

G13AUF – NAG Fortran Library Routine Document

Note. Before using this routine, please read the Users' Note for your implementation to check the interpretation of bold italicised terms and other implementation-dependent details.

1 Purpose

G13AUF calculates the range (or standard deviation) and the mean for groups of successive time series values. It is intended for use in the construction of range-mean plots.

2 Specification

```

SUBROUTINE G13AUF(N, Z, M, NGRPS, RS, Y, MEAN, IFAIL)
INTEGER          N, M, NGRPS, IFAIL
real           Z(N), Y(NGRPS), MEAN(NGRPS)
CHARACTER*1     RS

```

3 Description

Let Z_1, Z_2, \dots, Z_n denote n successive observations in a time series. The series may be divided into groups of m successive values and for each group the range or standard deviation (depending on a user-supplied option) and the mean are calculated. If n is not a multiple of m then groups of equal size m are found starting from the end of the series of observations provided and any remaining observations at the start of the series are ignored. The number of groups used, k , is the integer part of n/m . If the user wishes to ensure that no observations are ignored then the number of observations, n , should be chosen so that n is divisible by m .

The mean, M_i , the range, R_i , and the standard deviation, S_i , for the i th group are defined as

$$M_i = \frac{1}{m} \sum_{j=1}^m Z_{l+m(i-1)+j}$$

$$R_i = \max_{1 \leq j \leq m} \{Z_{l+m(i-1)+j}\} - \min_{1 \leq j \leq m} \{Z_{l+m(i-1)+j}\}$$

and

$$S_i = \sqrt{\left(\frac{1}{m-1}\right) \sum_{j=1}^m (Z_{l+m(i-1)+j} - M_i)^2}$$

where $l = n - km$, the number of observations ignored.

For seasonal data it is recommended that m should be equal to the seasonal period. For nonseasonal data the recommended group size is 8.

A plot of range against mean or of standard deviation against mean is useful for finding a transformation of the series which makes the variance constant. If the plot appears random or the range (or standard deviation) seems to be constant irrespective of the mean level then this suggests that no transformation of the time series is called for. On the other hand an approximate linear relationship between range (or standard deviation) and mean would indicate that a log transformation is appropriate. Further details may be found in either Jenkins [1] or McLeod [2].

The user has the choice of whether to use the range or the standard deviation as a measure of variability. If the group size is small they are both equally good but if the group size is fairly large (e.g., $m = 12$ for monthly data) then the range may not be as good an estimate of variability as the standard deviation.

4 References

- [1] Jenkins G M (1979) *Practical Experiences with Modelling and Forecasting Time Series* GJP Publications, Lancaster

- [2] McLeod G (1982) *Box–Jenkins in Practice. 1: Univariate Stochastic and Single Output Transfer Function/Noise Analysis* GJP Publications, Lancaster

5 Parameters

- 1:** N — INTEGER *Input*
On entry: the number of observations in the time series, n .
Constraint: $N \geq M$.
- 2:** Z(N) — *real* array *Input*
On entry: Z(t) must contain the t th observation Z_t , for $t = 1, 2, \dots, n$.
- 3:** M — INTEGER *Input*
On entry: the group size, m .
Constraint: $M \geq 2$.
- 4:** NGRPS — INTEGER *Input*
On entry: the number of groups, k .
Constraint: $NGRPS = \text{INT}(N/M)$.
- 5:** RS — CHARACTER*1 *Input*
On entry: indicates whether ranges or standard deviations are to be calculated.
 If RS = 'R', then ranges are calculated.
 If RS = 'S', then standard deviations are calculated.
Constraint: RS = 'R' or 'S'.
- 6:** Y(NGRPS) — *real* array *Output*
On exit: Y(i) contains the range or standard deviation, as determined by RS, of the i th group of observations, for $i = 1, 2, \dots, k$.
- 7:** MEAN(NGRPS) — *real* array *Output*
On exit: MEAN(i) contains the mean of the i th group of observations for $i = 1, 2, \dots, k$.
- 8:** IFAIL — INTEGER *Input/Output*
On entry: IFAIL must be set to 0, -1 or 1. For users not familiar with this parameter (described in Chapter P01) the recommended value is 0.
On exit: IFAIL = 0 unless the routine detects an error (see Section 6).

6 Error Indicators and Warnings

If on entry IFAIL = 0 or -1, explanatory error messages are output on the current error message unit (as defined by X04AAF).

Errors detected by the routine:

IFAIL = 1

- On entry, $N < M$,
- or $M < 2$,
- or $NGRPS \neq$ integer part of N/M .

IFAIL = 2

- On entry, RS is not equal to 'R' or 'S'.

7 Accuracy

The computations are believed to be stable.

8 Further Comments

The time taken by the routine is approximately proportional to n .

If the user wishes to obtain a plot of the group ranges or standard deviations against the group means then G01AGF may be used. The plot is output to the unit defined by X04ABF. The user should note that G01AGF sorts the data to be plotted on the y axis (in this case the ranges or standard deviations). If required the user may use M01EAF to re-arrange the data into their original order.

9 Example

The following program produces a range-mean plot for a series of 100 observations divided into groups of 8.

9.1 Program Text

Note. The listing of the example program presented below uses bold italicised terms to denote precision-dependent details. Please read the Users' Note for your implementation to check the interpretation of these terms. As explained in the Essential Introduction to this manual, the results produced may not be identical for all implementations.

```

*      G13AUF Example Program Text
*      Mark 14 Release.  NAG Copyright 1989.
*      .. Parameters ..
      INTEGER          NIN, NOUT
      PARAMETER        (NIN=5,NOUT=6)
      INTEGER          NMAX, KMAX
      PARAMETER        (NMAX=100,KMAX=NMAX/2)
*      .. Local Scalars ..
      INTEGER          I, IFAIL, K, M, N, NSTEPX, NSTEPY
*      .. Local Arrays ..
      real            MEAN(KMAX), RANGE(KMAX), Z(NMAX)
      INTEGER          ISORT(KMAX)
*      .. External Subroutines ..
      EXTERNAL         G01AGF, G13AUF, X04ABF
*      .. Executable Statements ..
      WRITE (NOUT,*) 'G13AUF Example Program Results'
*      Skip heading in data file
      READ (NIN,*)
      CALL X04ABF(1,NOUT)
      READ (NIN,*) N, M
      IF (N.GE.M .AND. N.LE.NMAX .AND. M.GE.1) THEN
          READ (NIN,*) (Z(I),I=1,N)
          WRITE (NOUT,*)
          WRITE (NOUT,*)
+           '                               Range-mean plot'
          WRITE (NOUT,*)
          K = N/M
          IFAIL = 0
*
          CALL G13AUF(N,Z,M,K,'RANGE',RANGE,MEAN,IFAIL)
*
*      Produce a scatterplot of range against mean or standard
*      deviation against mean.
      NSTEPX = 60
      NSTEPY = 35

```

```
*
      CALL GO1AGF(MEAN,RANGE,K,ISORT,NSTEPX,NSTEPY,IFAIL)
*
      END IF
      STOP
      END
```

9.2 Program Data

G13AUF Example Program Data

100 8 : N, no. of obs in time series, M, no. of obs in each group

```
101 82 66 35 31 6 20 90 154 125
85 68 38 23 10 24 83 133 131 118
90 67 60 47 41 21 16 6 4 7
14 34 45 43 49 42 28 10 5 2
0 1 3 12 14 35 47 41 30 24
16 7 4 2 8 13 36 50 62 67
72 48 29 8 13 57 122 139 103 86
63 37 26 11 15 40 62 98 124 96
65 64 54 39 21 7 4 23 53 94
96 77 59 44 47 30 16 7 37 74 : End of time series
```

