Package ‘gsarima’

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Title Two functions for Generalized SARIMA time series simulation

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Imports MASS

Suggests dse1

Description Write SARIMA models in (finite) AR representation and
simulate generalized multiplicative seasonal autoregressive
moving average (time) series with Normal / Gaussian, Poisson or negative binomial distribution.

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`gsarima-package` *Two functions for Generalized SARIMA time series simulation*

Description

Write SARIMA models in (finite) AR representation and simulate generalized multiplicative seasonal autoregressive moving average (time) series

Details

Package:	gsarima
Type:	Package
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License:	GPL (>= 2)
LazyLoad:	yes

Use arrep() for converting the SARIMA function into AR representation, and use garsim() to simulate.

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References

Brandt PT, Williams JT: A linear Poisson autoregressive model: The PAR(p). Political Analysis 2001, 9.

Benjamin MA, Rigby RA, Stasinopoulos DM: Generalized Autoregressive Moving Average Models. Journal of the American Statistical Association 2003, 98:214-223.

Zeger SL, Qaqish B: Markov regression models for time series: a quasi-likelihood approach. Biometrics 1988, 44:1019-1031

Grunwald G, Hyndman R, Tedesco L, Tweedie R: Non-Gaussian conditional linear AR(1) models. Australian & New Zealand Journal of Statistics 2000, 42:479-495.

`arrep` *Compute the Autoregressive Representation of a Sarima Model*

Description

Invert (invertible) SARIMA(p, d, q, P, D, Q) models to ar representation.

Usage

```
arrep(notation = "arima", phi = c(rep(0, 10)), d = 0, theta = c(rep(0, 10)), Phi = c(rep(0, 10)), D = 0,
Theta = c(rep(0, 10)), frequency = 1)
```

Arguments

`notation`	"arima" for notation of the type used by the function arima(stats), "dse1" for type notation used by the package dse1.
`phi`	p vector of autoregressive coefficient.
`d`	difference operator, implemented: d element of (0,1,2).
`theta`	q vector of moving average coefficients.
`Phi`	P vector of seasonal autoregressive coefficients.
`D`	Seasonal difference operator, implemented: D element of (0,1,2).
`Theta`	Q vector of seasonal moving average coefficients.
`frequency`	The frequency of the seasonality (e.g. frequency = 12 for monthly series with annual periodicity).

Details

For input, positive values of phi, theta, Phi and Theta indicate positive dependence. Implemented for p,q,P,Q element of c(0,1,2,3,4,5,6,7,8,9,10). The ar representation is truncated at coefficients less than 1.0e-10. Values of theta, Theta near non invertibility (-1 or 1) will not be practical and will cause near infinite lags, especially for Theta and large frequency.

Value

A vector containing a truncated autoregressive representation of a SARIMA model. This can be used as input for the function gar.sim.

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References

to be published

See Also

'garsim'.

Examples

```
phi<-c(0.5, 0.3, 0.1)
theta<-c(0.6, 0.2, 0.2)
ar<-arrep(phi=phi, theta=theta, frequency=12)
check<-(acf2AR(ARMAacf(ar=phi, ma=theta, lag.max = 100, pacf = FALSE))[100,1:length(ar)])
as.data.frame(cbind(ar,check))

phi<-c(0.2,0.5)
theta<-c(0.4)
Phi<-c(0.6)
Theta<-c(0.3)
d<-2
D<-1
frequency<-12
ar<-arrep(phi=phi, theta=theta, Phi=Phi, Theta=Theta, frequency= frequency, d=d, D=D)
N<-500
intercept<-10
data.sim <- garsim(n=(N+length(ar)),phi=ar, X=matrix(rep(intercept,(N+ length(ar)))),
beta=1, sd=1)
y<-data.sim[1+length(ar): (N+length(ar))]
tsy<-ts(y, freq= frequency)
plot(tsy)
arima(tsy, order=c(2,2,1), seasonal=list(order=c(1,1,1)))
```

`garsim` *Simulate a Generalized Autoregressive Time Series*

Description

Simulate a time series using a general autoregressive model.

Usage

```
garsim(n, phi, X = matrix(0, nrow = n), beta = as.matrix(0), sd = 1, family = "gaussian",
transform.Xbeta = "identity", link = "identity", minimum = 0, zero.correction = "zq1",
c = 1, theta = 0)
```

Arguments

`n`	The number of simulated values.
`phi`	A vector of autoregressive parameters of length p.
`X`	An n by m optional matrix of external covariates, optionally including an intercept (recommended for family = "poisson").
`beta`	An m vector of coefficients.
`sd`	Standard deviation for Gaussian family.
`family`	Distribution family, defaults to "gaussian".

`transform.Xbeta`
: Optional transformation for the product of covariates and coefficients, see Details.

`link`
: The link function, defaults to "identity".

`minimum`
: A minimum value for the mean parameter of the Poisson and Negative Binomialdistributions (only applicable for link= "identity" and family = c("poisson","negative.binomial"). Defaults to 0. A small positive value will allow non-stationary series to "grow" after encountering a simulated value of 0.

`zero.correction`
: Method for transformation for dealing with zero values (only applicable when link = "log"), see Details.

`c`
: The constant used for transformation before taking the logarithm (only applicable when link = "log"). A value between 0 and 1 is recommended.

`theta`
: Parameter theta (for family = "negative.binomial").

Details

Implemented are the following models: 1) family = "gaussian", link = "identity" 2) family = "poisson", link = "identity" 3) family = "poisson", link = "identity", transform.Xbeta = "exponential" 4) family = "poisson", link = "log", zero.correction = "zq1" 5) family = "poisson", link = "log", zero.correction = "zq2" 6) family = "negative.binomial", link = "identity" 7) family = "negative.binomial", link = "identity", transform.Xbeta = "exponential" 8) family = "negative.binomial", link = "log", zero.correction = "zq1" 9) family = "negative.binomial", link = "log", zero.correction = "zq2"

Models 1 to 4 are within the family of GARMA models of Benjamin and colleagues 2003 Model 2 is the extension to higher order p of a Poisson CLAR(1) model proposed by Grunwald and colleagues (2000). Model 3 is a modification of the PAR(p) data generating process (http://www.utdallas.edu/~pxb054000/code/pests.r) of Brandt and Williams (2001). Note that for psi = 0, the model reduces to a standard Poisson model with log-link function. For a model without external variables (only an intercept), the transformation of Xbeta has no consequence and then model 3 is the same as model 2. Model 4 corresponds to model 2.2 of Zeger and Qaqish (1988). The value c is only added to values of zero prior to taking the log. Models 6 to 9 are similar but with negative binomial distribution

Value

An autoregressive series of length n. Note that the first p data do not have autoregressive structure.

Author(s)

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References

Brandt PT, Williams JT: A linear Poisson autoregressive model: The PAR(p). Political Analysis 2001, 9.

Benjamin MA, Rigby RA, Stasinopoulos DM: Generalized Autoregressive Moving Average Models. Journal of the American Statistical Association 2003, 98:214-223.

Zeger SL, Qaqish B: Markov regression models for time series: a quasi-likelihood approach. Biometrics 1988, 44:1019-1031

Grunwald G, Hyndman R, Tedesco L, Tweedie R: Non-Gaussian conditional linear AR(1) models. Australian & New Zealand Journal of Statistics 2000, 42:479-495.

See Also

'rnegbin(MASS)', 'arrep'.

Examples

```
  N<-1000
  ar<-c(0.8)
  intercept<-2
  frequency<-1
  x<- rnorm(N)
  beta.x<-0.7
  #Gaussian simulation with covariate
  X=matrix(c(rep(intercept, N+length(ar)), rep(0, length(ar)), x), ncol=2)
  y.sim <- garsim(n=(N+length(ar)),phi=ar, X=X, beta=c(1,beta.x), sd=sqrt(1))
  y<-y.sim[(1+length(ar)):(N+length(ar))]
  tsy<-ts(y, freq=frequency)
  plot(tsy)
  arima(tsy, order=c(1,0,0), xreg=x)

 #Gaussian simulation with covariate and deterministic seasonality through first order harmonic
  ar<-c(1.4,-0.4)
  frequency<-12
  beta.x<-c(0.7,4,4)
  X<-matrix(nrow= (N+ length(ar)), ncol=3)
  for (t in 1: length(ar)){
X[t,1]<-0
X[t,2]<-sin(2*pi*(t- length(ar))/frequency)
X[t,3]<- cos(2*pi*(t- length(ar))/frequency)
  }
  for (t in (1+ length(ar)): (N+ length(ar))){
X[t,1]<-x[t- length(ar)]
X[t,2]<-sin(2*pi*(t- length(ar))/frequency)
X[t,3]<- cos(2*pi*(t- length(ar))/frequency)
  }
  y.sim <- garsim(n=(N+length(ar)),phi=ar, X=X, beta= beta.x, sd=sqrt(1))
  y<-y.sim[(1+length(ar)):(N+length(ar))]
  tsy<-ts(y, freq=frequency)
  plot(tsy)
  Xreg<-matrix(nrow= N, ncol=3)
  for (t in 1: N){
Xreg[t,1]<-x[t]
Xreg[t,2]<-sin(2*pi*t/frequency)
Xreg[t,3]<- cos(2*pi*t/frequency)
  }
  arimares<-arima(tsy, order=c(1,1,0), xreg=Xreg)
  tsdiag(arimares)
```

```
#Negative binomial simulation with covariate
ar<-c(0.8)
frequency<-1
beta.x<-0.7
X=matrix(c(rep(log(intercept), N+length(ar)), rep(0, length(ar)), x), ncol=2)
y.sim <- garsim(n=(N+length(ar)), phi=ar, beta=c(1,beta.x), link= "log", family=  "negative.binomial", zero.corre
y<-y.sim[(1+length(ar)):(N+length(ar))]
tsy<-ts(y, freq=frequency)
plot(tsy)

#Poisson ARMA(1,1) with identity link and negative auto correlation
N<-500
phi<-c(-0.8)
theta<-c(0.6)
ar<-arrep(phi=phi, theta=theta)
check<-(acf2AR(ARMAacf(ar=phi, ma=theta, lag.max = 100, pacf = FALSE))[100,1:length(ar)])
as.data.frame(cbind(ar,check))
intercept<-100
frequency<-1
X=matrix(c(rep(intercept, N+length(ar))), ncol=1)
y.sim <- garsim(n=(N+length(ar)), phi=ar, beta=c(1), link= "identity", family= "poisson", minimum = -100, X=X)
y<-y.sim[(1+length(ar)):(N+length(ar))]
tsy<-ts(y, freq=frequency)
plot(tsy)

#Poisson AR(1) with identity link and negative auto correlation
N<-1000
ar<-c(-0.8)
intercept<-100
frequency<-1
X=matrix(c(rep(intercept, N+length(ar))), ncol=1)
y.sim <- garsim(n=(N+length(ar)), phi=ar, beta=c(1), link= "identity", family= "poisson", minimum = -100, X=X)
y<-y.sim[(1+length(ar)):(N+length(ar))]
tsy<-ts(y, freq=frequency)
plot(tsy)

#Example of negative binomial GSARIMA(2,1,0,0,0,1)x
phi<-c(0.5,0.2)
theta<-c(0)
Theta<-c(0.5)
Phi<-c(0)
d<-c(1)
D<-c(0)
frequency<-12
ar<-arrep(phi=phi, theta=theta, Phi=Phi, Theta=Theta, frequency= frequency, d=d, D=D)
N<-c(1000)
intercept<-c(10)
x<- rnorm(N)
beta.x<-c(0.7)
X<-matrix(c(rep(log(intercept), N+length(ar)), rep(0, length(ar)), x), ncol=2)
c<-c(1)
y.sim <- garsim(n=(N+length(ar)), phi=ar, beta=c(1,beta.x), link= "log", family= "negative.binomial", zero.corre
```

```
y<-y.sim[(1+length(ar)):(N+length(ar))]
tsy<-ts(y, freq=frequency)
plot(tsy)
plot(log(tsy))
```

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