

The extra package (a collection of various convenience functions for hansl programming)

The GRETl team*

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*Currently co-ordinated by Sven Schreiber.

1 Usage

This package is intended for `hansl` scripting, not for `gretl`'s GUI. (But of course other contributed function packages that make use of functions in `extra.gfn` can provide GUI access for themselves.)

The usual one-time requirement is to do `pkg install extra.zip` to get a copy on the local system (or install it via `gretl`'s graphical mechanism), and then in the respective `hansl` script have a line `include extra.gfn`.

Note that functions that are exact lookalikes of Matlab/Octave functions do not live here, but would go into the `matlab_utilities` package.

2 Matrix-related functions

2.1 `commute`

Arguments: matrix `A`, int `m`, int `n` (optional), bool `post` (optional)

Return type: matrix

Returns A premultiplied by K_{mn} (the commutation matrix; more efficient than explicit multiplication). In particular, `commute(vec(B), rows(B), cols(B))` gives $vec(B')$. The optional argument `n` defaults to `m` (giving $K_{mm} = K_m$). If the optional arg `post` is non-zero, then does post-multiplication ($A \times K_{mn}$).

2.2 `eliminate`

Arguments: matrix `vecA`

Return type: matrix

Each column of the input `vecA` is assumed to come from the operation `vec(A)` on a square matrix, thus `rows(vecA)` must be a square number. Returns `vech(A)`, which is the result of pre-multiplying `vec(A)` with the "elimination" matrix L_m . If `vecA` has several columns, each column is treated separately as described above (and the results stacked side-by-side).

2.3 `duplicate`

Arguments: matrix `vechA`

Return type: matrix

The input is a vector assumed to come from an operation like `vech(A)`. Returns `vec(A)`, which is the result of pre-multiplying `vech(A)` with the "duplication" matrix D_m . If `vechA` has several columns, each column is treated separately as described above (and the results stacked side-by-side).

2.4 `nearPSD`

Arguments: matrix pointer `*m`, scalar `epsilon` (optional)

Return type: scalar

Forces the matrix m into the positive semi-definite region. Algorithm ported from "DomPazz" in Stackoverflow, apparently mimicking the `nearPD()` function in R. Because

of re-scaling (to correlation matrix), the epsilon criterion value should implicitly apply to the correlation-based eigenvalues. The return value 0 or 1 indicates whether `m` was altered or not.

2.5 zeroifclose

Arguments: matrix pointer `*m`, scalar `thresh` (optional)

Return type: scalar

Sets elements of `m` to zero if they are really close. The return value 0 or 1 indicates whether `m` was altered or not.

The default value for the threshold has been $1e-12$ since extra version 0.7. In some applications smaller (in absolute value) but mathematically truly non-zero results may occur, in which case a smaller threshold can be chosen.

2.6 drill

Arguments: matrices array, matrix `rowspec` (optional), matrix `colspec` (optional)

Return type: matrix

This function "drills through" a matrix array and returns a matrix; for example, `drill(x, 2, 3)` returns a vector with the `[2,3]` elements of all matrices in the `x` array. Omitting one of `rowspec`, `colspec` or entering "0" means to select all rows or columns respectively. (Of course at least one of `rowspec`, `colspec` must be specified.)

Nota bene: all matrices in the array must be of the same dimensions.

2.7 combinations

Arguments: matrix `x`, int `h`

Return type: matrix

This function returns a matrix whose rows are all the possible subsets of `x` containing `h` elements; for $h > 2$, a recursive algorithm is used.

For example: `combinations({1,2,3}, 2)` returns

```
1  2
1  3
2  3
```

The argument `x` must be a (row or column) vector. The returned matrix will have $\binom{n}{h}$ rows if successful, otherwise it will be a 1x1 matrix with an NA value.

Nota bene: The recursive algorithm used may be a little slow if the number of elements of `x` is large.

2.8 qformvech

Arguments: matrix `Xt`

Return type: matrix

This function relies on the relation $\text{vech}(X'AX) = P(X \otimes X)'Q \text{vech}(A) = G \text{vech}(A)$, where P and Q are certain interim results. It takes the matrix X' and returns the matrix G such that the right-hand side of the equalities becomes feasible, which should be numerically more efficient than the direct application of the left-hand side.

3 Other functions working without a dataset in place

3.1 scores2x2

Arguments: matrix in, bool verbose (optional)

Return type: matrix

Computes some standard score measures for a 2×2 contingency table of the form:

		Observed	
		1	0
Predicted	1	h(its)	f(alse)
	0	m(iss)	z(eros)

and $n = h + f + m + z$ (total observations). Returns a column vector with the elements listed in Table 1. The input is always sanitized by taking the upper 2x2 part, using absolute values, and integer-ization. Warnings are issued if verbose is 1.

Number	Acronym	Description	Formula
1	POD	prob of detection	$\frac{h}{h+m}$
2	POFD	prob of false detection	$\frac{f}{f+z}$
3	HR	hit rate	$\frac{h+z}{n}$
4	FAR	false alarm rate	$\frac{f}{h+f}$
5	CSI	critical success index	$\frac{h}{h+f+m}$
6	OR	odds ratio	$\frac{h \cdot z}{f \cdot m}$
7	BIAS	bias score	$\frac{h+f}{h+m}$
8	TSS	true skill stat ($POD - POFD$); also known as the Hanssen-Kuipers score	$\frac{h}{h+m} - \frac{f}{f+z}$
9	HSS	Heidke skill score	$2 \frac{h \cdot z - f \cdot m}{(h+m) \cdot (m+z) + (h+f) \cdot (f+z)}$
10	ETS	equitable threat score	$\frac{h \cdot z - f \cdot m}{(f+m) \cdot n + (h \cdot z - f \cdot m)}$
11	PRC	precision	$\frac{h}{h+f}$
12	FSC	F-Score	$2 \frac{PRC \cdot POD}{PRC + POD} = 2 \frac{h}{1+h+m}$

Table 1: Elements returned by the scores2x2 function

3.2 truncnorm

Arguments: int n, scalar m, scalar sigma, scalar below, scalar above

Return type: matrix

Generates n truncated normal random values. Specify mean m and standard deviation σ , and the left/right truncation values below and above. (Pass NA for any one of them to skip the respective truncation.) Returns a column vector of values.

3.3 WSRcritical

Arguments: int `n`, scalar `prob` (optional), bool `forcenorm` (optional)

Return type: matrix

Concerns the distribution of Wilcoxon's signed rank test statistic for `n` trials (at least 4). Tries to find the critical values (low/hi) where the two-sided area to the outside is as close as possible to the given `prob` (default: 0.05). (Note that "outside" means including the critical values themselves in the exact/discrete case.) If we end up in the interior region not covered by the exact table (for `prob` far away from 0 and also from 1), we fall back to the normal approximation. The function returns a column vector `{lo; hi; epv}`, where `epv` is the actual probability mass (close to `prob` but not equal in general for small samples). `lo` and `hi` can be non-integers in the normal approximation case. The normal approximation instead of the exact table values can be enforced with the `forcenorm` argument (default: zero, do not enforce).

See also the sister function `WSRpvalue`.

3.4 WSRpvalue

Arguments: int `n`, scalar `W`, bool `forcenorm` (optional)

Return type: scalar

Concerns the distribution of Wilcoxon's signed rank test statistic for `n` trials (at least 4), returns $P(X \geq W)$. In the interior region not covered by the exact table, the true value is $\geq 12.5\%$ (and $\leq 87.5\%$) according to the table used,¹ so typically based on such values H_0 would not be rejected. We fall back to the normal approximation in this region. In the extreme outer regions not explicitly covered by the table, the deviation from 0 or 1 will be smaller than $0.5\% = 0.005$. We return values 0.001 or 0.999 as an approximation here. The test statistic `W` should usually be an integer, but in case of bindings it could be fractional as well; in this case we also fall back to the normal approximation.

The normal approximation instead of the exact table values can be enforced with the `forcenorm` argument (default: zero, do not enforce).

See also the sister function `WSRcritical`.

3.5 powerset

Arguments: strings `S`

Computes the powerset of the input `S`, i.e. all possible combinations of the string elements in `S`. (Including the empty set / empty string `""`.) Each combination yields one string in the output array. Being a set, the ordering is not defined and arbitrary.

3.6 onemode

Arguments: matrix `v`

Finds the mode of the empirical distribution of the input data. If that is multi-modal, details of internal computer arithmetic can influence which of the modes is actually found. Returns a 2-element column vector with the modal value and its absolute frequency. If `v` is an empty matrix (comprises only nan values) a 1x1 matrix with nan is returned.

¹Source of the table: Wilfrid J Dixon and Frank J. Massey, Jr., Introduction to Statistical Analysis, 2nd ed. (New York: McGraw-Hill, 1957), pp. 443-444.

3.7 splitfname

Arguments: string fn

Return type: strings (array)

The idea is to take a file name or full path and extract three components:

1. The path prefix (may be empty; without the trailing / or \)
2. The "base" component of the file name, without the extension and without the path prefix
3. The file extension (without the dot; may be empty)

In principle should work with forward as well as backslashes and also with double forward slashes.

Example:

Input string: `"/what/on/earth/isthisfile.gdt"`

Output equivalent to:

```
defarray("/what/on/earth", "isthisfile", "gdt")
```

3.8 multi.instrings

Arguments: strings lookinhere, strings tofind

Return type: matrix

Returns in a column vector the positions (indices) in 'lookinhere' where any of the strings from 'tofind' occur. If there are duplicates in 'tofind' then the output may also contain duplicate indices. Use `uniq()` or `values()` afterwards if needed.

4 Functions requiring a dataset

4.1 correspondence

Arguments: series a, series b

Return type: scalar

This function takes two series and establishes if there's a 1-to-1 relationship between them, in which case it returns 2. If there's a 1-to-n relationship such that a could be interpreted as a (mathematical) function of b, it returns 1. If there's no relationship – for example several different values of series a appear together with some value of b – it returns 0.

One of the possible use cases is to check whether two discrete series encode the same variable. For example, the code:

```
open grunfeld.gdt
c = correspondence($unit, firm)
```

sets c to 2, indicating that the variable firm is in fact the panel cross-sectional identifier.

4.2 gap_filler

Arguments: series `x`, int `method` (optional)

Return type: series

Simple convenience function to crudely get rid of missing values interspersed between valid observations. The function is meant to be used with time series, or panel datasets with a time dimension. An error is returned if the function is used with a cross-sectional dataset.

Apart from the first argument (series), it accepts an integer parameter as second argument, whose meaning is: 0: do nothing, leave the gaps; 1: NAs are replaced with previous observations; 2: NAs are replaced with a linear interpolation (this uses the internal function `interp1()`). Returns the filled series.

The very existence of the "0" method for interpolation may look bizarre at first sight, but it may make sense to have in the context of batch processing, like in the following example (hopefully, self-explanatory):

```
k = 1
loop foreach i X
    series z_$i = gap_filler($i, action[k++])
endloop
```

Note that the function only replaces NAs between valid observations; therefore, if the origin series has missing values at the beginning or the end of the sample, they will be in the returned series too.

4.3 winsor

Arguments: series `x`, scalar `p` (optional), scalar `phi` (optional)

Return type: series

Returns a trimmed ("winsorized") version of the series, where outliers are replaced with implicit threshold values. Truncation quantiles are determined according to relative tail frequencies `p` and `phi`. Default lower and upper frequencies are 0.05, but re-settable with `p`. Pass `phi` in addition to `p` for an asymmetric trimming, then `p` determines only the lower frequency and `phi` the upper.

4.4 fracorder

Arguments: series `x`, int `order` (optional), bool `verbosity` (optional)

Return type: matrix

Meta function to invoke all the various ways in `gretl` to estimate the order of fractional integration of the input series, namely the Local Whittle estimator, the one by Geweke & Porter-Hudak (GPH), and the Hurst exponent minus 0.5. The first two are executed through `gretl`'s command `fractint`, the latter via `hurst`.²

Returns a matrix with three rows corresponding to the methods above; the four columns contain (1) the point estimate, (2) its standard error, (3) the test statistic for the null hypothesis of integration order zero, (4) the associated `p`-value. For example, to obtain the

²Another estimation approach for the Hurst exponent is provided in the user-contributed function package '`gen.hurst`'.

standard error of the Local Whittle estimator one picks the 1,2-element of the output matrix. The optional 'verbosity' switch is set to 0 (OFF) by default, otherwise the standard output of the underlying commands is printed out.

The optional 'order' argument only applies to the Local Whittle and GPH estimators and overrides gretl's default lag order of $\min(T/2, T^{0.6})$.

For the Hurst method a minimum of 128 observations is required, and test results are never available. Also note that by construction this estimator can only take values between -0.5 and 0.5 .

5 Authors

- gap_filler, commute, eliminate, duplicate, truncnorm, powerset, drill, correspondence, combinations, qformvech: Jack Lucchetti
- nearPSD, zeroifclose, scores2x2, WSRcritical, WSRpvalue, onemode, splitfname, multi_instrings, fracorder: Sven Schreiber
- winsor: Sven Schreiber, original code JoshuaHe
- mat2list: Allin Cottrell and Jack Lucchetti

6 Changelog

- October 2021: 1.2, add qformvech
- June 2021: 1.1, add combinations, and increase gretl version requirement to 2020c
- November 2020: 1.0, add mat2list
- September 2020: 0.8, add fracorder, remove bwritejson
- July 2020: 0.7, add multi_instrings and correspondence, add deprecation warning to bwritejson, efficiency improvement for zeroifclose
- January 2020: 0.6, add drill, bwritejson, onemode, splitfname; finally remove the retired sepstr2arr (use native strsplit instead); slightly revise gap_filler; rearrange the documentation a little
- October 2018: 0.5, fix small commute bug; retire sepstr2arr; add powerset, eliminate, duplicate
- February 2018: 0.41, allow non-integer input in WSRpvalue
- January 2018: 0.4, add WSRcritical, WSRpvalue
- December 2017: 0.3, add scores2x2; switch to pdf help document
- September 2017: 0.2, add winsor
- July 2017: initial release