

Package: MSinference (via r-universe)

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Type Package

Title Multiscale Inference for Nonparametric Time Trend(s)

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Description Performs a multiscale analysis of a nonparametric regression or nonparametric regressions with time series errors. In case of one regression, with the help of this package it is possible to detect the regions where the trend function is increasing or decreasing. In case of multiple regressions, the test identifies regions where the trend functions are different from each other. See Khismatullina and Vogt (2020) <[doi:10.1111/rssb.12347](https://doi.org/10.1111/rssb.12347)>, Khismatullina and Vogt (2022) <[doi:10.48550/arXiv.2209.10841](https://doi.org/10.48550/arXiv.2209.10841)> and Khismatullina and Vogt (2023) <[doi:10.1016/j.jeconom.2021.04.010](https://doi.org/10.1016/j.jeconom.2021.04.010)> for more details on theory and applications.

License GPL (>= 2)

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RdMacros Rdpack

LinkingTo Rcpp

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MSinference-package *Multiscale Inference for Nonparametric Time Trend(s)*

Description

This package performs a multiscale analysis of a single nonparametric time trends (Khismatullina and Vogt (2020)) or multiple nonparametric time trends (Khismatullina and Vogt (2022), Khismatullina and Vogt (2023)).

In case of a single nonparametric regression, the multiscale method to test qualitative hypotheses about the nonparametric time trend m in the model $Y_t = m(t/T) + \epsilon_t$ with time series errors ϵ_t is provided. The method was first proposed in Khismatullina and Vogt (2020). It allows to test for shape properties (areas of monotonic decrease or increase) of the trend m .

This method require an estimator of the long-run error variance $\sigma^2 = \sum_{l=-\infty}^{\infty} Cov(\epsilon_0, \epsilon_l)$. Hence, the package also provides the difference-based estimator for the case that the errors belong to the class of $AR(\infty)$ processes. The estimator was also proposed in Khismatullina and Vogt (2020).

In case of multiple nonparametric regressions, we provide the multiscale method to test qualitative hypotheses about the nonparametric time trends in the context of epidemic modelling. Specifically, we assume that the we observe a sample of the count data $\{\mathcal{X}_i = \{X_{it} : 1 \leq t \leq T\}\}$, where X_{it} are quasi-Poisson distributed with time-varying intensity parameter $\lambda_i(t/T)$. The multiscale method allows to test whether intensity parameters are different or not, and if they are, it detects with a pre-specified significance level the regions where these differences most probably occur. The method was introduced in Khismatullina and Vogt (2023) and can be used for comparing the rates of infection of COVID-19 across countries.

References

- Khismatullina M, Vogt M (2020). "Multiscale inference and long-run variance estimation in non-parametric regression with time series errors." *Journal of the Royal Statistical Society: Series B (Statistical Methodology)*.
- Khismatullina M, Vogt M (2022). "Multiscale Comparison of Nonparametric Trend Curves." *arXiv preprint arXiv:2209.10841*.
- Khismatullina M, Vogt M (2023). "Nonparametric comparison of epidemic time trends: The case of COVID-19." *Journal of Econometrics*, **232**(1), 87-108. ISSN 0304-4076. doi:10.1016/j.jeconom.2021.04.010.

compute_minimal_intervals

Computes the set of minimal intervals as described in Duembgen (2002)

Description

Given a set of intervals, this function computes the corresponding subset of minimal intervals which are defined as follows. For a given set of intervals \mathcal{K} , all intervals $\mathcal{I}_k \in \mathcal{K}$ such that \mathcal{K} does not contain a proper subset of \mathcal{I}_k are called minimal.

This function is needed for illustrative purposes. The set of all the intervals where our test rejects the null hypothesis may be quite large, hence, we would like to focus our attention on the smaller subset, for which we are still able to make simultaneous confidence intervals. This subset is the subset of minimal intervals, and it helps us to precisely locate the intervals of further interest.

More details can be found in Duembgen (2002) and Khismatullina and Vogt (2019, 2020)

Usage

```
compute_minimal_intervals(dataset)
```

Arguments

`dataset` Set of the intervals. It needs to contain the following columns: "startpoint" - left end of the interval; "endpoint" - right end of the interval.

Value

Subset of minimal intervals

Examples

```
startpoint <- c(0, 0.5, 1)
endpoint   <- c(2, 2, 2)
dataset    <- data.frame(startpoint, endpoint)
minimal_ints <- compute_minimal_intervals(dataset)
```

compute_quantiles *Computes quantiles of the gaussian multiscale statistics.*

Description

Quantiles from the gaussian version of the test statistics which are used to approximate the critical values for the multiscale test.

Usage

```
compute_quantiles(
  t_len,
  n_ts = 1,
  grid = NULL,
  ijset = NULL,
  sigma = 1,
  deriv_order = 0,
  sim_runs = 1000,
  probs = seq(0.5, 0.995, by = 0.005),
  correction = TRUE,
  epidem = FALSE
)
```

Arguments

t_len	Sample size.
n_ts	Number of time series analyzed. Default is 1.
grid	Grid of location-bandwidth points as produced by the function construct_grid or construct_weekly_grid , list with the elements 'gset', 'bws', 'gtype'. If not provided, then the default grid is produced and used. For the construction of the default grid, see construct_grid .
ijset	A matrix of integers. In case of multiple time series, we need to know which pairwise comparisons to perform. This matrix consists of all pairs of indices (i, j) that we want to compare. If not provided, then all possible pairwise comparison are performed.
sigma	Value of $\sqrt{\sigma^2}$. In case of $n_ts = 1$, σ^2 denotes the long-run error variance, and in case of $n_ts > 1$, σ^2 denotes the overdispersion parameter. If not given, then the default is 1.
deriv_order	In case of a single time series analysed, this parameter denotes the order of the derivative of the trend function that is being estimated. Default is 0.
sim_runs	Number of simulation runs to produce quantiles. Default is 1000.
probs	A numeric vector of probability levels $(1 - \alpha)$ for which the quantiles are computed. Default is $(0.5, 0.505, 0.51, \dots, 0.995)$.
correction	Logical variable, TRUE (by default) if we are using a_k and b_k .
epidem	Logical variable, TRUE if we are dealing with epidemic time trends. Default is FALSE.

Value

Matrix with 2 rows where the first row contains the vector of probabilities (probs) and the second contains corresponding quantiles of the gaussian statistics distribution.

Examples

```
compute_quantiles(100)
```

compute_quantiles_2 *Computes quantiles of the gaussian multiscale statistics.*

Description

Quantiles from the gaussian version of the test statistics which are used to approximate the critical values for the multiscale test.

Usage

```
compute_quantiles_2(
  t_len,
  n_ts = 1,
  grid = NULL,
  ijset = NULL,
  sigma = 1,
  deriv_order = 0,
  sim_runs = 1000,
  probs = seq(0.5, 0.995, by = 0.005),
  correction = TRUE,
  epidem = FALSE,
  numCores = NULL
)
```

Arguments

t_len	Sample size.
n_ts	Number of time series analyzed. Default is 1.
grid	Grid of location-bandwidth points as produced by the function construct_grid or construct_weekly_grid , list with the elements 'gset', 'bws', 'gtype'. If not provided, then the default grid is produced and used. For the construction of the default grid, see construct_grid .
ijset	A matrix of integers. In case of multiple time series, we need to know which pairwise comparisons to perform. This matrix consists of all pairs of indices (i, j) that we want to compare. If not provided, then all possible pairwise comparison are performed.

sigma	Value of $\sqrt{\sigma^2}$. In case of $n_{ts} = 1$, σ^2 denotes the long-run error variance, and in case of $n_{ts} > 1$, σ^2 denotes the overdispersion parameter. If not given, then the default is 1.
deriv_order	In case of a single time series analysed, this parameter denotes the order of the derivative of the trend function that is being estimated. Default is 0.
sim_runs	Number of simulation runs to produce quantiles. Default is 1000.
probs	A numeric vector of probability levels ($1 - \alpha$) for which the quantiles are computed. Default is (0.5, 0.505, 0.51, ..., 0.995).
correction	Logical variable, TRUE (by default) if we are using a_k and b_k .
epidem	Logical variable, TRUE if we are using dealing with epidemic time trends. Default is FALSE.
numCores	Integer value used to indicate how many cores are used while calculating the critical value. Default is NULL, then the formula used is $\text{round}(\text{detectCores}() * .70)$.

Value

Matrix with 2 rows where the first row contains the vector of probabilities (probs) and the second contains corresponding quantiles of the gaussian statistics distribution.

Examples

```
compute_quantiles_2(100, numCores = 2)
```

compute_statistics	<i>Calculates the value of the test statistics both for single time series analysis and multiple time series analysis.</i>
--------------------	--

Description

Calculates the value of the test statistics both for single time series analysis and multiple time series analysis.

Usage

```
compute_statistics(  
  data,  
  sigma = 1,  
  sigma_vec = 1,  
  n_ts = 1,  
  grid = NULL,  
  ijset = NULL,  
  deriv_order = 0,  
  epidem = FALSE  
)
```

Arguments

data	Vector (in case of $n_{ts} = 1$) or matrix (in case of $n_{ts} > 1$) that contains (a number of) time series that needs to be analyzed. In the latter case, each column of the matrix must contain one time series.
sigma	The estimator of the square root of the long-run variance σ in case of $n_{ts} = 1$, or the estimator of the overdispersion parameter σ in case of $n_{ts} > 1$ and epidemic = TRUE.
sigma_vec	Vector that consists of estimators of the square root of the long-run variances σ_i in case of $n_{ts} > 1$ and epidemic = FALSE.
n_ts	Number of time series analysed. Default is 1.
grid	Grid of location-bandwidth points as produced by the functions construct_grid or construct_weekly_grid , it is a list with the elements 'gset', 'bws', 'gtype'. If not provided, then the default grid is used. For the construction of the default grid, see construct_grid .
ijset	In case of multiple time series ($n_{ts} > 1$), we need to know which pairs of time series to compare. This matrix consists of all pairs of indices (i, j) that we want to compare. If not provided, then all possible pairwise comparison are performed.
deriv_order	In case of a single time series, this denotes the order of the derivative of the trend that we estimate. Default is 0.
epidem	Logical variable, TRUE if we are using dealing with epidemic time trends. Default is FALSE.

Value

In case of $n_{ts} = 1$, the function returns a list with the following elements:

stat	Value of the multiscale statistics.
gset_with_vals	A matrix that contains the values of the normalised kernel averages for each pair of location-bandwidth with the corresponding location and bandwidth.

In case of $n_{ts} > 1$, the function returns a list with the following elements:

stat	Value of the multiscale statistics.
stat_pairwise	Matrix of the values of the pairwise statistics.
ijset	The matrix that consists of all pairs of indices (i, j) that we compared. The order of these pairs corresponds to the order in the list <code>gset_with_vals</code> .
gset_with_vals	A list of matrices, each matrix corresponding to a specific pairwise comparison. The order of the list is determined by <code>ijset</code> . Each matrix contains the values of the normalisedkernel averages for each pair of location-bandwidth with the corresponding location and bandwidth.

<code>construct_grid</code>	<i>Computes the location-bandwidth grid for the multiscale test.</i>
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Description

Computes the location-bandwidth grid for the multiscale test.

Usage

```
construct_grid(t, u_grid = NULL, h_grid = NULL, deletions = NULL)
```

Arguments

<code>t</code>	Sample size.
<code>u_grid</code>	Vector of location points in the unit interval $[0, 1]$. If <code>NULL</code> , a default grid is used.
<code>h_grid</code>	Vector of bandwidths, each bandwidth is supposed to lie in $(0, 0.5)$. If <code>NULL</code> , a default grid is used.
<code>deletions</code>	Logical vector of the length $\text{len}(\text{u.grid}) * \text{len}(\text{h.grid})$. Each element is either <code>TRUE</code> , which means that the corresponding location-bandwidth point (u, h) is NOT deleted from the grid, or <code>FALSE</code> , which means that the corresponding location-bandwidth point (u, h) IS deleted from the grid. Default is <code>NULL</code> in which case nothing is deleted. See vignette for the use.

Value

A list with the following elements:

<code>gset</code>	Matrix of location-bandwidth points (u, h) that remains after deletions, the i -th row <code>gset[i,]</code> corresponds to the i -th point (u, h) .
<code>bws</code>	Vector of bandwidths (after deletions).
<code>lens</code>	Vector of length = $\text{length}(\text{bws})$, <code>lens[i]</code> gives the number of locations in the grid for the i -th bandwidth level.
<code>gtype</code>	Type of grid that is used, either 'default' or 'non-default'.
<code>gset_full</code>	Matrix of all location-bandwidth pairs (u, h) including deleted ones.
<code>pos_full</code>	Logical vector indicating which points (u, h) have been deleted.

Examples

```
construct_grid(100)
construct_grid(100, u_grid = seq(from = 0.05, to = 1, by = 0.05),
              h_grid = c(0.1, 0.2, 0.3, 0.4))
```

construct_weekly_grid *Computes the location-bandwidth weekly grid for the multiscale test.*

Description

Computes the location-bandwidth weekly grid for the multiscale test.

Usage

```
construct_weekly_grid(t, min_len = 7, nmbr_of_wks = 4)
```

Arguments

t	Sample size.
min_len	Minimal length of the interval considered. The grid then consists of intervals with lengths min_len, 2 * min_len, 3 * min_len, ... Default is 7, i.e. a week.
nmbr_of_wks	Number that determines the longest intervals in the grid: the length of this interval is calculated then as min_len * nmbr_of_wks. Default is 4.

Value

A list with the following elements:

gset	Matrix of location-bandwidth points (u, h) the i-th row gset[i,] corresponds to the i-th point (u, h) .
bws	Vector of bandwidths.
lens	Vector of length = length(bws), lens[i] gives the number of locations in the grid for the i-th bandwidth level.
gtype	Type of grid that is used, always 'default'.
gset_full	Matrix of all location-bandwidth pairs (u, h) .

Examples

```
construct_weekly_grid(100)
construct_weekly_grid(100, min_len = 7, nmbr_of_wks = 2)
```

covid	<i>Number of daily new cases of infections of COVID-19 per country.</i>
-------	---

Description

Data on the geographic distribution of COVID-19 cases worldwide (© ECDC [2005-2019])

Usage

```
data("covid")
```

Format

A matrix with 99 rows and 41 columns. Each column corresponds to one country, with the name of the country (denoted by three letter) being the name of the column.

Details

Each entry in the dataset denotes the number of new cases of infection per day and per country. In order to make the data comparable across countries, we take the day of the 100th confirmed case in each country as the starting date $t = 1$. This way of “normalizing” the data is common practice (Cohen and Kupferschmidt (2020)).

Source

<https://www.ecdc.europa.eu/en>

estimate_lrv	<i>Computes estimator of the long-run variance of the error terms.</i>
--------------	--

Description

A difference based estimator for the coefficients and long-run variance in case of a nonparametric regression model are AR(p).

Specifically, we assume that we observe $Y(t)$ that satisfy the following equation:

$$Y(t) = m(t/T) + \epsilon_t.$$

Here, $m(\cdot)$ is an unknown function, and the errors ϵ_t are AR(p) with p known. Specifically, we let $\{\epsilon_t\}$ be a process of the form

$$\epsilon_t = \sum_{j=1}^p a_j \epsilon_{t-j} + \eta_t,$$

where a_1, a_2, \dots, a_p are unknown coefficients and η_t are i.i.d. with $E[\eta_t] = 0$ and $E[\eta_t^2] = \nu^2$.

This function produces an estimator $\hat{\sigma}^2$ of the long-run variance

$$\sigma^2 = \sum_{l=-\infty}^{\infty} \text{cov}(\epsilon_0, \epsilon_l)$$

of the error terms, as well as estimators $\hat{a}_1, \dots, \hat{a}_p$ of the coefficients a_1, a_2, \dots, a_p and an estimator $\hat{\nu}^2$ of the innovation variance ν^2 .

The exact estimation procedure as well as description of the tuning parameters needed for this estimation can be found in Khismatullina and Vogt (2020).

Usage

```
estimate_lrv(data, q, r_bar, p)
```

Arguments

data	A vector of $Y(1), Y(2), \dots, Y(T)$.
q, r_bar	Tuning parameters.
p	AR order of the error terms.

Value

A list with the following elements:

lrsv	Estimator of the long run variance of the error terms σ^2 .
ahat	Vector of length p of estimated AR coefficients a_1, a_2, \dots, a_p .
vareta	Estimator of the variance of the innovation term ν^2 .

References

Khismatullina M., Vogt M. Multiscale inference and long-run variance estimation in non-parametric regression with time series errors //Journal of the Royal Statistical Society: Series B (Statistical Methodology). - 2020.

house_prices	<i>House price indices and macro-financial indicators for advanced economies per country.</i>
--------------	---

Format

A matrix with 2214 rows and 18 variables:

- iso: ISO code of the country
- year: year of the observation
- country: name of the country
- cpi: consumer price index (CPI) from the Jordà-Schularick-Taylor Macrohistory Database

- rgdppc: real GDP from the Jordà-Schularick-Taylor Macrohistory Database
- pop: population size from the Jordà-Schularick-Taylor Macrohistory Database
- ltrate: long-term interest rate from the Jordà-Schularick-Taylor Macrohistory Database
- hpnom: nominal house prices
- hpreal: deflated nominal house prices with the CPI
- infl: inflation that is measured as change in CPI
- log_hp: logarithm of the real house prices
- log_gdp: logarithm of the real GDP
- log_pop: logarithm of the population size
- delta_log_hp: first difference of the logarithm of the real house prices
- delta_log_gdp: first difference of the logarithm of the real GDP
- delta_log_pop: first difference of the logarithm of the population size
- delta_ltrate: first difference of the long-term interest rate
- delta_infl: first difference of the inflation

Source

<https://www.openicpsr.org/openicpsr/project/113055/version/V1/view>, <https://www.macrohistory.net/database/> ===== A historical dataset on nominal annual house prices from *Knoll2017* and respective macroeconomic variables from *Jorda2017*.

A matrix with 984 rows and 18 columns. Each column corresponds to either the ISO/name of the country and year or one of the measurements described above recorded for that combination of country-year.

<https://www.openicpsr.org/openicpsr/project/113055/version/V1/view> <https://www.macrohistory.net/database/> >>>> fb00f9b83bb9450f09d90344beebc5f014891393

```
data("house_prices")
```

```
<<<< HEAD Data that combines residential house price indices for 14 advanced economies over the years 1870 to 2012 from Knoll et al. (2017) with several macro-financial variables from the Jordà-Schularick-Taylor Macrohistory Database.
```

We .

We also include the logarithms of real house prices (`log_hp`), the real GDP (`log_gdp`) and the population size (`log_pop`) to measure the growth rates of these variables.

Furthermore, we include the first difference of logarithm of real house prices (`delta_log_hp`), the logarithm of the real GDP (`delta_log_gdp`), the logarithm of the population size (`delta_log_pop`), long-term interest rate (`delta_ltrate`) and inflation (`delta_infl`) in order to simplify further calculations. ===== The dataset consists of nominal house prices and other macroeconomic variables for 8 advanced economies over the time period 1890-2012.

The data are distributed through openICPSR, a public access repository supported by the Inter-university Consortium for Political and Social Research (ICPSR), under an Other License.

The dataset is freely available and was downloaded on 13 January 2022 from <https://www.openicpsr.org/openicpsr/project/113055>

The macroeconomic variables are obtained via the Jordà-Schularick-Taylor Macrohistory Database (*Jorda2017*). The Jordà-Schularick-Taylor Macrohistory Database is freely available and may be

used, shared and adapted subject to Creative Commons Attribution-NonCommercial-ShareAlike 4.0 International (CC BY-NC-SA 4.0).

The data were downloaded on 13 January 2022 from <https://www.macrohistory.net/database/>.

The entries in the dataset present one of the following measurements: consumer price index (lcpil), real GDP (\verblrgdppcl), population size (\verblpopl), long-term interest rate (\verbltratel), nominal house prices (\verblhpnoml), real house prices (\verblhpreall) obtained through deflation the nominal house prices with the corresponding consumer price index (CPI), inflation (\verblinfl) which is measured as change in CPI, logarithms of real house prices, population size and real GDP (\verbllog_hpl, \verbllog_gdpl and \verbllog_popl, respectively) and the changes of the log house prices, log population size, log real GDP, long-term interest rate and inflation (\verbldelta_log_hpl, \verbldelta_log_gdpl, \verbldelta_log_popl, \verbldelta_ltratel, and \verbldelta_infl, respectively). All of the measurements are recorded per country (columns \verblisol and \verblcountryl) and per year (column \verbyearl). >>>> fb00f9b83bb9450f09d90344beebc5f014891393

\keyword{datasets}

multiscale_test	<i>Carries out the multiscale test given that the values the estimatates of long-run variance have already been computed.</i>
-----------------	---

Description

Carries out the multiscale test given that the values the estimatates of long-run variance have already been computed.

Usage

```
multiscale_test(
  data,
  sigma = 1,
  sigma_vec = 1,
  n_ts = 1,
  grid = NULL,
  ijset = NULL,
  alpha = 0.05,
  sim_runs = 1000,
  deriv_order = 0,
  correction = TRUE,
  epidem = FALSE
)
```

Arguments

data	Vector (in case of $n_{ts} = 1$) or matrix (in case of $n_{ts} > 1$) that contains (a number of) time series that needs to be analyzed. In the latter case, each column of the matrix must contain one time series.
------	---

sigma	The estimator of the square root of the long-run variance σ in case of $n_ts = 1$, or the estimator of the overdispersion parameter σ in case of $n_ts > 1$ and epidemic = TRUE.
sigma_vec	Vector that consists of estimators of the square root of the long-run variances σ_i in case of $n_ts > 1$ and epidemic = FALSE.
n_ts	Number of time series analysed. Default is 1.
grid	Grid of location-bandwidth points as produced by the functions construct_grid or construct_weekly_grid , it is a list with the elements 'gset', 'bws', 'gtype'. If not provided, then the default grid is used. For the construction of the default grid, see construct_grid .
ijset	In case of multiple time series ($n_ts > 1$), we need to know which pairs of time series to compare. This matrix consists of all pairs of indices (i, j) that we want to compare. If not provided, then all possible pairwise comparison are performed.
alpha	Significance level. Default is 0.05.
sim_runs	Number of simulation runs to produce quantiles. Default is 1000.
deriv_order	In case of a single time series, this denotes the order of the derivative of the trend that we estimate. Default is 0.
correction	Logical variable, TRUE (by default) is we are using a_k and b_k .
epidem	Logical variable, TRUE if we are using dealing with epidemic time trends. Default is FALSE.

Value

In case of $n_ts = 1$, the function returns a list with the following elements:

testing_result	A string that contains the result of the testing: either the null hypothesis is rejected or not, what is the confidence level and what is value of the test statistic.
quant	Quantile that was used for testing calculated from the Gaussian distribution.
statistics	Value of the multiscale statistics.
test_matrix	Matrix of the test results for the multiscale test defined in Khismatullina and Vogt (2019). The matrix is coded as follows: <ul style="list-style-type: none"> • $test_matrix[i,j] = -1$: test rejects the null for the j-th location u and the i-th bandwidth h and indicates a decrease in the trend; • $test_matrix[i,j] = 0$: test does not reject the null for the j-th location u and the i-th bandwidth h; • $test_matrix[i,j] = 1$: test rejects the null for the j-th location u and the i-th bandwidth h and indicates an increase in the trend; • $test_matrix[i,j] = 2$: no test is carried out at j-th location u and i-th bandwidth h (because the point (u, h) is excluded from the grid as specified by the 'deletions' option in the function construct_grid)
gset_with_vals	A matrix that contains the values of the normalised kernel averages and test results for each pair of location-bandwidth with the corresponding location and bandwidth.

In case of $n_ts > 1$, the function returns a list with the following elements:

quant	Quantile that was used for testing calculated from the gaussian distribution.
statistics	Value of the multiscale statistics.
stat_pairwise	Matrix of the values of the pairwise statistics.
ijset	The matrix that consists of all pairs of indices (i, j) that we compared. The order of these pairs corresponds to the order in the list gset_with_vals.
gset_with_vals	A list of matrices, each matrix corresponding to a specific pairwise comparison. The order of the list is determined by ijset. Each matrix contains the values of the normalisedkernel averages for each pair of location-bandwidth with the corresponding location and bandwidth.

plot_sizer_map	<i>Plots SiZer map from the test results of the multiscale testing procedure.</i>
----------------	---

Description

Plots SiZer map from the test results of the multiscale testing procedure.

Usage

```
plot_sizer_map(
  u_grid,
  h_grid,
  test_results,
  plot_title = NA,
  greyscale = FALSE,
  ...
)
```

Arguments

u_grid	Vector of location points in the unit interval $[0, 1]$.
h_grid	Vector of bandwidths from $(0, 0.5)$.
test_results	Matrix of test results created by multiscale_test .
plot_title	Title of the plot. Default is NA and no title is written.
greyscale	Whether SiZer map is plotted in grey scale. Default is FALSE.
...	Any further options to be passed to the image function.

Value

No return value, called for plotting a SiZer map.

select_order	<i>Calculates different information criterions for a single time series or multiple time series with AR(p) errors based on the long-run variance estimator(s) for a range of tuning parameters and different orders p.</i>
--------------	--

Description

This function fits AR(1), ... AR(9) models for all given time series and calculates different information criterions (FPE, AIC, AICC, SIC, HQ) for each of these fits. The result is the best fit in terms of minimizing the information criteria.

Usage

```
select_order(data, q = NULL, r = 5:15)
```

Arguments

data	One or a number of time series in a matrix. Column names of the matrix should be reasonable
q	A vector of integers that consists of different tuning parameters to analyse. If not supplied, q is taken to be $[2 \log T] : ([2\sqrt{T}] + 1)$.
r	A vector of integers that consists of different tuning parameters r_{bar} for <code>estimate_lrv</code> . If not supplied, $r = 5, \dots, 15$.

Value

A list with a number of elements:

orders	A vector of chosen orders of length equal to the number of time series. For each time series the order is calculated as $\max(\text{which.min}(FPE), \dots, \text{which.min}(HQ))$
...	Matrices with the orders that were selected (among 1, ..., 9) for each information criterion. One matrix for each time series.

temperature	<i>Hadley Centre Central England Temperature (HadCET) dataset, Monthly Mean Central England Temperature (Degrees C)</i>
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Description

The CET dataset is the longest instrumental record of temperature in the world. It contains the mean monthly surface air temperatures (in degrees Celsius) from the year 1659 to the present. These monthly temperatures are representative of a roughly triangular area of the United Kingdom enclosed by Lancashire, London and Bristol. Manley (1953, 1974) compiled most of the monthly series, covering 1659 to 1973. These data were updated to 1991 by Parker et al (1992). It is now kept up to date by the Climate Data Monitoring section of the Hadley Centre, Met Office.

Usage

```
data("temperature")
```

Format

A numeric vector of length 359.

Details

Since 1974 the data have been adjusted to allow for urban warming: currently a correction of -0.2 C is applied to mean temperatures. CET datasets are freely available for use under Open Government License.

Source

<https://www.metoffice.gov.uk/hadobs/hadcet/>

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