**Examples**

```r
data("ECG")
plot(ECG)
```
eemd  

**EEMD Decomposition**

Description

Decompose input data to Intrinsic Mode Functions (IMFs) with the Ensemble Empirical Mode Decomposition algorithm [1].

Usage

eemd(
    input,
    num_imfs = 0,
    ensemble_size = 250L,
    noise_strength = 0.2,
    S_number = 4L,
    num_siftings = 50L,
    rng_seed = 0L,
    threads = 0L
)

Arguments

- **input**: Vector of length N. The input signal to decompose.
- **num_imfs**: Number of Intrinsic Mode Functions (IMFs) to compute. If num_imfs is set to zero, a value of num_imfs = emd_num_imfs(N) will be used, which corresponds to a maximal number of IMFs. Note that the final residual is also counted as an IMF in this respect, so you most likely want at least num_imfs=2.
- **ensemble_size**: Number of copies of the input signal to use as the ensemble.
- **noise_strength**: Standard deviation of the Gaussian random numbers used as additional noise. **This value is relative** to the standard deviation of the input signal.
- **S_number**: Integer. Use the S-number stopping criterion for the EMD procedure with the given values of SSS. That is, iterate until the number of extrema and zero crossings in the signal differ at most by one, and stay the same for S consecutive iterations. Typical values are in the range 3–8. If S_number is zero, this stopping criterion is ignored. Default is 4.
- **num_siftings**: Use a maximum number of siftings as a stopping criterion. If num_siftings is zero, this stopping criterion is ignored. Default is 50.
- **rng_seed**: A seed for the GSL's Mersenne twister random number generator. A value of zero (default) denotes an implementation-defined default value.
- **threads**: Non-negative integer defining the maximum number of parallel threads (via OpenMP's `omp_set_num_threads`). Default value 0 uses all available threads defined by OpenMP's `omp_get_max_threads`. 
The size of the ensemble and the relative magnitude of the added noise are given by parameters `ensemble_size` and `noise_strength`, respectively. The stopping criterion for the decomposition is given by either a S-number [2] or an absolute number of siftings. In the case that both are positive numbers, the sifting ends when either of the conditions is fulfilled.

Value

Time series object of class "mts" where series corresponds to IMFs of the input signal, with the last series being the final residual.

References


See Also

ceemdan

Examples

```r
x <- seq(0, 2*pi, length.out = 500)
signal <- sin(4*x)
intermittent <- 0.1 * sin(80 * x)
y <- signal * (1 + ifelse(signal > 0.7, intermittent, 0))

plot(x = x, y = y, type = "l")
# Decompose with EEMD
imfs <- eemd(y, num_siftings = 10, ensemble_size = 50, threads = 1)

plot(imfs)
# High frequencies
ts.plot(rowSums(imfs[, 1:3]))
# Low frequencies
ts.plot(rowSums(imfs[, 4:ncol(imfs)]))
```

emd

**EMD decomposition**

Description

Decompose input data to Intrinsic Mode Functions (IMFs) with the Empirical Mode Decomposition algorithm.
Usage

emd(input, num_imfs = 0, S_number = 4L, num_siftings = 50L)

Arguments

input Vector of length N. The input signal to decompose.
num_imfs Number of Intrinsic Mode Functions (IMFs) to compute. If num_imfs is set to zero, a value of num_imfs = emd_num_imfs(N) will be used, which corresponds to a maximal number of IMFs. Note that the final residual is also counted as an IMF in this respect, so you most likely want at least num_imfs=2.
S_number Integer. Use the S-number stopping criterion [1] for the EMD procedure with the given values of S. That is, iterate until the number of extrema and zero crossings in the signal differ at most by one, and stay the same for S consecutive iterations. Typical values are in the range 3–8. If S_number is zero, this stopping criterion is ignored. Default is 4.
num_siftings Use a maximum number of siftings as a stopping criterion. If num_siftings is zero, this stopping criterion is ignored. Default is 50.

Details

This is a wrapper around eemd with ensemble_size = 1 and noise_strength = 0.

Value

Time series object of class "mts" where series corresponds to IMFs of the input signal, with the last series being the final residual. @references


See Also

eemd, ceemdan

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extrema

Local Extrema of Time Series

Description

Find the local minima and maxima from input data. This includes the artificial extrema added to the ends of the data as specified in the original EEMD article [1]. In the case of flat regions at the extrema, the center point of the flat region will be considered the extremal point [2].

Usage

extrema(input)
Arguments

input Numeric vector or time series object.

Value

a list with matrices minima and maxima which give time points and values of local minima and maxima of input where time points are transformed to match the sampling times of input.

References


Examples

```r
ext <- extrema(UKgas)
pplot(UKgas, ylim = range(ext$maxima[, 2], ext$minima[, 2]))
points(ext$maxima, col = 2, pch = 19)
points(ext$minima, col = 2, pch = 19)

# Artificial extremas obtained by extrapolating last two extrema
# Beginning of the series
lines(ext$minima[1:3,], col = 4)
# This is discarded as it produces smaller extrema than the last observation:
b <- lm(c(ext$maxima[2:3, 2]) ~ ext$maxima[2:3, 1])$coef[2]
points(x = ext$maxima[1, 1], y = ext$maxima[2, 2] - b, col = 4, pch = 19)
lines(x = ext$maxima[1:3, 1], y = c(ext$maxima[2, 2] - b, ext$maxima[2:3, 2]), col = 4)

# End of the series
# These produce more extreme values than the last observation which is thus disregarded
lines(ext$minima[27:29,], col = 4)
lines(ext$maxima[26:28, ], col = 4)
```

Float Data The data are a position record from an acoustically tracked subsurface oceanographic float, used as an example data in Rilling et al (2007).

Description

Float Data

The data are a position record from an acoustically tracked subsurface oceanographic float, used as an example data in Rilling et al (2007).

Format

A time series object.
nIMFs

Source

http://wfdac.whoi.edu

References


Examples

```r
data("float")
plot(float, type = "l")
```

<table>
<thead>
<tr>
<th>nIMFs</th>
<th>Number of IMFs</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
</tr>
</tbody>
</table>

Description

Return the number of IMFs extracted from input data of length N, including the final residual. This is just \[\log_2(N)\] for \(N > 3\).

Usage

```r
emd_num_imfs(N)
```

Arguments

- `N` An integer defining the length of input data.

Value

The number of IMFs which would be extracted from input data of length N, including the final residual.
**Rlibeemd**

**Rlibeemd: Ensemble empirical mode decomposition (EEMD) and its complete variant (CEEMDAN)**

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**Description**

Package Rlibeemd contains functions for the ensemble empirical mode decomposition (EEMD), its complete variant (CEEMDAN) or the regular empirical mode decomposition (EMD).

**Details**

Package is based on the libeemd C library: [https://bitbucket.org/luukko/libeemd](https://bitbucket.org/luukko/libeemd)

**References**

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