

Package ‘theft’

May 31, 2022

Type Package

Title Tools for Handling Extraction of Features from Time Series

Version 0.3.9.6

Date 2022-05-31

Maintainer Trent Henderson <then6675@uni.sydney.edu.au>

Description Consolidates and calculates different sets of time-series features from multiple 'R' and 'Python' packages including 'Rcatch22' Henderson, T. (2021) <[doi:10.5281/zenodo.5546815](https://doi.org/10.5281/zenodo.5546815)>, 'feasts' O'Hara-Wild, M., Hyndman, R., and Wang, E. (2021) <<https://CRAN.R-project.org/package=feasts>>, 'tsfeatures' Hyndman, R., Kang, Y., Montero-Manso, P., Talagala, T., Wang, E., Yang, Y., and O'Hara-Wild, M. (2020) <<https://CRAN.R-project.org/package=tsfeatures>>, 'tsfresh' Christ, M., Braun, N., Neuffer, J., and Kempa-Liehr A.W. (2018) <[doi:10.1016/j.neucom.2018.03.067](https://doi.org/10.1016/j.neucom.2018.03.067)>, 'TSFEL' Barandas, M., et al. (2020) <[doi:10.1016/j.softx.2020.100456](https://doi.org/10.1016/j.softx.2020.100456)>, and 'Kats' Facebook Infrastructure Data Science (2021) <<https://facebookresearch.github.io/Kats/>>. Provides a standardised workflow from feature calculation to feature processing, machine learning classification procedures, and the production of statistical graphics.

BugReports <https://github.com/hendersontrent/theft/issues>

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Encoding UTF-8

LazyData true

Depends R (>= 3.5.0)

Imports rlang, stats, dplyr, ggplot2, tidyr, reshape2, scales, tibble, purrr, broom, tsibble, fabletools, tsfeatures, feasts, Rcatch22, reticulate, Rtsne, R.matlab, plotly, caret, janitor

Suggests knitr, markdown, rmarkdown, testthat

RoxygenNote 7.1.1

VignetteBuilder knitr

URL <https://hendersontrent.github.io/theft/>

NeedsCompilation no

Author Trent Henderson [cre, aut],
Annie Bryant [ctb] (Balanced classification accuracy)

Repository CRAN

Date/Publication 2022-05-31 09:20:02 UTC

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calculate_features	<i>Compute features on an input time series dataset</i>
--------------------	---

Description

Compute features on an input time series dataset

Usage

```
calculate_features(  
  data,  
  id_var = NULL,  
  time_var = NULL,  
  values_var = NULL,  
  group_var = NULL,  
  feature_set = c("catch22", "feasts", "tsfeatures", "Kats", "tsfresh", "TSFEL"),  
  catch24 = FALSE,  
  tsfresh_cleanup = FALSE,  
  seed = 123  
)
```

Arguments

data	a dataframe with at least 4 columns: id variable, group variable, time variable, value variable
id_var	a string specifying the ID variable to identify each time series. Defaults to NULL
time_var	a string specifying the time index variable. Defaults to NULL
values_var	a string specifying the values variable. Defaults to NULL
group_var	a string specifying the grouping variable that each unique series sits under (if one exists). Defaults to NULL
feature_set	the set of time-series features to calculate. Defaults to catch22
catch24	a Boolean specifying whether to compute catch24 in addition to catch22 if catch22 is one of the feature sets selected. Defaults to FALSE
tsfresh_cleanup	a Boolean specifying whether to use the in-built tsfresh relevant feature filter or not. Defaults to FALSE
seed	fixed number for R's random number generator to ensure reproducibility

Value

object of class dataframe that contains the summary statistics for each feature

Author(s)

Trent Henderson

Examples

```
featMat <- calculate_features(data = simData,  
  id_var = "id",  
  time_var = "timepoint",  
  values_var = "values",  
  group_var = "process",  
  feature_set = "catch22",  
  seed = 123)
```

check_vector_quality *Check data quality of a vector*

Description

Check data quality of a vector

Usage

```
check_vector_quality(x)
```

Arguments

x input data vector

Value

Boolean of whether the data is good to extract features on or not

Examples

```
x <- stats::rnorm(10)
check_vector_quality(x)
```

compute_top_features *Return an object containing results from top-performing features on a classification task*

Description

Return an object containing results from top-performing features on a classification task

Usage

```
compute_top_features(
  data,
  id_var = "id",
  group_var = "group",
  num_features = 40,
  normalise_violin_plots = FALSE,
  method = c("z-score", "Sigmoid", "RobustSigmoid", "MinMax"),
  cor_method = c("pearson", "spearman"),
  test_method = "gaussprRadial",
  clust_method = c("average", "ward.D", "ward.D2", "single", "complete", "mcquitty",
    "median", "centroid"),
```

```

    use_balanced_accuracy = FALSE,
    use_k_fold = FALSE,
    num_folds = 10,
    use_empirical_null = FALSE,
    null_testing_method = c("model free shuffles", "null model fits"),
    p_value_method = c("empirical", "gaussian"),
    num_permutations = 50,
    pool_empirical_null = FALSE,
    seed = 123
)

```

Arguments

data	the dataframe containing the raw feature matrix
id_var	a string specifying the ID variable to group data on (if one exists). Defaults to "id"
group_var	a string specifying the grouping variable that the data aggregates to. Defaults to "group"
num_features	the number of top features to retain and explore. Defaults to 40
normalise_violin_plots	a Boolean of whether to normalise features before plotting. Defaults to FALSE
method	a rescaling/normalising method to apply. Defaults to "RobustSigmoid"
cor_method	the correlation method to use. Defaults to "pearson"
test_method	the algorithm to use for quantifying class separation. Defaults to "gaussprRadial"
clust_method	the hierarchical clustering method to use for the pairwise correlation plot. Defaults to "average"
use_balanced_accuracy	a Boolean specifying whether to use balanced accuracy as the summary metric for caret model training. Defaults to FALSE
use_k_fold	a Boolean specifying whether to use k-fold procedures for generating a distribution of classification accuracy estimates if a caret model is specified for test_method. Defaults to FALSE
num_folds	an integer specifying the number of k-folds to perform if use_k_fold is set to TRUE. Defaults to 10
use_empirical_null	a Boolean specifying whether to use empirical null procedures to compute p-values if a caret model is specified for test_method. Defaults to FALSE
null_testing_method	a string specifying the type of statistical method to use to calculate p-values. Defaults to model free shuffles
p_value_method	a string specifying the method of calculating p-values. Defaults to "empirical"
num_permutations	an integer specifying the number of class label shuffles to perform if use_empirical_null is TRUE. Defaults to 50

`pool_empirical_null` a Boolean specifying whether to use the pooled empirical null distribution of all features or each features' individual empirical null distribution if a caret model is specified for `test_method` `use_empirical_null` is TRUE. Defaults to FALSE

`seed` fixed number for R's random number generator to ensure reproducibility

Value

an object of class list containing a dataframe of results, a feature x feature matrix plot, and a violin plot

Author(s)

Trent Henderson

Examples

```
featMat <- calculate_features(data = simData,
  id_var = "id",
  time_var = "timepoint",
  values_var = "values",
  group_var = "process",
  feature_set = "catch22",
  seed = 123)

compute_top_features(featMat,
  id_var = "id",
  group_var = "group",
  num_features = 10,
  normalise_violin_plots = FALSE,
  method = "RobustSigmoid",
  cor_method = "pearson",
  test_method = "gaussprRadial",
  clust_method = "average",
  use_balanced_accuracy = FALSE,
  use_k_fold = FALSE,
  num_folds = 10,
  use_empirical_null = TRUE,
  null_testing_method = "model free shuffles",
  p_value_method = "gaussian",
  num_permutations = 100,
  pool_empirical_null = FALSE,
  seed = 123)
```

feature_list	<i>All features available in theft in tidy format</i>
--------------	---

Description

The variables include:

Usage

```
feature_list
```

Format

A tidy dataframe with 2 variables:

feature_set Name of the set the feature is from

feature Name of the feature

```
fit_multi_feature_classifier
```

Fit a classifier to feature matrix using all features or all features by set

Description

Fit a classifier to feature matrix using all features or all features by set

Usage

```
fit_multi_feature_classifier(  
  data,  
  id_var = "id",  
  group_var = "group",  
  by_set = FALSE,  
  test_method = "gaussprRadial",  
  use_balanced_accuracy = FALSE,  
  use_k_fold = TRUE,  
  num_folds = 10,  
  use_empirical_null = FALSE,  
  null_testing_method = c("model free shuffles", "null model fits"),  
  p_value_method = c("empirical", "gaussian"),  
  num_permutations = 100,  
  seed = 123  
)
```

Arguments

<code>data</code>	the dataframe containing the raw feature data as calculated by <code>theft::calculate_features</code>
<code>id_var</code>	a string specifying the ID variable to group data on (if one exists). Defaults to "id"
<code>group_var</code>	a string specifying the grouping variable that the data aggregates to. Defaults to "group"
<code>by_set</code>	Boolean specifying whether to compute classifiers for each feature set. Defaults to FALSE
<code>test_method</code>	the algorithm to use for quantifying class separation. Defaults to "gaussprRadial"
<code>use_balanced_accuracy</code>	a Boolean specifying whether to use balanced accuracy as the summary metric for caret model training. Defaults to FALSE
<code>use_k_fold</code>	a Boolean specifying whether to use k-fold procedures for generating a distribution of classification accuracy estimates. Defaults to TRUE
<code>num_folds</code>	an integer specifying the number of folds (train-test splits) to perform if <code>use_k_fold</code> is set to TRUE. Defaults to 10
<code>use_empirical_null</code>	a Boolean specifying whether to use empirical null procedures to compute p-values. Defaults to FALSE
<code>null_testing_method</code>	a string specifying the type of statistical method to use to calculate p-values. Defaults to model free shuffles
<code>p_value_method</code>	a string specifying the method of calculating p-values. Defaults to "empirical"
<code>num_permutations</code>	an integer specifying the number of class label shuffles to perform if <code>use_empirical_null</code> is TRUE. Defaults to 100
<code>seed</code>	fixed number for R's random number generator to ensure reproducibility

Value

an object of class `list` containing dataframe summaries of the classification models and a `ggplot` object if `by_set` is TRUE

Author(s)

Trent Henderson

Examples

```
featMat <- calculate_features(data = simData,
  id_var = "id",
  time_var = "timepoint",
  values_var = "values",
  group_var = "process",
  feature_set = "catch22",
```

```
seed = 123)

fit_multi_feature_classifier(feMat,
  id_var = "id",
  group_var = "group",
  by_set = FALSE,
  test_method = "gaussprRadial",
  use_balanced_accuracy = FALSE,
  use_k_fold = TRUE,
  num_folds = 10,
  use_empirical_null = TRUE,
  null_testing_method = "model free shuffles",
  p_value_method = "gaussian",
  num_permutations = 50,
  seed = 123)
```

fit_single_feature_classifier

Fit a classifier to feature matrix to extract top performers

Description

Fit a classifier to feature matrix to extract top performers

Usage

```
fit_single_feature_classifier(
  data,
  id_var = "id",
  group_var = "group",
  test_method = "gaussprRadial",
  use_balanced_accuracy = FALSE,
  use_k_fold = FALSE,
  num_folds = 10,
  use_empirical_null = FALSE,
  null_testing_method = c("model free shuffles", "null model fits"),
  p_value_method = c("empirical", "gaussian"),
  num_permutations = 50,
  pool_empirical_null = FALSE,
  seed = 123,
  return_raw_estimates = FALSE
)
```

Arguments

data the dataframe containing the raw feature matrix

<code>id_var</code>	a string specifying the ID variable to group data on (if one exists). Defaults to "id"
<code>group_var</code>	a string specifying the grouping variable that the data aggregates to. Defaults to "group"
<code>test_method</code>	the algorithm to use for quantifying class separation. Defaults to "gaussprRadial". Should be either "t-test", "wilcox", or "binomial logistic" for two-class problems to obtain exact statistics, or a valid caret classification model for everything else
<code>use_balanced_accuracy</code>	a Boolean specifying whether to use balanced accuracy as the summary metric for caret model training. Defaults to FALSE
<code>use_k_fold</code>	a Boolean specifying whether to use k-fold procedures for generating a distribution of classification accuracy estimates if a caret model is specified for <code>test_method</code> . Defaults to FALSE
<code>num_folds</code>	an integer specifying the number of k-folds to perform if <code>use_k_fold</code> is set to TRUE. Defaults to 10
<code>use_empirical_null</code>	a Boolean specifying whether to use empirical null procedures to compute p-values if a caret model is specified for <code>test_method</code> . Defaults to FALSE
<code>null_testing_method</code>	a string specifying the type of statistical method to use to calculate p-values. Defaults to model free shuffles
<code>p_value_method</code>	a string specifying the method of calculating p-values. Defaults to "empirical"
<code>num_permutations</code>	an integer specifying the number of class label shuffles to perform if <code>use_empirical_null</code> is TRUE. Defaults to 50
<code>pool_empirical_null</code>	a Boolean specifying whether to use the pooled empirical null distribution of all features or each features' individual empirical null distribution if a caret model is specified for <code>test_method</code> <code>use_empirical_null</code> is TRUE. Defaults to FALSE
<code>seed</code>	fixed number for R's random number generator to ensure reproducibility
<code>return_raw_estimates</code>	a Boolean (for testing purposes only – will break <code>compute_top_features!!</code>) specifying whether to return the raw main and null model results

Value

an object of class dataframe containing results

Author(s)

Trent Henderson

Examples

```
featMat <- calculate_features(data = simData,
  id_var = "id",
  time_var = "timepoint",
  values_var = "values",
  group_var = "process",
  feature_set = "catch22",
  seed = 123)

# Mimic machinery of theft::compute_top_features
# which calls fit_single_feature_classifier and
# does these operations prior

featMat$group <- make.names(featMat$group)
featMat$group <- as.factor(featMat$group)
featMat$values <- as.numeric(featMat$values)

fit_single_feature_classifier(featMat,
  id_var = "id",
  group_var = "group",
  test_method = "gaussprRadial",
  use_balanced_accuracy = FALSE,
  use_k_fold = TRUE,
  num_folds = 10,
  use_empirical_null = TRUE,
  null_testing_method = "model free shuffles",
  p_value_method = "gaussian",
  num_permutations = 50,
  pool_empirical_null = FALSE,
  seed = 123,
  return_raw_estimates = FALSE)
```

init_theft

Communicate to R the correct Python version containing the relevant libraries for calculating features

Description

Communicate to R the correct Python version containing the relevant libraries for calculating features

Usage

```
init_theft(path_to_python)
```

Arguments

`path_to_python` a string specifying the filepath to the version of Python containing the relevant libraries for calculating features

Value

no return value; called for side effects

Author(s)

Trent Henderson

Examples

```
init_theft("~/opt/anaconda3/bin/python")
```

<code>minmax_scaler</code>	<i>This function rescales a vector of numerical values into the unit interval $[0,1]$</i>
----------------------------	--

Description

This function rescales a vector of numerical values into the unit interval $[0,1]$

Usage

```
minmax_scaler(x)
```

Arguments

`x` a numeric vector, preferably of feature values computed by other theft package functions

Value

`x` a numeric vector, rescaled into the $[0, 1]$ unit interval

Author(s)

Trent Henderson

Examples

```
minmax_scaler(stats::rnorm(10))
```

`normalise_feature_frame`

Scale each feature vector into a user-specified range for visualisation and modelling

Description

Scale each feature vector into a user-specified range for visualisation and modelling

Usage

```
normalise_feature_frame(  
  data,  
  names_var = "names",  
  values_var = "values",  
  method = c("z-score", "Sigmoid", "RobustSigmoid", "MinMax")  
)
```

Arguments

<code>data</code>	a dataframe with at least 2 columns: names variable (feature names) and value variable
<code>names_var</code>	a string denoting the name of the variable/column that holds the feature names. Defaults to "names"
<code>values_var</code>	a string denoting the name of the variable/column that holds the numerical feature values. Defaults to "values"
<code>method</code>	a rescaling/normalising method to apply. Defaults to "RobustSigmoid"

Value

a dataframe with the value column rescaled into the specified range

Author(s)

Trent Henderson

Examples

```
featMat <- calculate_features(data = simData,  
  id_var = "id",  
  time_var = "timepoint",  
  values_var = "values",  
  group_var = "process",  
  feature_set = "catch22",  
  seed = 123)  
  
normed <- normalise_feature_frame(featMat,
```

```
names_var = "names",  
values_var = "values",  
method = "RobustSigmoid")
```

normalise_feature_vector

Scale each value into a user-specified range for visualisation and analysis

Description

Scale each value into a user-specified range for visualisation and analysis

Usage

```
normalise_feature_vector(  
  x,  
  method = c("z-score", "Sigmoid", "RobustSigmoid", "MinMax")  
)
```

Arguments

x a vector of scalar values
method a rescaling/normalising method to apply. Defaults to "RobustSigmoid"

Value

a vector of scalar values normalised into the selected range

Author(s)

Trent Henderson

Examples

```
featMat <- calculate_features(data = simData,  
  id_var = "id",  
  time_var = "timepoint",  
  values_var = "values",  
  group_var = "process",  
  feature_set = "catch22",  
  seed = 123)  
  
x <- featMat[featMat$names == "DN_HistogramMode_5", ]  
xnormed <- normalise_feature_vector(x$values, method = "RobustSigmoid")
```

`normalize_feature_frame`

Scale each feature vector into a user-specified range for visualisation and modelling

Description

Scale each feature vector into a user-specified range for visualisation and modelling

Usage

```
normalize_feature_frame(  
  data,  
  names_var = "names",  
  values_var = "values",  
  method = c("z-score", "Sigmoid", "RobustSigmoid", "MinMax")  
)
```

Arguments

<code>data</code>	a dataframe with at least 2 columns: names variable (feature names) and value variable
<code>names_var</code>	a string denoting the name of the variable/column that holds the feature names. Defaults to "names"
<code>values_var</code>	a string denoting the name of the variable/column that holds the numerical feature values. Defaults to "values"
<code>method</code>	a rescaling/normalising method to apply. Defaults to "RobustSigmoid"

Value

a dataframe with the value column rescaled into the specified range

Author(s)

Trent Henderson

Examples

```
featMat <- calculate_features(data = simData,  
  id_var = "id",  
  time_var = "timepoint",  
  values_var = "values",  
  group_var = "process",  
  feature_set = "catch22",  
  seed = 123)  
  
normed <- normalize_feature_frame(featMat,
```

```
names_var = "names",  
values_var = "values",  
method = "RobustSigmoid")
```

normalize_feature_vector

Scale each value into a user-specified range for visualisation and analysis

Description

Scale each value into a user-specified range for visualisation and analysis

Usage

```
normalize_feature_vector(  
  x,  
  method = c("z-score", "Sigmoid", "RobustSigmoid", "MinMax")  
)
```

Arguments

x a vector of scalar values
method a rescaling/normalising method to apply. Defaults to "RobustSigmoid"

Value

a vector of scalar values normalised into the selected range

Author(s)

Trent Henderson

Examples

```
featMat <- calculate_features(data = simData,  
  id_var = "id",  
  time_var = "timepoint",  
  values_var = "values",  
  group_var = "process",  
  feature_set = "catch22",  
  seed = 123)  
  
x <- featMat[featMat$names == "DN_HistogramMode_5", ]  
xnormed <- normalise_feature_vector(x$values, method = "RobustSigmoid")
```

plot_all_features	<i>Produce a heatmap matrix of the calculated feature value vectors and each unique time series with automatic hierarchical clustering.</i>
-------------------	---

Description

Produce a heatmap matrix of the calculated feature value vectors and each unique time series with automatic hierarchical clustering.

Usage

```
plot_all_features(  
  data,  
  is_normalised = FALSE,  
  id_var = "id",  
  method = c("z-score", "Sigmoid", "RobustSigmoid", "MinMax"),  
  clust_method = c("average", "ward.D", "ward.D2", "single", "complete", "mcquitty",  
    "median", "centroid"),  
  interactive = FALSE  
)
```

Arguments

data	a dataframe with at least 2 columns called "names" and "values"
is_normalised	a Boolean as to whether the input feature values have already been scaled. Defaults to FALSE
id_var	a string specifying the ID variable to identify each time series. Defaults to "id"
method	a rescaling/normalising method to apply. Defaults to "RobustSigmoid"
clust_method	the hierarchical clustering method to use for the pairwise correlation plot. Defaults to "average"
interactive	a Boolean as to whether to plot an interactive plotly graphic. Defaults to FALSE

Value

an object of class ggplot that contains the heatmap graphic

Author(s)

Trent Henderson

Examples

```
featMat <- calculate_features(data = simData,  
  id_var = "id",  
  time_var = "timepoint",  
  values_var = "values",
```

```

group_var = "process",
feature_set = "catch22",
seed = 123)

plot_all_features(feasMat,
  is_normalised = FALSE,
  id_var = "id",
  method = "RobustSigmoid",
  clust_method = "average",
  interactive = FALSE)

```

plot_feature_correlations

Produce a correlation matrix plot showing pairwise correlations of feature vectors by unique id with automatic hierarchical clustering.

Description

Produce a correlation matrix plot showing pairwise correlations of feature vectors by unique id with automatic hierarchical clustering.

Usage

```

plot_feature_correlations(
  data,
  is_normalised = FALSE,
  id_var = "id",
  names_var = "names",
  values_var = "values",
  method = c("z-score", "Sigmoid", "RobustSigmoid", "MinMax"),
  cor_method = c("pearson", "spearman"),
  clust_method = c("average", "ward.D", "ward.D2", "single", "complete", "mcquitty",
    "median", "centroid"),
  interactive = FALSE
)

```

Arguments

data	a dataframe with at least 3 columns for 'id', 'names' and 'values'
is_normalised	a Boolean as to whether the input feature values have already been scaled. Defaults to FALSE
id_var	a string specifying the ID variable to compute pairwise correlations between. Defaults to "id"
names_var	a string denoting the name of the variable/column that holds the feature names. Defaults to "names"

values_var	a string denoting the name of the variable/column that holds the numerical feature values. Defaults to "values"
method	a rescaling/normalising method to apply. Defaults to "RobustSigmoid"
cor_method	the correlation method to use. Defaults to "pearson"
clust_method	the hierarchical clustering method to use for the pairwise correlation plot. Defaults to "average"
interactive	a Boolean as to whether to plot an interactive plotly graphic. Defaults to FALSE

Value

an object of class `ggplot` that contains the correlation matrix graphic

Author(s)

Trent Henderson

Examples

```
featMat <- calculate_features(data = simData,  
  id_var = "id",  
  time_var = "timepoint",  
  values_var = "values",  
  group_var = "process",  
  feature_set = "catch22",  
  seed = 123)
```

```
plot_feature_correlations(data = featMat,  
  is_normalised = FALSE,  
  id_var = "id",  
  names_var = "names",  
  values_var = "values",  
  method = "RobustSigmoid",  
  cor_method = "pearson",  
  clust_method = "average",  
  interactive = FALSE)
```

plot_feature_matrix	<i>Produce a heatmap matrix of the calculated feature value vectors and each unique time series with automatic hierarchical clustering.</i>
---------------------	---

Description

Produce a heatmap matrix of the calculated feature value vectors and each unique time series with automatic hierarchical clustering.

Usage

```
plot_feature_matrix(  
  data,  
  is_normalised = FALSE,  
  id_var = "id",  
  method = c("z-score", "Sigmoid", "RobustSigmoid", "MinMax"),  
  clust_method = c("average", "ward.D", "ward.D2", "single", "complete", "mcquitty",  
    "median", "centroid"),  
  interactive = FALSE  
)
```

Arguments

data	a dataframe with at least 2 columns called "names" and "values"
is_normalised	a Boolean as to whether the input feature values have already been scaled. Defaults to FALSE
id_var	a string specifying the ID variable to identify each time series. Defaults to "id"
method	a rescaling/normalising method to apply. Defaults to "RobustSigmoid"
clust_method	the hierarchical clustering method to use for the pairwise correlation plot. Defaults to "average"
interactive	a Boolean as to whether to plot an interactive plotly graphic. Defaults to FALSE

Value

an object of class `ggplot` that contains the heatmap graphic

Author(s)

Trent Henderson

Examples

```
featMat <- calculate_features(data = simData,  
  id_var = "id",  
  time_var = "timepoint",  
  values_var = "values",  
  group_var = "process",  
  feature_set = "catch22",  
  seed = 123)  
  
plot_feature_matrix(featMat,  
  is_normalised = FALSE,  
  id_var = "id",  
  method = "RobustSigmoid",  
  clust_method = "average",  
  interactive = FALSE)
```

plot_low_dimension	<i>Produce a principal components analysis (PCA) on normalised feature values and render a bivariate plot to visualise it</i>
--------------------	---

Description

Produce a principal components analysis (PCA) on normalised feature values and render a bivariate plot to visualise it

Usage

```
plot_low_dimension(  
  data,  
  is_normalised = FALSE,  
  id_var = "id",  
  group_var = NULL,  
  method = c("z-score", "Sigmoid", "RobustSigmoid", "MinMax"),  
  low_dim_method = c("PCA", "t-SNE"),  
  perplexity = 30,  
  plot = TRUE,  
  show_covariance = FALSE,  
  seed = 123  
)
```

Arguments

data	a dataframe with at least 2 columns called "names" and "values"
is_normalised	a Boolean as to whether the input feature values have already been scaled. Defaults to FALSE
id_var	a string specifying the ID variable to uniquely identify each time series. Defaults to "id"
group_var	a string specifying the grouping variable that the data aggregates to (if one exists). Defaults to NULL
method	a rescaling/normalising method to apply. Defaults to "z-score"
low_dim_method	the low dimensional embedding method to use. Defaults to "PCA"
perplexity	the perplexity hyperparameter to use if t-SNE algorithm is selected. Defaults to 30
plot	a Boolean as to whether a plot or model fit information should be returned. Defaults to TRUE
show_covariance	a Boolean as to whether covariance ellipses should be shown on the plot. Defaults to FALSE
seed	fixed number for R's random number generator to ensure reproducibility

Value

if `plot = TRUE`, returns an object of class `ggplot`, if `plot = FALSE` returns an object of class `dataframe` with PCA results

Author(s)

Trent Henderson

Examples

```
featMat <- calculate_features(data = simData,
  id_var = "id",
  time_var = "timepoint",
  values_var = "values",
  group_var = "process",
  feature_set = "catch22",
  seed = 123)

plot_low_dimension(featMat,
  is_normalised = FALSE,
  id_var = "id",
  group_var = "group",
  method = "RobustSigmoid",
  low_dim_method = "PCA",
  plot = TRUE,
  show_covariance = TRUE,
  seed = 123)
```

<code>plot_quality_matrix</code>	<i>Produce a matrix visualisation of data types computed by feature calculation function.</i>
----------------------------------	---

Description

Produce a matrix visualisation of data types computed by feature calculation function.

Usage

```
plot_quality_matrix(data)
```

Arguments

`data` a dataframe with at least 2 columns called "names" and "values"

Value

an object of class `ggplot`

Author(s)

Trent Henderson

Examples

```
featMat <- calculate_features(data = simData,
  id_var = "id",
  time_var = "timepoint",
  values_var = "values",
  group_var = "process",
  feature_set = "catch22",
  seed = 123)
```

```
plot_quality_matrix(data = featMat)
```

plot_ts_correlations *Produce a correlation matrix plot showing pairwise correlations of time series with automatic hierarchical clustering*

Description

Produce a correlation matrix plot showing pairwise correlations of time series with automatic hierarchical clustering

Usage

```
plot_ts_correlations(
  data,
  is_normalised = FALSE,
  id_var = "id",
  time_var = "timepoint",
  values_var = "values",
  method = c("z-score", "Sigmoid", "RobustSigmoid", "MinMax"),
  clust_method = c("average", "ward.D", "ward.D2", "single", "complete", "mcquitty",
    "median", "centroid"),
  cor_method = c("pearson", "spearman"),
  interactive = FALSE
)
```

Arguments

data	a dataframe with at least 2 columns for "id" and "values" variables
is_normalised	a Boolean as to whether the input feature values have already been scaled. Defaults to FALSE
id_var	a string specifying the ID variable to compute pairwise correlations between. Defaults to "id"

time_var	a string specifying the time index variable. Defaults to NULL
values_var	a string denoting the name of the variable/column that holds the numerical feature values. Defaults to "values"
method	a rescaling/normalising method to apply. Defaults to "RobustSigmoid"
clust_method	the hierarchical clustering method to use for the pairwise correlation plot. Defaults to "average"
cor_method	the correlation method to use. Defaults to "pearson"
interactive	a Boolean as to whether to plot an interactive plotly graphic. Defaults to FALSE

Value

an object of class ggplot

Author(s)

Trent Henderson

Examples

```
plot_ts_correlations(data = simData,
  is_normalised = FALSE,
  id_var = "id",
  time_var = "timepoint",
  values_var = "values",
  method = "RobustSigmoid",
  cor_method = "pearson",
  clust_method = "average",
  interactive = FALSE)
```

process_hctsa_file	<i>Load in hctsa formatted MATLAB files of time series data into a tidy format ready for feature extraction</i>
--------------------	---

Description

Load in hctsa formatted MATLAB files of time series data into a tidy format ready for feature extraction

Usage

```
process_hctsa_file(data)
```

Arguments

data a string specifying the filepath to the MATLAB file to parse

Value

an object of class dataframe in tidy format

Author(s)

Trent Henderson

Examples

```
myfile <- process_hctsa_file(  
  "https://cloudstor.aarnet.edu.au/plus/s/6sRD6IPMJyZLN1N/download"  
)
```

robustsigmoid_scaler *This function rescales a vector of numerical values with an outlier-robust Sigmoidal transformation*

Description

This function rescales a vector of numerical values with an outlier-robust Sigmoidal transformation

Usage

```
robustsigmoid_scaler(x, unitInt = TRUE)
```

Arguments

x	a numeric vector, preferably of feature values computed by other theft package functions
unitInt	Booelan whether to rescale Sigmoidal outputs into unit interval $[0, 1]$. Defaults to TRUE

Value

x a numeric rescaled vector

Author(s)

Trent Henderson

Examples

```
robustsigmoid_scaler(stats::rnorm(10))
```

sigmoid_scaler	<i>This function rescales a vector of numerical values with a Sigmoidal transformation</i>
----------------	--

Description

This function rescales a vector of numerical values with a Sigmoidal transformation

Usage

```
sigmoid_scaler(x, unitInt = TRUE)
```

Arguments

x	a numeric vector, preferably of feature values computed by other the <code>t</code> package functions
unitInt	Booelan whether to rescale Sigmoidal outputs into unit interval $[0, 1]$. Defaults to TRUE

Value

x a numeric rescaled vector

Author(s)

Trent Henderson

Examples

```
sigmoid_scaler(stats::rnorm(10))
```

simData	<i>Sample of randomly-generated time series to produce function tests and vignettes</i>
---------	---

Description

The variables include:

Usage

```
simData
```

Format

A tidy dataframe with 4 variables:

id Unique identifier for the time series

timepoint Time index

values Value

process Group label for the type of time series

 theft

Tools for Handling Extraction of Features from Time-series

Description

Tools for Handling Extraction of Features from Time-series

 zscore_scaler

This function rescales a vector of numerical values into z-scores

Description

This function rescales a vector of numerical values into z-scores

Usage

```
zscore_scaler(x)
```

Arguments

x a numeric vector, preferably of feature values computed by other theft package functions

Value

x a numeric vector, rescaled into z-scores

Author(s)

Trent Henderson

Examples

```
zscore_scaler(stats::rnorm(10))
```

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