

Robust and non-robust SNHT tests for changepoint detection.

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Abstract

This vignette provides an example on how to use the `snht` package for changepoint detection.

Keywords: SNHT, robust, time series, climate data, temperature data.

1. Methodology

The Standard Normal Homogeneity Test (SNHT) is an algorithm for detecting “changepoints” in a time-series. The word “changepoints” can take several different meanings, and so we should clarify that in this context, a changepoint is where there is a shift in the mean value of a time-series.

The SNHT test works as follows. For each observation, two means are computed: one for the N days prior to observation i , $\bar{X}_{L,i}$, and one for the N days following, $\bar{X}_{R,i}$. Then, the test statistic

$$T_i = \frac{N}{s_i^2} ((\bar{X}_{L,i} - \bar{X}_i)^2 + (\bar{X}_{R,i} - \bar{X}_i)^2), \quad (1)$$

is computed where \bar{X}_i is the mean of $\bar{X}_{L,i}$ and $\bar{X}_{R,i}$, and s_i is the estimated standard deviation over the N days prior and N days following observation i . If there are not N observations both before and after the current observation, no test is performed. If the largest T_i exceeds some threshold at time $i = i^*$, we conclude that a change point occurred at time i^* , and we adjust all observations after time i^* by $\bar{X}_{L,i^*} - \bar{X}_{R,i^*}$. Homogenization now proceeds iteratively. T_i is recomputed for all i that are sufficiently far away from the current change points, $i \in \{1, \dots, n\} \setminus \{i^* - k, \dots, i^* + k\}$, and the test is performed again until no T_i exceed the threshold, and we use $k = N$. Note that in practice, it is generally preferable to homogenize to the most recent data, as that data is considered to be more reliable, and some follow this convention [Domonkos \(2013\)](#).

This statistic can be problematic in the presence of outliers, as it is well known that means and standard deviation estimates can be very poor in this case. Thus, in [Browning and Hering \(2015\)](#) we introduce a robust variant of the SNHT statistic that replaces the above estimates of means and standard deviations with the Huber M-estimator of the mean and standard deviation [Huber \(2011\)](#).

2. Usage of the SNHT

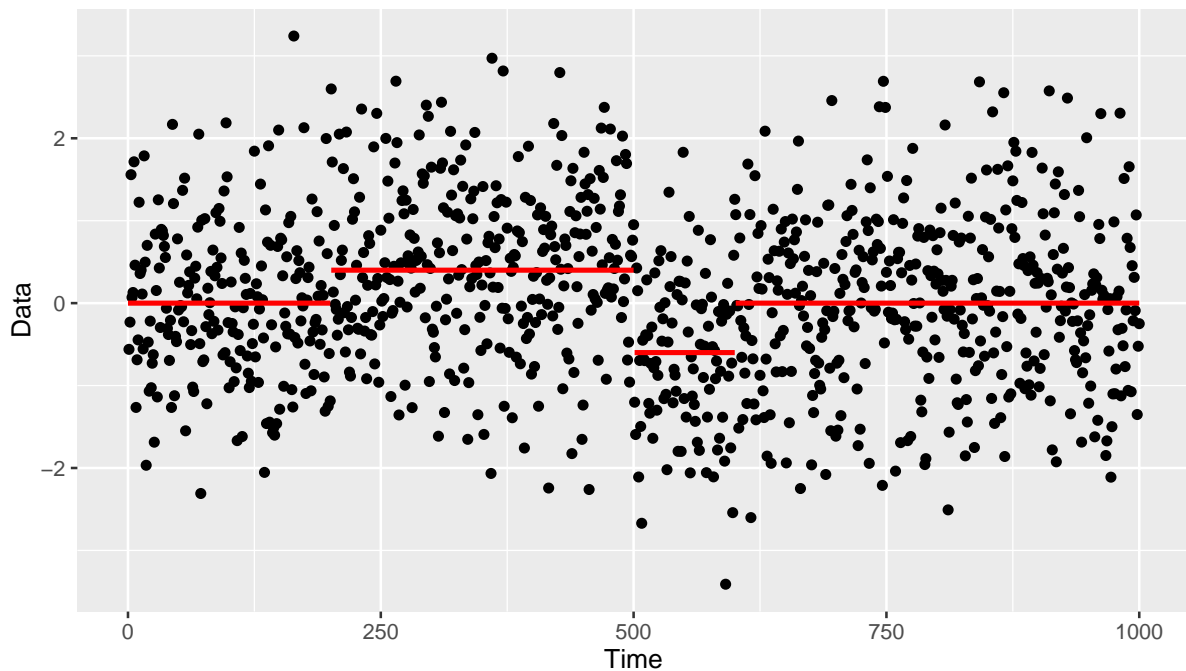
This section is intended to show several examples of how to use this package. We’ll consider several different scenarios to show how the SNHT works in each different scenario.

2.1. Example 1: No seasonal trends, no outliers, equal spacing in time

For the first example, let's assume we have normal random errors with no seasonal trends, no outliers, and equal spacing in time. This is obviously a very simple/unrealistic scenario, but it shows the basics of this function.

```
set.seed(123)
baseData = rnorm(1000)
baseData[201:500] = baseData[201:500] + .4
baseData[501:600] = baseData[501:600] - .6
```

And here's a plot depicting this data:



To generate the test statistics, we just use the `snht` function and pass in the time-series data. Since this dataset is relatively simple, we don't need to worry much about the additional arguments. We arbitrarily chose a period of 30; this specifies how many observations should be used to the left and right of a data point when computing the statistic. A larger period, P , should give a better estimate of the statistic, but the statistic cannot be computed for the first and last P observations.

```
library(snht)
snhtStatistic30 = snht(data = baseData, period = 30)
summary(snhtStatistic30)
```

##	score	leftMean	rightMean
##	Min. : 0.0000	Min. : -0.90009	Min. : -0.90009
##	1st Qu.: 0.1111	1st Qu.: -0.10870	1st Qu.: -0.14207
##	Median : 0.5283	Median : 0.10943	Median : 0.10357
##	Mean : 1.6375	Mean : 0.08714	Mean : 0.07938
##	3rd Qu.: 1.5264	3rd Qu.: 0.34558	3rd Qu.: 0.34558
##	Max. : 40.4829	Max. : 0.81457	Max. : 0.81457
##	NA's : 60	NA's : 60	NA's : 60

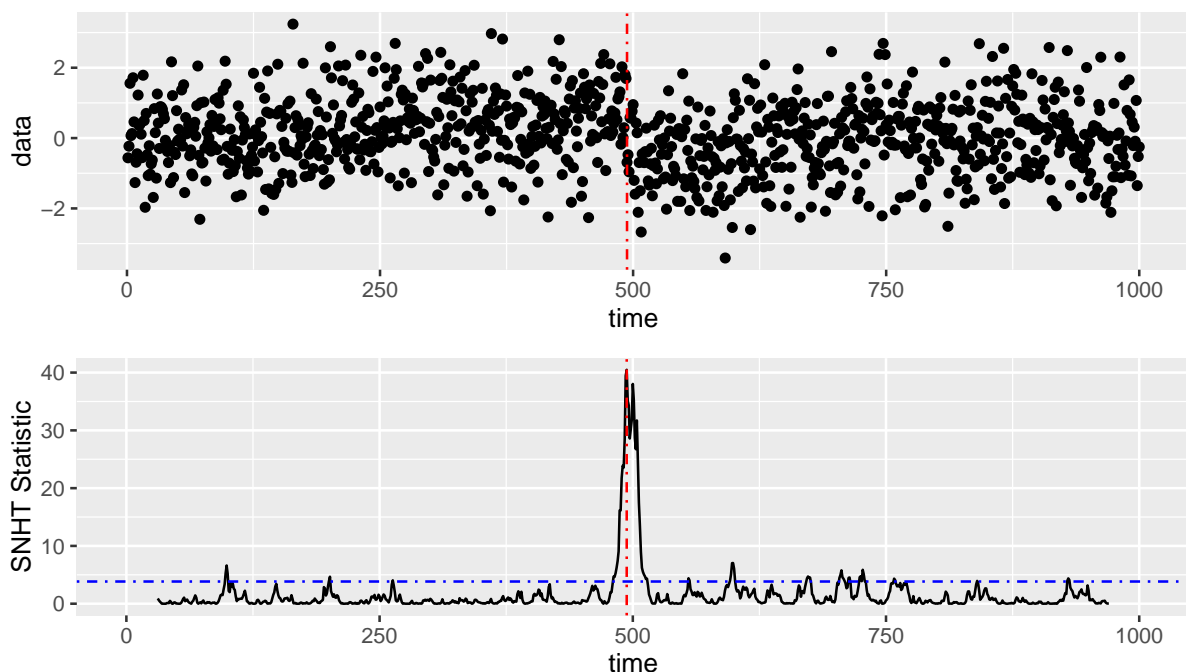
```
snhtStatistic60 = snht(data = baseData, period = 60)
summary(snhtStatistic60)
```

```
##      score      leftMean      rightMean
## Min.   : 0.0000   Min.   : -0.72696   Min.   : -0.72696
## 1st Qu.: 0.4049   1st Qu.: -0.08610   1st Qu.: -0.10620
## Median : 1.5558   Median : 0.11384   Median : 0.11249
## Mean   : 3.3498   Mean   : 0.09017   Mean   : 0.08557
## 3rd Qu.: 3.2328   3rd Qu.: 0.32401   3rd Qu.: 0.32401
## Max.   : 46.4891   Max.   : 0.62958   Max.   : 0.62958
## NA's   :120      NA's   :120      NA's   :120
```

And, here's a plot of the original data with the SNHT statistics computed above:

```
plotSNHT(data = baseData, stat = snhtStatistic30, alpha = .05)
```

```
## TableGrob (2 x 1) "arrange": 2 grobs
##   z      cells   name      grob
## 1 1 (1-1,1-1) arrange gtable[layout]
## 2 2 (2-2,1-1) arrange gtable[layout]
```



The red dashed vertical line represents the maximum SNHT statistic computed on the data. If you are using the SNHT to homogenize data, you would shift the observations before this time by the difference in the two means at this point in time. That difference is available from the test statistic object:

```
largestStatTime = which.max(snhtStatistic60$score)
snhtStatistic60[largestStatTime, ]
```

```
##      score leftMean rightMean
## 500 46.48912 0.5896035 -0.5740699
```

So, the observations to the left of 494 should be shifted by $-0.574 - 0.59 = -1.164$. Then, the SNHT statistic would be recomputed on this new dataset, and the process would repeat until no new statistic exceeds the threshold. Note that we managed to find the largest break exactly, and our correction is close to the simulated error.

Under the null hypothesis of no changepoints and normal random errors, the test statistic approximately follows a chi-squared distribution with one degree of freedom (the approximation is that we divide by an estimate of the variance rather than the variance, and so actually have the square of a Student's- t distribution). However, caution should be used if applying that threshold to all computed statistics simultaneously, as you then have the problem of multiple testing (and non-independent tests). The blue dashed line in the plot above gives this threshold, but should be used with care.

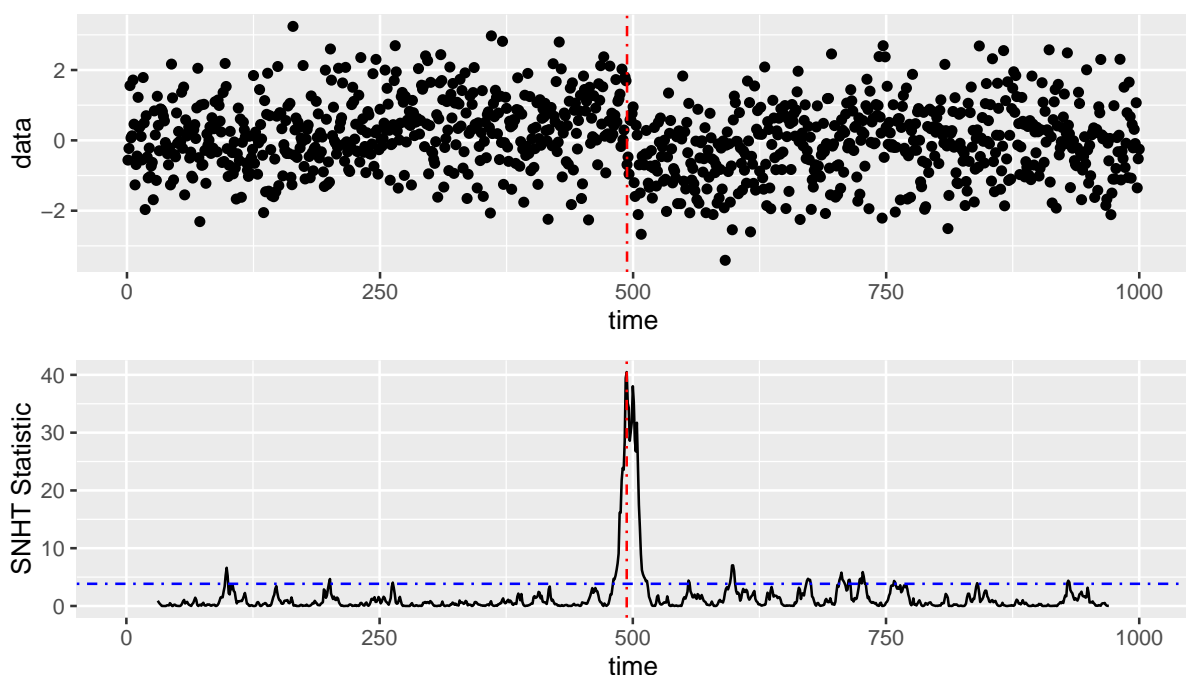
We may also wish to compare the performance of the test with a longer period:

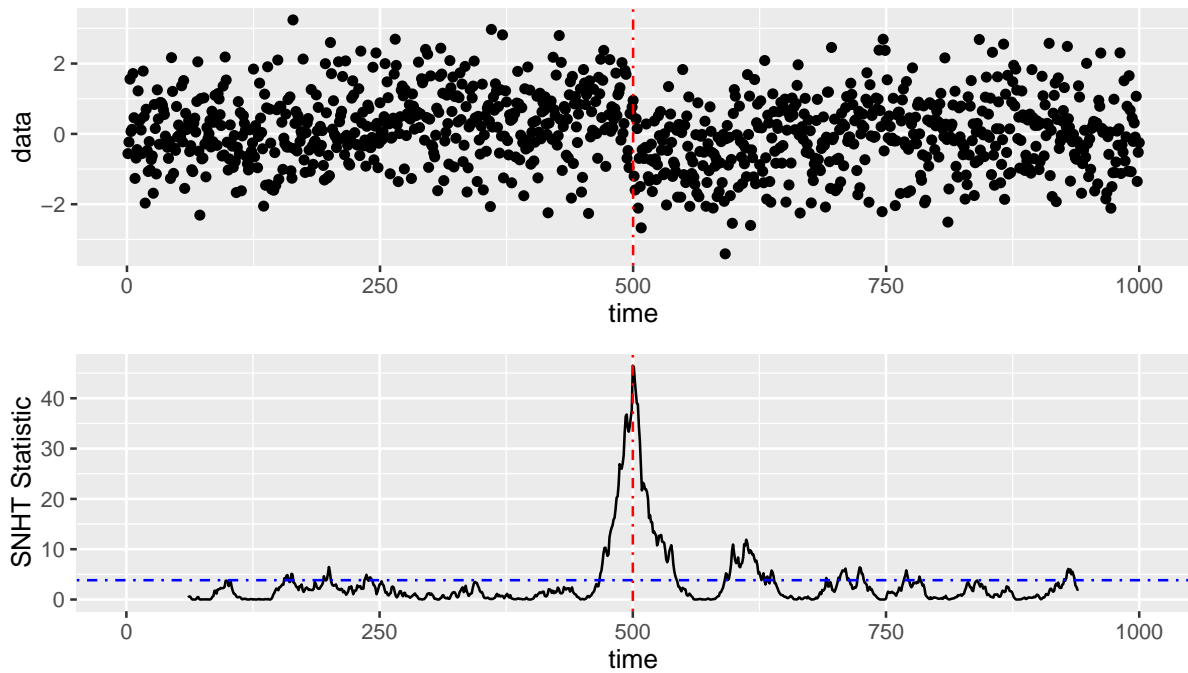
```
plotSNHT(data = baseData, stat = snhtStatistic30, alpha = 0.05)

## TableGrob (2 x 1) "arrange": 2 grobs
##   z      cells   name      grob
## 1 1 (1-1,1-1) arrange gtable[layout]
## 2 2 (2-2,1-1) arrange gtable[layout]

plotSNHT(data = baseData, stat = snhtStatistic60, alpha = 0.05)

## TableGrob (2 x 1) "arrange": 2 grobs
##   z      cells   name      grob
## 1 1 (1-1,1-1) arrange gtable[layout]
## 2 2 (2-2,1-1) arrange gtable[layout]
```

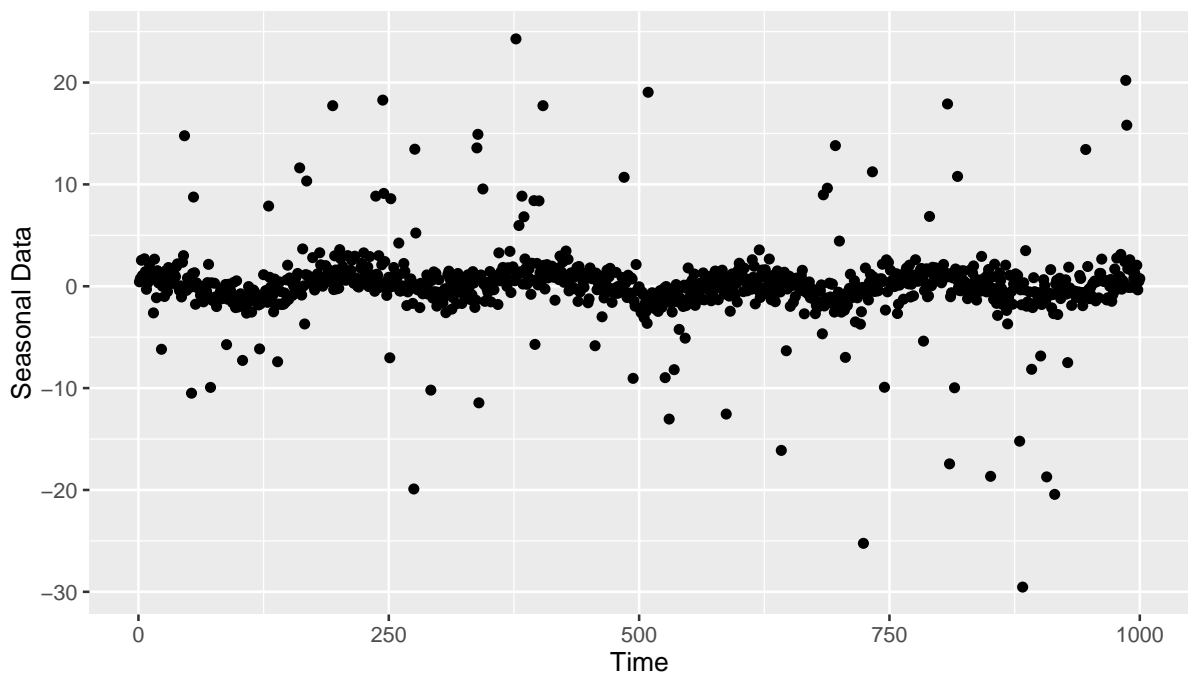




2.2. Example 2: Seasonal trends, outliers, equal spacing in time

Now, let's suppose that this data has a seasonal trend to it, as well as some outliers:

```
seasonalData = baseData + cos(1:200 * 2 * pi / 200)
seasonalData = seasonalData +
  rbinom(1000, p = .1, size = 1) * rnorm(1000, sd = 10)
qplot(1:1000, seasonalData) + labs(x = "Time", y = "Seasonal Data")
```



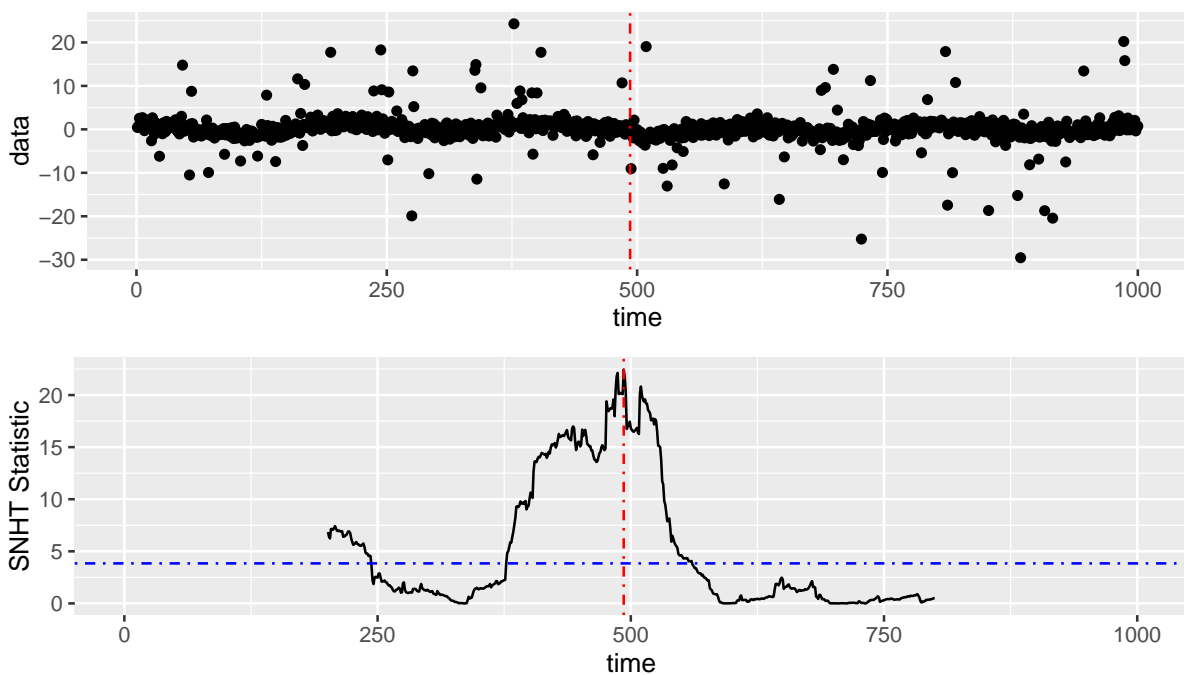
Now, the assumptions of the SNHT are invalid: we no longer have normal random errors about some mean. We should use a period of 200 now, as we wish to average out the seasonal effects.

```

snhtStatistic = snht(data = seasonalData, period = 200)
plotSNHT(data = seasonalData, stat = snhtStatistic, alpha = 0.05)

## TableGrob (2 x 1) "arrange": 2 grobs
##   z      cells   name      grob
## 1 1 1 (1-1,1-1) arrange gtable[layout]
## 2 2 2 (2-2,1-1) arrange gtable[layout]

```



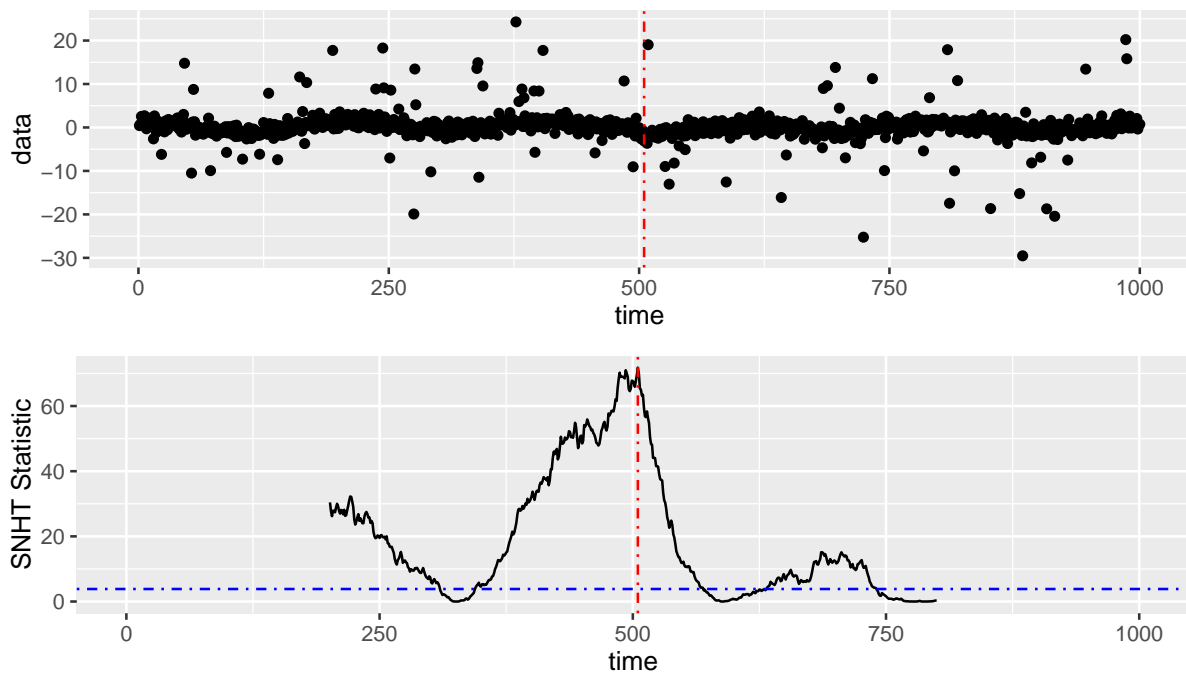
This statistic looks ok, but it completely fails to detect the third changepoint. If we instead use the robust statistic, we see a smoother graph:

```

snhtStatistic = snht(data = seasonalData, period = 200, robust = TRUE,
                      rmSeasonalPeriod = 200)
plotSNHT(data = seasonalData, stat = snhtStatistic, alpha = .05)

## TableGrob (2 x 1) "arrange": 2 grobs
##   z      cells   name      grob
## 1 1 1 (1-1,1-1) arrange gtable[layout]
## 2 2 2 (2-2,1-1) arrange gtable[layout]

```



Now, each of the three changepoints exceeds the naive chi-squared threshold.

2.3. Example 3: No seasonal trends, no outliers, unequal spacing in time

Lastly, we may have observations that are unequally spaced in time. The `snht` algorithm will handle these appropriately as long as we specify what times observations occurred at:

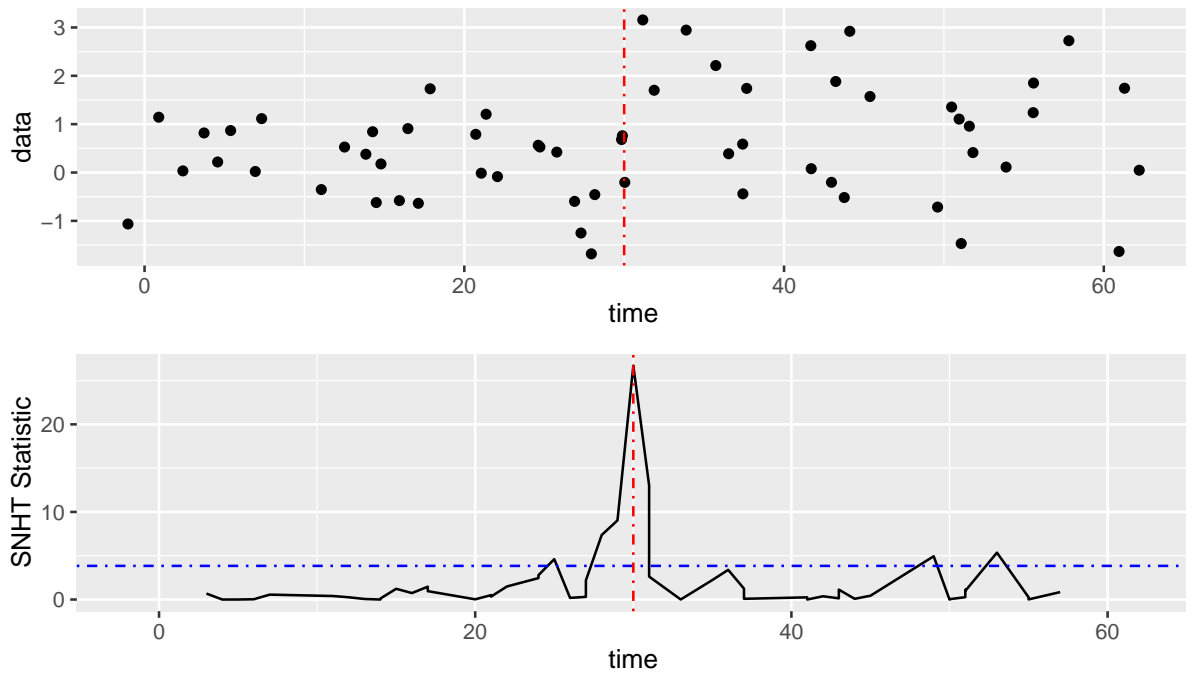
```
times = 1:60 + rnorm(60, sd = 3)
times = sort(times)
data = rnorm(60) + c(rep(0, 30), rep(1, 30))
snhtStatistic = snht(data = data, period = 5, time = times)
summary(snhtStatistic)
```

##	score	leftMean	rightMean	time
## Min.	: 0.000015	Min. : -0.3922	Min. : -0.3922	Min. : -2.00
## 1st Qu.:	0.089284	1st Qu.: 0.1609	1st Qu.: 0.3252	1st Qu.: 15.75
## Median :	0.468109	Median : 0.4328	Median : 0.5672	Median : 29.00
## Mean :	2.084822	Mean : 0.5425	Mean : 0.7338	Mean : 30.03
## 3rd Qu.:	2.006104	3rd Qu.: 0.7547	3rd Qu.: 1.0407	3rd Qu.: 43.25
## Max. :	26.705928	Max. : 2.5045	Max. : 2.5045	Max. : 62.00
## NA's :	6	NA's : 6	NA's : 6	

Now, note that an additional column has been added to the `snhtStatistic` data.frame: `time`. These times don't correspond exactly to the input times (as only one statistic is computed for each time step, for computational reasons). We can again plot this new statistic:

```
plotSNHT(data = data, stat = snhtStatistic, time = times, alpha = .05)
```

```
## TableGrob (2 x 1) "arrange": 2 grobs
##   z      cells   name      grob
## 1 1 (1-1,1-1) arrange gtable[layout]
## 2 2 (2-2,1-1) arrange gtable[layout]
```



References

- Browning J, Hering A (2015). "Simultaneous Treatment of Random and Systematic Errors in the Historical Radiosonde Temperature Archive." (*to be submitted*).
- Domonkos P (2013). "Measuring performances of homogenization methods." *Quarterly Journal of the Hungarian Meteorological Service*, **117**(1), 91–112.
- Huber PJ (2011). *Robust Statistics*. Springer.

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