

Package ‘wv’

May 8, 2026

Type Package

Title Wavelet Variance

Version 0.1.3

LazyData true

Maintainer Stéphane Guerrier <stef.guerrier@gmail.com>

Description Provides a series of tools to compute and plot quantities related to classical and robust wavelet variance for time series and regular lattices. More details can be found, for example, in Serroukh, A., Walden, A.T., & Percival, D.B. (2000) <doi:10.2307/2669537> and Guerrier, S. & Molinari, R. (2016) <doi:10.48550/arXiv.1607.05858>.

Depends R (>= 3.5.0)

License AGPL-3

Imports Rcpp, simts, utils, grDevices, coda, methods, graphics, stats

LinkingTo Rcpp, RcppArmadillo

RoxygenNote 7.3.3

Encoding UTF-8

Suggests knitr, rmarkdown

URL <https://github.com/SMAC-Group/wv>

BugReports <https://github.com/SMAC-Group/wv/issues>

NeedsCompilation yes

Author Stéphane Guerrier [aut, cre],
James Balamuta [aut],
Justin Lee [aut],
Roberto Molinari [aut],
Yuming Zhang [aut],
Mucyo Karemera [aut],
Nathanael Claussen [ctb],
Haotian Xu [ctb],
Lionel Voirol [ctb]

Repository CRAN

Date/Publication 2025-10-08 08:50:02 UTC

Contents

ACF	2
adis_wv	3
ar1_to_wv	4
arma11_to_wv	5
arma_to_wv	6
av_ar1	7
av_wn	8
compare_wvar	9
compare_wvar_no_split	10
compare_wvar_split	11
dr_to_wv	11
dwt	12
imar_wv	13
kvh1750_wv	13
ln200_wv	14
ma1_to_wv	15
modwt	16
navchip_wv	17
qn_to_wv	17
robust_eda	18
rw_to_wv	19
sarma_objdesc	20
sp_hfilter	21
sp_modwt_cpp	21
wccv	22
wccv_get_y	22
wccv_pair	23
wn_to_wv	24
wvar	25
Index	28

ACF

Auto-Covariance and Correlation Functions

Description

The ACF function computes the estimated autocovariance or autocorrelation for both univariate and multivariate cases.

Usage

```
ACF(x, lagmax = 0, cor = TRUE, demean = TRUE)
```

Arguments

x	A matrix with dimensions $N \times S$ or N observations and S processes
lagmax	A integer indicating the max lag.
cor	A bool indicating whether the correlation (TRUE) or covariance (FALSE) should be computed.
demean	A bool indicating whether the data should be detrended (TRUE) or not (FALSE)

Details

lagmax default is $10 * \log_{10}(N/m)$ where N is the number of observations and m is the number of series being compared. If lagmax supplied is greater than the number of observations, then one less than the total will be taken.

Value

An array of dimensions $N \times S \times S$.

Author(s)

Yunxiang Zhang

Examples

```
# Get Autocorrelation
m = ACF(datasets::AirPassengers)

# Get Autocovariance and do not remove trend from signal
m = ACF(datasets::AirPassengers, cor = FALSE, demean = FALSE)
```

adis_wv

Wavelet variance of IMU Data from an ADIS 16405 sensor

Description

This data set contains wavelet variance of gyroscope and accelerometer data from an ADIS 16405 sensor.

Usage

adis_wv

Format

A list of the following elements:

- "sensor": Name of the sensor.
- "freq": The frequency at which the error signal is measured.
- "n": Sample size of the data.
- "type": The types of sensors considered in the data.
- "axis": The axes of sensors considered in the data.
- "wvar": A list containing the computed wavelet variance based on the data.

Source

The IMU data comes from Department of Geomatics Engineering, University of Calgary.

ar1_to_wv	<i>AR(1) process to WV</i>
-----------	----------------------------

Description

This function computes the Haar WV of an AR(1) process

Usage

```
ar1_to_wv(phi, sigma2, tau)
```

Arguments

phi	A double that is the phi term of the AR(1) process
sigma2	A double corresponding to variance of AR(1) process
tau	A vec containing the scales e.g. 2^τ

Details

This function is significantly faster than its generalized counter part [arma_to_wv](#).

Value

A vec containing the wavelet variance of the AR(1) process.

Process Haar Wavelet Variance Formula

The Autoregressive Order 1 (AR(1)) process has a Haar Wavelet Variance given by:

$$\frac{2\sigma^2 \left(4\phi^{\frac{\tau_j}{2}+1} - \phi^{\tau_j+1} - \frac{1}{2}\phi^2\tau_j + \frac{\tau_j}{2} - 3\phi \right)}{(1-\phi)^2 (1-\phi^2)\tau_j^2}$$

See Also

[arma_to_wv](#), [arma11_to_wv](#)

arma11_to_wv	<i>ARMA(1,1) to WV</i>
--------------	------------------------

Description

This function computes the WV (haar) of an Autoregressive Order 1 - Moving Average Order 1 (ARMA(1,1)) process.

Usage

```
arma11_to_wv(phi, theta, sigma2, tau)
```

Arguments

phi	A double corresponding to the autoregressive term.
theta	A double corresponding to the moving average term.
sigma2	A double the variance of the process.
tau	A vec containing the scales e.g. 2^τ

Details

This function is significantly faster than its generalized counter part [arma_to_wv](#)

Value

A vec containing the wavelet variance of the ARMA(1,1) process.

Process Haar Wavelet Variance Formula

The Autoregressive Order 1 and Moving Average Order 1 (ARMA(1,1)) process has a Haar Wavelet Variance given by:

$$\nu_j^2(\phi, \theta, \sigma^2) = -\frac{2\sigma^2 \left(-\frac{1}{2}(\theta + 1)^2 (\phi^2 - 1) \tau_j - (\theta + \phi)(\theta\phi + 1) \left(\phi^{\tau_j} - 4\phi^{\frac{\tau_j}{2}} + 3 \right) \right)}{(\phi - 1)^3 (\phi + 1) \tau_j^2}$$

See Also

[arma_to_wv](#)

arma_to_wv

*ARMA process to WV***Description**

This function computes the Haar Wavelet Variance of an ARMA process

Usage

```
arma_to_wv(ar, ma, sigma2, tau)
```

Arguments

ar	A vec containing the coefficients of the AR process
ma	A vec containing the coefficients of the MA process
sigma2	A double containing the residual variance
tau	A vec containing the scales e.g. 2^τ

Details

The function is a generic implementation that requires a stationary theoretical autocorrelation function (ACF) and the ability to transform an ARMA(p,q) process into an MA(∞) (e.g. infinite MA process).

Value

A vec containing the wavelet variance of the ARMA process.

Process Haar Wavelet Variance Formula

The Autoregressive Order p and Moving Average Order q (ARMA(p,q)) process has a Haar Wavelet Variance given by:

$$\frac{\tau_j \left[1 - \rho \left(\frac{\tau_j}{2} \right) \right] + 2 \sum_{i=1}^{\frac{\tau_j}{2} - 1} i \left[2\rho \left(\frac{\tau_j}{2} - i \right) - \rho(i) - \rho(\tau_j - i) \right]}{\tau_j^2} \sigma_X^2$$

where σ_X^2 is given by the variance of the ARMA process. Furthermore, this assumes that stationarity has been achieved as it directly

See Also

[ARMAtoMA_cpp](#), [ARMAacf_cpp](#), and [arma11_to_wv](#)

av_ar1	<i>Calculate Theoretical Allan Variance for Stationary First-Order Autoregressive (AR1) Process</i>
--------	---

Description

This function allows us to calculate the theoretical allan variance for stationary first-order autoregressive (AR1) process.

Usage

```
av_ar1(n, phi, sigma2)
```

Arguments

n	An integer value for the size of the cluster.
phi	A double value for the autocorrection parameter ϕ .
sigma2	A double value for the variance parameter σ^2 .

Value

A double indicating the theoretical allan variance for AR1 process.

Note

This function is based on the calculation of the theoretical allan variance for stationary AR1 process raised in "Allan Variance of Time Series Models for Measurement Data" by Nien Fan Zhang.) This calculation is fundamental and necessary for the study in "A Study of the Allan Variance for Constant-Mean Non-Stationary Processes" by Xu et al. (IEEE Signal Processing Letters, 2017).

Author(s)

Yuming Zhang

Examples

```
av1 = av_ar1(n = 5, phi = 0.9, sigma2 = 1)
av2 = av_ar1(n = 8, phi = 0.5, sigma2 = 2)
```

av_wn	<i>Calculate Theoretical Allan Variance for Stationary White Noise Process</i>
-------	--

Description

This function allows us to calculate the theoretical allan variance for stationary white noise process.

Usage

```
av_wn(sigma2, n)
```

Arguments

sigma2	A double value for the variance parameter σ^2 .
n	An integer value for the size of the cluster.

Value

A double indicating the theoretical allan variance for the white noise process.

Note

This function is based on the calculation of the theoretical allan variance for stationary white noise process raised in "Allan Variance of Time Series Models for Measurement Data" by Nien Fan Zhang. This calculation is fundamental and necessary for the study in "A Study of the Allan Variance for Constant-Mean Non-Stationary Processes" by Xu et al. (IEEE Signal Processing Letters, 2017).

Author(s)

Yuming Zhang

Examples

```
av1 = av_wn(sigma2 = 1, n = 5)
av2 = av_wn(sigma2 = 2, n = 8)
```

Description

Displays plots of multiple wavelet variances of different time series accounting for CI values.

Usage

```
compare_wvar(
  ...,
  split = FALSE,
  add_legend = TRUE,
  units = NULL,
  xlab = NULL,
  ylab = NULL,
  main = NULL,
  col_wv = NULL,
  col_ci = NULL,
  nb_ticks_x = NULL,
  nb_ticks_y = NULL,
  legend_position = NULL,
  ci_wv = NULL,
  point_cex = NULL,
  point_pch = NULL,
  names = NULL,
  cex_labels = 0.8,
  x_range = NULL,
  y_range = NULL
)
```

Arguments

...	One or more time series objects.
split	A boolean that, if TRUE, arranges the plots into a matrix-like format.
add_legend	A boolean that, if TRUE, adds a legend to the plot.
units	A string that specifies the units of time plotted on the x axes. Note: This argument will not be used if xlab is specified.
xlab	A string that gives a title for the x axes.
ylab	A string that gives a title for the y axes.
main	A string that gives an overall title for the plot.
col_wv	A string that specifies the color of the wavelet variance lines.
col_ci	A string that specifies the color of the confidence interval shade.
nb_ticks_x	An integer that specifies the maximum number of ticks for the x-axis.

nb_ticks_y	An integer that specifies the maximum number of ticks for the y-axis.
legend_position	A string that specifies the position of the legend (use legend_position = NA to remove legend).
ci_wv	A boolean that determines whether confidence interval polygons will be drawn.
point_cex	A double that specifies the size of each symbol to be plotted.
point_pch	A double that specifies the symbol type to be plotted.
names	A string that specifies the name of the WVAR objects.
cex_labels	A double that specifies the magnification of the labels (x and y).
x_range	A vector that specifies the range of values on the x axis (default NULL).
y_range	A vector that specifies the range of values on the y axis (default NULL).

Author(s)

Stephane Guerrier and Justin Lee

Examples

```
set.seed(999)
n = 10^4
Xt = arima.sim(n = n, list(ar = 0.10))
Yt = arima.sim(n = n, list(ar = 0.35))
Zt = arima.sim(n = n, list(ar = 0.70))
Wt = arima.sim(n = n, list(ar = 0.95))

wv_Xt = wvar(Xt)
wv_Yt = wvar(Yt)
wv_Zt = wvar(Zt)
wv_Wt = wvar(Wt)

compare_wvar(wv_Xt, wv_Yt, wv_Zt, wv_Wt)
```

compare_wvar_no_split *Combined Plot Comparison Between Multiple Wavelet Variances*

Description

This is a helper function for the compare_var() function. This method accepts the same set of arguments as compare_wvar and returns a single plot that compares multiple wavelet variances of different time series accounting for CI values.

Usage

```
compare_wvar_no_split(graph_details)
```

Arguments

graph_details List of inputs

Author(s)

Stephane Guerrier, Justin Lee, and Nathanael Claussen

compare_wvar_split *Multi-Plot Comparison Between Multiple Wavelet Variances*

Description

This is a helper function for the compare_var() function. This method accepts the same set of arguments as compare_wvar and returns a comparison of multiple wavelet variances of different time series accounting for CI values as a set of different plots.

Usage

```
compare_wvar_split(graph_details)
```

Arguments

graph_details List of inputs

Author(s)

Stephane Guerrier, Justin Lee, and Nathanael Claussen

dr_to_wv *Drift to WV*

Description

This function compute the WV (haar) of a Drift process

Usage

```
dr_to_wv(omega, tau)
```

Arguments

omega A double corresponding to the slope of the drift
 tau A vec containing the scales e.g. 2^T

Value

A vec containing the wavelet variance of the drift.

Process Haar Wavelet Variance Formula

The Drift (DR) process has a Haar Wavelet Variance given by:

$$\nu_j^2(\omega) = \frac{\tau_j^2 \omega^2}{16}$$

dwt

Discrete Wavelet Transform

Description

Calculation of the coefficients for the discrete wavelet transformation

Usage

```
dwt(x, nlevels = floor(log2(length(x))), filter = "haar")
```

Arguments

x	A vector with dimensions N x 1.
nlevels	A integer indicating the J levels of decomposition.
filter	A string indicating the filter name

Details

Performs a level J decomposition of the time series using the pyramid algorithm. The default J is determined by $\text{floor}(\log_2(\text{length}(x)))$

Value

A field<vec> that contains the wavelet coefficients for each decomposition level

Author(s)

James Balamuta, Justin Lee and Stephane Guerrier

Examples

```
set.seed(999)
x = rnorm(2^8)
ret = dwt(x)

summary(ret)

plot(ret)
```

imar_wv

Wavelet variance of IMU Data from IMAR Gyroscopes

Description

This data set contains wavelet variance of IMAR gyroscopes data.

Usage

imar_wv

Format

A list of the following elements:

- "sensor": Name of the sensor.
- "freq": The frequency at which the error signal is measured.
- "n": Sample size of the data.
- "type": The types of sensors considered in the data.
- "axis": The axes of sensors considered in the data.
- "wvar": A list containing the computed wavelet variance based on the data.

Source

The IMU data comes from Geodetic Engineering Laboratory (TOPO) and Swiss Federal Institute of Technology Lausanne (EPFL).

kvh1750_wv

Wavelet variance of IMU Data from a KVH1750 IMU sensor

Description

This data set contains wavelet variance of gyroscope and accelerometer data from an KVH1750 sensor.

Usage

kvh1750_wv

Format

A list of the following elements:

- "sensor": Name of the sensor.
- "freq": The frequency at which the error signal is measured.
- "n": Sample size of the data.
- "type": The types of sensors considered in the data.
- "axis": The axes of sensors considered in the data.
- "wvar": A list containing the computed wavelet variance based on the data.

Source

The IMU data comes from Department of Geomatics Engineering, University of Calgary.

In200_wv

Wavelet variance of IMU Data from a LN200 sensor

Description

This data set contains wavelet variance of LN200 gyroscope and accelerometer data.

Usage

In200_wv

Format

A list of the following elements:

- "sensor": Name of the sensor.
- "freq": The frequency at which the error signal is measured.
- "n": Sample size of the data.
- "type": The types of sensors considered in the data.
- "axis": The axes of sensors considered in the data.
- "wvar": A list containing the computed wavelet variance based on the data.

Source

The IMU data comes from Geodetic Engineering Laboratory (TOPO) and Swiss Federal Institute of Technology Lausanne (EPFL).

ma1_to_wv

Moving Average Order 1 (MA(1)) to WV

Description

This function computes the WV (haar) of a Moving Average order 1 (MA1) process.

Usage

```
ma1_to_wv(theta, sigma2, tau)
```

Arguments

theta	A double corresponding to the moving average term.
sigma2	A double the variance of the process.
tau	A vec containing the scales e.g. 2^τ

Details

This function is significantly faster than its generalized counter part [arma_to_wv](#).

Value

A vec containing the wavelet variance of the MA(1) process.

Process Haar Wavelet Variance Formula

The Moving Average Order 1 (MA(1)) process has a Haar Wavelet Variance given by:

$$\nu_j^2(\theta, \sigma^2) = \frac{\left((\theta + 1)^2 \tau_j - 6\theta \right) \sigma^2}{\tau_j^2}$$

See Also

[arma_to_wv](#), [arma11_to_wv](#)

`modwt`*Maximum Overlap Discrete Wavelet Transform*

Description

Calculates the coefficients for the discrete wavelet transformation

Usage

```
modwt(x, nlevels = floor(log2(length(x) - 1)), filter = "haar")
```

Arguments

<code>x</code>	A vector with dimensions $N \times 1$.
<code>nlevels</code>	A integer indicating the J levels of decomposition.
<code>filter</code>	A string indicating the filter name

Details

Performs a level J decomposition of the time series using the pyramid algorithm. The default J is determined by $\text{floor}(\log_2(\text{length}(x)))$

Value

A field<vec> that contains the wavelet coefficients for each decomposition level

Author(s)

James Balamuta, Justin Lee and Stephane Guerrier

Examples

```
set.seed(999)
x = rnorm(100)
ret = modwt(x)

summary(ret)

plot(ret)
```

navchip_wv	<i>Wavelet variance of IMU Data from a navchip sensor</i>
------------	---

Description

This data set contains wavelet variance of gyroscope and accelerometer data from a navchip sensor.

Usage

navchip_wv

Format

A list of the following elements:

- "sensor": Name of the sensor.
- "freq": The frequency at which the error signal is measured.
- "n": Sample size of the data.
- "type": The types of sensors considered in the data.
- "axis": The axes of sensors considered in the data.
- "wvar": A list containing the computed wavelet variance based on the data.

Source

The IMU data of the navchip sensor comes from Geodetic Engineering Laboratory (TOPO) and Swiss Federal Institute of Technology Lausanne (EPFL).

qn_to_wv	<i>Quantisation Noise (QN) to WV</i>
----------	--------------------------------------

Description

This function compute the Haar WV of a Quantisation Noise (QN) process

Usage

qn_to_wv(q2, tau)

Arguments

q2	A double corresponding to variance of drift
tau	A vec containing the scales e.g. 2^{τ}

Value

A vec containing the wavelet variance of the QN.

Process Haar Wavelet Variance Formula

The Quantization Noise (QN) process has a Haar Wavelet Variance given by:

$$\nu_j^2(Q^2) = \frac{6Q^2}{\tau_j^2}$$

 robust_eda

Comparison between classical and robust Wavelet Variances

Description

Displays a plot of the wavelet variances (classical and robust) for a given time series accounting for CI values.

Usage

```
robust_eda(
  x,
  eff = 0.6,
  units = NULL,
  xlab = NULL,
  ylab = NULL,
  main = NULL,
  col_wv = NULL,
  col_ci = NULL,
  nb_ticks_x = NULL,
  nb_ticks_y = NULL,
  legend_position = NULL,
  ...
)
```

Arguments

x	A time series objects.
eff	An integer that specifies the efficiency of the robust estimator.
units	A string that specifies the units of time plotted on the x axis.
xlab	A string that gives a title for the x axis.
ylab	A string that gives a title for the y axis.
main	A string that gives an overall title for the plot.
col_wv	A string that specifies the color of the wavelet variance line.
col_ci	A string that specifies the color of the confidence interval shade.

nb_ticks_x An integer that specifies the maximum number of ticks for the x-axis.
nb_ticks_y An integer that specifies the maximum number of ticks for the y-axis.
legend_position
 A string that specifies the position of the legend (use `legend_position = NA`
 to remove legend).
... Additional arguments affecting the plot.

Value

Plot of wavelet variance and confidence interval for each scale.

Author(s)

Stephane Guerrier, Nathanael Claussen, and Justin Lee

Examples

```

set.seed(999)
n = 10^4
Xt = rnorm(n)
wv = wvar(Xt)

plot(wv)
plot(wv, main = "Simulated white noise", xlab = "Scales")
plot(wv, units = "sec", legend_position = "topright")
plot(wv, col_wv = "darkred", col_ci = "pink")

```

 rw_to_wv

Random Walk to WV

Description

This function compute the WV (haar) of a Random Walk process

Usage

```
rw_to_wv(gamma2, tau)
```

Arguments

gamma2 A double corresponding to variance of RW
tau A vec containing the scales e.g. 2^τ

Value

A vec containing the wavelet variance of the random walk.

Process Haar Wavelet Variance Formula

The Random Walk (RW) process has a Haar Wavelet Variance given by:

$$\nu_j^2(\gamma^2) = \frac{(\tau_j^2 + 2)\gamma^2}{12\tau_j}$$

sarma_objdesc

Create the ts.model obj.desc given split values

Description

Computes the total phi and total theta vector length.

Usage

```
sarma_objdesc(ar, ma, sar, sma, s, i, si)
```

Arguments

ar	A vec containing the non-seasonal phi parameters.
ma	A vec containing the non-seasonal theta parameters.
sar	A vec containing the seasonal phi parameters.
sma	A vec containing the seasonal theta parameters.
s	An unsigned integer containing the frequency of seasonality.
i	An unsigned integer containing the number of non-seasonal differences.
si	An unsigned integer containing the number of seasonal differences.

Value

A vec with rows:

- np** Number of Non-Seasonal AR Terms
- nq** Number of Non-Seasonal MA Terms
- nsp** Number of Seasonal AR Terms
- nsq** Number of Seasonal MA Terms
- nsigma** Number of Variances (always 1)
- s** Season Value
- i** Number of non-seasonal differences
- si** Number of Seasonal Differences

sp_hfilter	<i>Haar filter for a spatial case</i>
------------	---------------------------------------

Description

Haar filter for a spatial case

Usage

```
sp_hfilter(jscale)
```

Arguments

jscale	An int of the Number of Scales
--------	--------------------------------

sp_modwt_cpp	<i>Compute the Spatial Wavelet Coefficients</i>
--------------	---

Description

Compute the Spatial Wavelet Coefficients

Usage

```
sp_modwt_cpp(X, J1, J2)
```

Arguments

X	is a matrix with row, col orientation
J1, J2	is the levels of decomposition along the rows, columns

Details

By default this function will return the wavelet coefficient in addition to the wavelet

Value

A list of vectors containing the wavelet coefficients.

wccv

*Cross Covariance of Matrix***Description**

Calculates the Cross-covariance between multiple wavelet transformations (dwt or modwt)

Usage

```
wccv(x, decomp = "modwt", filter = "haar", nlevels = NULL)
```

Arguments

x	A vector with dimensions N x M.
decomp	A string that indicates whether to use the "dwt" or "modwt" decomposition.
filter	A string that specifies what wavelet filter to use.
nlevels	An integer that indicates the level of decomposition. It must be less than or equal to $\lfloor \log_2(\text{length}(x)) \rfloor$.

Details

If nlevels is not specified, it is set to $\lfloor \log_2(\text{length}(x)) \rfloor$

Value

Returns a matrix of lists of all the possible pair cross-covariance, variance of each wavelet cross-covariance and its 95

Author(s)

Justin Lee

wccv_get_y

*Mapping to log10 scale***Description**

Map x to the value in log10 scale

Usage

```
wccv_get_y(x, tick_y_min, tick_y_step)
```

Arguments

x	A vector with dimensions J x 1.
tick_y_min	A negative integer the minimum power of 10, which corresponds to the smallest scale on y-axis.
tick_y_step	An integer indicating the increment of the sequence.

Details

tick_y_min is usually chosen as $\text{floor}(\min(\log_{10}(\text{abs}(x))))$

Value

A field<vec> that contains values in log10 scale.

Author(s)

James Balamuta and Justin Lee

Examples

```
x = 2^(-1:-9)
y.min = floor(min(log10(abs(x))))
y.step = 2
wccv_get_y(x, y.min, y.step)
```

wccv_pair

Cross Covariance of a TS Pair

Description

Calculates the Cross-covariance between two wavelet transformations (dwt or modwt)

Usage

```
wccv_pair(x, y, decomp = "modwt", filter = "haar", nlevels = NULL)
```

Arguments

x	A vector with dimensions N x 1.
y	A vector with dimensions N x 1.
decomp	A string that indicates whether to use the "dwt" or "modwt" decomposition.
filter	A string that specifies what wavelet filter to use.
nlevels	An integer that indicates the level of decomposition. It must be less than or equal to $\text{floor}(\log_2(\text{length}(x)))$.

Details

If `nlevels` is not specified, it is set to $\lfloor \log_2(\text{length}(x)) \rfloor$

Value

Returns a list of a matrix containing cross-covariance, variance of each wavelet cross-covariance and its 95

Author(s)

Justin Lee

wn_to_wv

Gaussian White Noise to WV

Description

This function compute the Haar WV of a Gaussian White Noise process

Usage

```
wn_to_wv(sigma2, tau)
```

Arguments

`sigma2` A double corresponding to variance of WN
`tau` A vec containing the scales e.g. 2^τ

Value

A vec containing the wavelet variance of the white noise.

Process Haar Wavelet Variance Formula

The Gaussian White Noise (WN) process has a Haar Wavelet Variance given by:

$$\nu_j^2(\sigma^2) = \frac{\sigma^2}{\tau_j^2}$$

wvar

Wavelet Variance

Description

Calculates the (MO)DWT wavelet variance

Usage

```
wvar(x, ...)  
  
## S3 method for class 'lts'  
wvar(  
  x,  
  decomp = "modwt",  
  filter = "haar",  
  nlevels = NULL,  
  alpha = 0.05,  
  robust = FALSE,  
  eff = 0.6,  
  to.unit = NULL,  
  ...  
)  
  
## S3 method for class 'gts'  
wvar(  
  x,  
  decomp = "modwt",  
  filter = "haar",  
  nlevels = NULL,  
  alpha = 0.05,  
  robust = FALSE,  
  eff = 0.6,  
  to.unit = NULL,  
  ...  
)  
  
## S3 method for class 'ts'  
wvar(  
  x,  
  decomp = "modwt",  
  filter = "haar",  
  nlevels = NULL,  
  alpha = 0.05,  
  robust = FALSE,  
  eff = 0.6,  
  to.unit = NULL,
```

```

    ...
)

## S3 method for class 'imu'
wvar(
  x,
  decomp = "modwt",
  filter = "haar",
  nlevels = NULL,
  alpha = 0.05,
  robust = FALSE,
  eff = 0.6,
  to.unit = NULL,
  ...
)

## Default S3 method:
wvar(
  x,
  decomp = "modwt",
  filter = "haar",
  nlevels = NULL,
  alpha = 0.05,
  robust = FALSE,
  eff = 0.6,
  freq = 1,
  from.unit = NULL,
  to.unit = NULL,
  ...
)

```

Arguments

<code>x</code>	A vector with dimensions $N \times 1$.
<code>...</code>	Further arguments passed to or from other methods.
<code>decomp</code>	A string that indicates whether to use a "dwt" or "modwt" decomposition.
<code>filter</code>	A string that specifies which wavelet filter to use.
<code>nlevels</code>	An integer that indicates the level of decomposition. It must be less than or equal to $\text{floor}(\log_2(\text{length}(x)))$.
<code>alpha</code>	A double that specifies the significance level which in turn specifies the $1 - \alpha$ confidence level.
<code>robust</code>	A boolean that triggers the use of the robust estimate.
<code>eff</code>	A double that indicates the efficiency as it relates to an MLE.
<code>to.unit</code>	A string indicating the unit to which the data is converted.
<code>freq</code>	A numeric that provides the rate of samples.
<code>from.unit</code>	A string indicating the unit from which the data is converted.

Details

The default value of `nlevels` will be set to $\lceil \log_2(\text{length}(x)) \rceil$, unless otherwise specified.

Value

A list with the structure:

- "variance": Wavelet Variance
- "ci_low": Lower CI
- "ci_high": Upper CI
- "robust": Robust active
- "eff": Efficiency level for Robust calculation
- "alpha": p value used for CI
- "unit": String representation of the unit

Author(s)

James Balamuta, Justin Lee and Stephane Guerrier

Examples

```
set.seed(999)
x = rnorm(100)

# Default
wvar(x)

# Robust
wvar(x, robust = TRUE, eff=0.3)

# Classical
wvar(x, robust = FALSE, eff=0.3)

# 90% Confidence Interval
wvar(x, alpha = 0.10)
```

Index

* datasets

adis_wv, [3](#)
imar_wv, [13](#)
kvh1750_wv, [13](#)
ln200_wv, [14](#)
navchip_wv, [17](#)

ACF, [2](#)

adis_wv, [3](#)
ar1_to_wv, [4](#)
arma11_to_wv, [5](#), [5](#), [6](#), [15](#)
arma_to_wv, [4](#), [5](#), [6](#), [15](#)
ARMAacf_cpp, [6](#)
ARMAtoMA_cpp, [6](#)
av_ar1, [7](#)
av_wn, [8](#)

compare_wvar, [9](#)
compare_wvar_no_split, [10](#)
compare_wvar_split, [11](#)

dr_to_wv, [11](#)
dwt, [12](#)

imar_wv, [13](#)

kvh1750_wv, [13](#)

ln200_wv, [14](#)

ma1_to_wv, [15](#)
modwt, [16](#)

navchip_wv, [17](#)

qn_to_wv, [17](#)

robust_eda, [18](#)
rw_to_wv, [19](#)

sarma_objdesc, [20](#)
sp_hfilter, [21](#)

sp_modwt_cpp, [21](#)

wccv, [22](#)
wccv_get_y, [22](#)
wccv_pair, [23](#)
wn_to_wv, [24](#)
wvar, [25](#)