

# Package ‘theft’

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**Type** Package

**Title** Tools for Handling Extraction of Features from Time Series

**Version** 0.4.1.1

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**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>

**License** MIT + file LICENSE

**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** lifecycle, cachem, bslib, knitr, markdown, rmarkdown, pkgdown, testthat

**RoxygenNote** 7.2.2

**VignetteBuilder** knitr

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

**NeedsCompilation** no

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

**Repository** CRAN

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---

calculate\_features      *Compute features on an input time series dataset*

---

### 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("ModelFreeShuffles", "NullModelFits"),
  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 to violin plots. 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 = "ModelFreeShuffles",
```

```
p_value_method = "gaussian",
num_permutations = 100,
pool_empirical_null = FALSE,
seed = 123)
```

---

demo_multi_outputs	<i>Computed values for multi-feature classification results for use in vignette</i>
--------------------	---

---

### Description

Format is:

### Usage

```
demo_multi_outputs
```

### Format

A list object

**FeatureSetResultsPlot** ggplot comparing feature set classification accuracy

**TestStatistics** data.frame of test statistics

**RawClassificationResults** data.frame of raw classification accuracy

---

demo_outputs	<i>Computed values for top features results for use in vignette</i>
--------------	---

---

### Description

Format is:

### Usage

```
demo_outputs
```

### Format

A list object

**ResultsTable** data.frame of results for top features

**FeatureFeatureCorrelationPlot** ggplot heatmap of feature-feature correlation matrix

**ViolinPlots** ggplot of distributions rendered as violins for top features

---

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	<i>Fit a classifier to feature matrix using all features or all features by set</i>
------------------------------	---

---

**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("ModelFreeShuffles", "NullModelFits"),
  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 = "ModelFreeShuffles",
  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("ModelFreeShuffles", "NullModelFits"),
  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"
test_method	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
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 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 = "ModelFreeShuffles",
  p_value_method = "gaussian",
  num_permutations = 50,
  pool_empirical_null = FALSE,
  seed = 123)
```

---

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

---

minmax_scaler	<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	<i>Scale each feature vector into a user-specified range for visualisation and modelling</i>
-------------------------	--

---

**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**

data	a dataframe with at least 2 columns: names variable (feature names) and value variable
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"

**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**

data	a dataframe with at least 2 columns: names variable (feature names) and value variable
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"

**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(featMat,  
  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 = NULL,  
  id_var = "id",  
  names_var = "names",  
  values_var = "values",  
  method = NULL,  
  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	deprecated as of 0.4.0; do not use
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	deprecated as of 0.4.0; do not use
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 plot.ly 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,
  id_var = "id",
  names_var = "names",
  values_var = "values",
  cor_method = "pearson",
  clust_method = "average",
  interactive = FALSE)
```

---

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

---

### 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

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

---

plot\_quality\_matrix    *Produce a matrix visualisation of data types computed by feature calculation function.*

---

### Description

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

### Usage

```
plot_quality_matrix(data, ignore_good_features = FALSE)
```

### Arguments

data                    a dataframe with at least 2 columns called "names" and "values"  
ignore\_good\_features    Boolean whether to remove "good" features (i.e., successful numeric values) from the plot. Defaults to FALSE

### 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,  
  ignore_good_features = FALSE)
```

---

`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 = NULL,
  id_var = "id",
  time_var = "timepoint",
  values_var = "values",
  method = NULL,
  clust_method = c("average", "ward.D", "ward.D2", "single", "complete", "mcquitty",
    "median", "centroid"),
  cor_method = c("pearson", "spearman"),
  interactive = FALSE
)
```

### Arguments

<code>data</code>	a dataframe with at least 2 columns for "id" and "values" variables
<code>is_normalised</code>	deprecated as of 0.4.0; do not use
<code>id_var</code>	a string specifying the ID variable to compute pairwise correlations between. Defaults to "id"
<code>time_var</code>	a string specifying the time index variable. Defaults to NULL
<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>	deprecated as of 0.4.0; do not use
<code>clust_method</code>	the hierarchical clustering method to use for the pairwise correlation plot. Defaults to "average"
<code>cor_method</code>	the correlation method to use. Defaults to "pearson"
<code>interactive</code>	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,  
  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

<code>x</code>	a numeric vector, preferably of feature values computed by other the <code>t</code> package functions
<code>unitInt</code>	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` *This function rescales a vector of numerical values with a Sigmoidal transformation*

---

### 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 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**

```
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	<i>Tools for Handling Extraction of Features from Time-series</i>
-------	---

---

**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, unitInt = TRUE)
```

**Arguments**

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

**Value**

`x` a numeric vector, rescaled into z-scores

**Author(s)**

Trent Henderson

**Examples**

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

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