Package ‘SpecDetec’

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Title Change Points Detection with Spectral Clustering

Version 1.0.0

Description Calculate change point based on spectral clustering with the option to automatically calculate the number of clusters if this information is not available.

Depends R (>= 3.4.0)

License GPL-3

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R topics documented:

`calculateAffinityMatrix` *Calculate the affinity matrix based on the similarity matrix*

Description

Calculate the affinity matrix based on the similarity matrix

Usage

```
calculateAffinityMatrix(similarityMatrix, neighboorsNumber = 2)
```

Arguments

`similarityMatrix`
: Matrix of similarity between all points in the time series

`neighboorsNumber`
: Number of neighbors to consider affinity between nodes

Details

Calculate the affinity matrix based on the similarity matrix If the number of neighbors is equal to or greater than the similarity matrix then the similarity and affinity matrix are equal

Value

Affinity matrix based on the similarity matrix

Author(s)

Luis Gustavo Uzai

`clusterEstimatetNumber`

Estimate the number of possible clusters

Description

Adaptation of the bartlett method of the speccalt package to estimate the number of clusters in the context of spectral clustering to detect change points

Usage

```
clusterEstimatetNumber(eigenvectorValues, tolerance, maxClusterNumber)
```

Arguments

`eigenvectorValues`
: Eigenvector matrix based on the affinity matrix

`tolerance`
: approximation to consider valid clusters

`maxClusterNumber`
: maximum number of calculable clusters

Details

Adaptation of the bartlett method of the speccalt package to estimate the number of clusters in the context of spectral clustering to detect change points

Value

An estimated number of clusters

Author(s)

Luis Gustavo Uzai

`convertToMatrixTimeSeries`

Converts the time series to position and value matrix

Description

Converts the time series to position and value matrix

Usage

```
convertToMatrixTimeSeries(data)
```

Arguments

`data`	List of values corresponding to the time series

Details

Gets a list of values of any size and creates a key and value array of all positions

Value

The key matrix and value of the time series.

Author(s)

Luis Gustavo Uzai

`DEVICE1` *DEVICE1*

Description

Derivation of RefrigerationDevices of the UCR Time Series Classification Repository These problems were taken from data recorded as part of government sponsored study called Powering the Nation. The intention was to collect behavioural data about how consumers use electricity within the home to help reduce the UK's carbon footprint.

Usage

```
DEVICE1
```

Format

The format is: Value Class 1.063400 1 -0.953410 1 ... -0.596090 2 ...

`DEVICE2` *DEVICE2*

Description

Derivation of RefrigerationDevices of the UCR Time Series Classification Repository These problems were taken from data recorded as part of government sponsored study called Powering the Nation. The intention was to collect behavioural data about how consumers use electricity within the home to help reduce the UK's carbon footprint.

Usage

```
DEVICE2
```

Format

The format is: Value Class 1.063400 1 -0.953410 1 ... -0.596090 2 ...

DEVICE3 *DEVICE3*

Description

Derivation of RefrigerationDevices of the UCR Time Series Classification Repository These problems were taken from data recorded as part of government sponsored study called Powering the Nation. The intention was to collect behavioural data about how consumers use electricity within the home to help reduce the UK's carbon footprint.

Usage

```
DEVICE3
```

Format

The format is: Value Class 1.063400 1 -0.953410 1 ... -0.596090 2 ...

DEVICE4 *DEVICE4*

Description

Derivation of RefrigerationDevices of the UCR Time Series Classification Repository These problems were taken from data recorded as part of government sponsored study called Powering the Nation. The intention was to collect behavioural data about how consumers use electricity within the home to help reduce the UK's carbon footprint.

Usage

```
DEVICE4
```

Format

The format is: Value Class 1.063400 1 -0.953410 1 ... -0.596090 2 ...

DEVICE5 *DEVICE5*

Description

Derivation of RefrigerationDevices of the UCR Time Series Classification Repository These problems were taken from data recorded as part of government sponsored study called Powering the Nation. The intention was to collect behavioural data about how consumers use electricity within the home to help reduce the UK's carbon footprint.

Usage

```
DEVICE5
```

Format

The format is: Value Class 1.063400 1 -0.953410 1 ... -0.596090 2 ...

DEVICE6 *DEVICE6*

Description

Derivation of RefrigerationDevices of the UCR Time Series Classification Repository These problems were taken from data recorded as part of government sponsored study called Powering the Nation. The intention was to collect behavioural data about how consumers use electricity within the home to help reduce the UK's carbon footprint.

Usage

```
DEVICE6
```

Format

The format is: Value Class 1.063400 1 -0.953410 1 ... -0.596090 2 ...

`FTIR1` *FTIR1*

Description

Derivation of Meat of the UCR Time Series Classification Repository Food spectrographs are used in chemometrics to classify food types, a task that has obvious applications in food safety and quality assurance. The classes are chicken, pork and turkey.

Usage

```
FTIR1
```

Format

The format is: Value Class 1.063400 1 -0.953410 1 ... -0.596090 2 ...

`FTIR2` *FTIR2*

Description

Derivation of Meat of the UCR Time Series Classification Repository Food spectrographs are used in chemometrics to classify food types, a task that has obvious applications in food safety and quality assurance. The classes are chicken, pork and turkey.

Usage

```
FTIR2
```

Format

The format is: Value Class 1.063400 1 -0.953410 1 ... -0.596090 2 ...

`FTIR3` *FTIR3*

Description

Derivation of Meat of the UCR Time Series Classification Repository Food spectrographs are used in chemometrics to classify food types, a task that has obvious applications in food safety and quality assurance. The classes are chicken, pork and turkey.

Usage

```
FTIR3
```

Format

The format is: Value Class 1.063400 1 -0.953410 1 ... -0.596090 2 ...

`FTIR4` *FTIR4*

Description

Derivation of Meat of the UCR Time Series Classification Repository Food spectrographs are used in chemometrics to classify food types, a task that has obvious applications in food safety and quality assurance. The classes are chicken, pork and turkey.

Usage

```
FTIR4
```

Format

The format is: Value Class 1.063400 1 -0.953410 1 ... -0.596090 2 ...

FTIR5 *FTIR5*

Description

Derivation of Meat of the UCR Time Series Classification Repository Food spectrographs are used in chemometrics to classify food types, a task that has obvious applications in food safety and quality assurance. The classes are chicken, pork and turkey.

Usage

```
FTIR5
```

Format

The format is: Value Class 1.063400 1 -0.953410 1 ... -0.596090 2 ...

FTIR6 *FTIR6*

Description

Derivation of Meat of the UCR Time Series Classification Repository Food spectrographs are used in chemometrics to classify food types, a task that has obvious applications in food safety and quality assurance. The classes are chicken, pork and turkey.

Usage

```
FTIR6
```

Format

The format is: Value Class 1.063400 1 -0.953410 1 ... -0.596090 2 ...

gaussianKernel — *Calculate Gaussian Kernel*

Description

Measure of similarity between two points represented by x1 and x2

Usage

```
gaussianKernel(x1, x2, alpha = 1)
```

Arguments

x1	first valor to computate
x2	second valor to computate
alpha	Alpha Measure

Details

Measure of similarity between two points represented by x1 and x2

Value

Measure of similarity between two points.

Author(s)

Luis Gustavo Uzai

generateEigenvectorMatrix — *Calculate the eigenvector of the affinity matrix*

Description

Calculate the eigenvector of the affinity matrix

Usage

```
generateEigenvectorMatrix(affinityMatrix)
```

Arguments

affinityMatrix	Affinity matrix based on the similarity matrix based on key and value matrix of the time series

Details

Calculates the laplacian matrix based on the affinity matrix and calculates the auto values of the graph with the eigen function

Value

Eigenvector matrix based on the affinity matrix

Author(s)

Luis Gustavo Uzai

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generateSimilarityMatrix *Calculate Similarity Matrix*

Description

Use some similarity measure to calculate the similarity matrix

Usage

```
generateSimilarityMatrix(data, similarityMeasure)
```

Arguments

`data`	Key and value matrix of a time series
`similarityMeasure`	Measure of similarity between two points represented by x1 and x2

Details

Use some similarity measure to calculate the similarity matrix

Value

Matrix of similarity calculated from the key and value matrix.

Author(s)

Luis Gustavo Uzai

`getClusterFact` *Get the Factor of the cluster position in relation to the matrix of eigenvectors*

Description

Get the Factor of the cluster position in relation to the matrix of eigenvectors

Usage

```
getClusterFact(eigenvectorValues, eigenvectorLengthLessOne, clusterNumber,
  reverseClusterNumber)
```

Arguments

`eigenvectorValues`
: Eigenvector matrix based on the affinity matrix

`eigenvectorLengthLessOne`
: the eigenvector matrix size minus 1

`clusterNumber`
: the cluster position number being tested

`reverseClusterNumber`
: the number of the inverse position of the cluster being tested

Details

Gets the factor of the value and its opposite in relation to the matrix of the eigenvectors

Value

Factor of the cluster position in relation to the matrix of eigenvectors

Author(s)

Luis Gustavo Uzai

`getClusterProd` *Get the Product of the cluster position in relation to the matrix of eigenvectors*

Description

Get the Product of the cluster position in relation to the matrix of eigenvectors

Usage

```
getClusterProd(eigenvectorValues, eigenvectorLengthLessOne, clusterNumber,
  reverseClusterNumber)
```

Arguments

`eigenvectorValues`
: Eigenvector matrix based on the affinity matrix

`eigenvectorLengthLessOne`
: the eigenvector matrix size minus 1

`clusterNumber`
: the cluster position number being tested

`reverseClusterNumber`
: the number of the inverse position of the cluster being tested

Details

Gets the product of the value and its opposite in relation to the matrix of the eigenvectors

Value

Product of the cluster position in relation to the matrix of eigenvectors

Author(s)

Luis Gustavo Uzai

`getSpectralClusters` *Clustering with the smallest eigenvectors from eigenvector Matrix*

Description

Clustering with the smallest eigenvectors from eigenvector Matrix

Usage

```
getSpectralClusters(eigenvectorMatrix, numberOfClusters = 2)
```

Arguments

`eigenvectorMatrix`
: Eigenvector matrix based on the affinity matrix

`numberOfClusters`
: maximum number of clusters for prediction

Details

Modified standard function present in kernlab to perform clustering with graph spectrum using standard version of K-Means

Value

K-Means Cluster Object

Author(s)

Luis Gustavo Uzai

Spec *Calculate change points with spectral cluster*

Description

Calculate change point based on spectral clustering you have the option to automatically calculate the number of clusters if this information is not available

Usage

```
Spec(data, neighboorsNumber = 5, tolerance = 0.01,
  maxNumberOfChangePoints = 19, estimationChangePointsNumber = NULL)
```

Arguments

`data` List of values corresponding to the time series

`neighboorsNumber` Number of neighbors to consider affinity between nodes

`tolerance` approximation to consider valid clusters, used only for calculation of forecast of change points, default 0.01

`maxNumberOfChangePoints` maximum number of clusters for prediction : default 19

`estimationChangePointsNumber` predicted number of change points in the series, if null, is automatically calculated: default null

Details

Calculate change point based on spectral clustering you have the option to automatically calculate the number of clusters if this information is not available. It uses the Gaussian Kernel for the calculation of affinity matrix and Kmeans for the spectral cluster, however, several other options can be used and the package must be customized to better suit the use.

Value

Numerical array with the position of the change points in the time series

Author(s)

Luis Gustavo Uzai

Examples

```
data <- DEVICE1[, 1]
realChangePoints <- c(which(diff(DEVICE1$Class) != 0))
calculateChangePoints <- Spec(data, neighboorsNumber = 6,
         tolerance = 0.005, estimationChangePointsNumber = 2)
minValue <- -99999
maxValue <- 99999
plot(data, type = "l", xlab = "x", ylab = "y")
for (r in 1:length(realChangePoints)) {
    lines(x = c(realChangePoints[r], realChangePoints[r]),
          y = c(minValue, maxValue), lwd = 2, col = "red")
}
for (n in 1:length(calculateChangePoints)) {
 lines(x = c(calculateChangePoints[n], calculateChangePoints[n]),
       y = c(minValue, maxValue), lwd = 2, col = "blue")
}
```

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