Analysing spatio-temporal data with R

Edzer Pebesma, Benedict Gräler

edzer.pebesma@uni-muenster.de

Spatial Statistics workshop, Columbus OH Jun 4, 2013

What are spatio-temporal data?

speed dist 1 4 2 2 4 10 3 7 4 4 7 22 5 8 16 6 9 10 > summary(cars) speed dist Min : 4.0 Min. : 2.00 1st Qu.:12.0 1st Qu.: 26.00 Median :15.0 Median : 36.00 :15.4 Mean : 42.98 Mean 3rd Qu.: 56.00 3rd Qu.:19.0 Max. :25.0 Max. :120.00

> head(cars)

?cars reveals these data were recorded in the 1920s. The metric units (mph, ft) suggest: UK or US. Are these data spatio-temporal?

What are spatio-temporal data?

speed dist 1 2 2 10 з 7 4 7 22 4 5 8 16 9 10 > summarv(cars) speed dist Min : 4.0 : 2.00 Min. 1st Qu.:12.0 1st Qu.: 26.00 Median :15.0 Median : 36.00 Mean :15.4 Mean : 42.98 3rd Qu.:19.0 3rd Qu.: 56.00 :25.0 Max. :120.00 Max.

> head(cars)

?cars reveals these data were recorded in the 1920s. The metric units (mph, ft) suggest: UK or US. Are these data spatio-temporal?

No - we (geographers, geoinformaticians, geo-whatevers)

- insist on *known* coordinates *x*, *y*, *t*
- o prefer known reference systems but don't insist?

Are these spatio-temporal data?

> data(Produc, package="plm")

> head(Produc)

state year hwy pcap water util рс emp unemp gsp 1 ALABAMA 1970 15032.67 7325.80 1655.68 6051.20 35793.80 28418 1010.5 4.7 2 ALABAMA 1971 15501.94 7525.94 1721.02 6254.98 37299.91 29375 1021.9 5.2 3 ALABAMA 1972 15972.41 7765.42 1764.75 6442.23 38670.30 31303 1072.3 4.7 4 ALABAMA 1973 16406.26 7907.66 1742.41 6756.19 40084.01 33430 1135.5 3.9 5 ALABAMA 1974 16762.67 8025.52 1734.85 7002.29 42057.31 33749 1169.8 5.5 6 ALABAMA 1975 17316.26 8158.23 1752.27 7405.76 43971.71 33604 1155.4 7.7

Answer:

Are these spatio-temporal data?

```
> data(Produc, package="plm")
```

```
> head(Produc)
```

state year pcap hwv unemp util pc gsp 1 ALABAMA 1970 15032.67 7325.80 1655.68 6051.20 35793.80 28418 1010.5 4.7 5.2 2 ALABAMA 1971 15501.94 7525.94 1721.02 6254.98 37299.91 29375 1021.9 4.7 3 ALABAMA 1972 15972 41 7765 42 1764 75 6442 23 38670 30 31303 1072 3 4 ALABAMA 1973 16406.26 7907.66 1742.41 6756.19 40084.01 33430 1135.5 3.9 5 ALABAMA 1974 16762.67 8025.52 1734.85 7002.29 42057.31 33749 1169.8 5.5 6 ALABAMA 1975 17316.26 8158.23 1752.27 7405.76 43971.71 33604 1155.4 7.7

Answer:

- Yes, if you're willing to do a lot of understanding,
- No, if you don't know where ALABAMA is, or from which country it is a state, or if you don't know what the *year* 1970 refers to.
- state and year do refer, but in a soft (unstandardized) way.

Organisation

9:00–10:30 R, spatial data in R
11:00-12:30 time, time series data in R
14:00-15:30 spatio-temporal data types, operations, statistics
16:00-17:00 ... ctd., flexible, exercises, interaction.

- what is R?
- what is an R package? what is a vignette?
- what is CRAN?
- where is the spatial task view? spatio-temporal task view?
- how do I find in package x how to do task y?
- how do I find out how to do ... with R?

- what is R?
- what is an R package? what is a vignette?
- what is CRAN?
- where is the spatial task view? spatio-temporal task view?
- how do I find in package x how to do task y?
- how do I find out how to do ... with R?
- > library(fortunes)
- > fortune("only how")

Evelyn Hall: I would like to know how (if) I can extract some of the information from the summary of my nlme.

Simon Blomberg: This is R. There is no if. Only how.

-- Evelyn Hall and Simon 'Yoda' Blomberg R-help (April 2005)

I will assume you understand this:

| <pre>> a = data.frame(varA = c(1,1.5,2), + varB = c("a", "a", "b")) > a[1,]</pre> | > a["varA"] |
|-------------------------------------------------------------------------------------------------|------------------------------------------------|
| varA varB 1 1 a > a[,1] | varA 1 1.0 2 1.5 3 2.0 |
| [1] 1.0 1.5 2.0 | <pre>> a[c("varA", "varB")] varA varB</pre> |
| > a[[1]] | 1 1.0 a |
| [1] 1.0 1.5 2.0 | 2 1.5 a 3 2.0 b |
| > a[1] | > a\$varA |
| varA 1 1.0 | [1] 1.0 1.5 2.0 |
| 2 1.5 3 2.0 | > a\$varA <- 3:1 > a |
| > a[, 1, drop=FALSE] | varA varB |
| varA | 1 3 a |
| 1 1.0 | 22 a 31 b |
| 2 1.5 | 5 I D |
| 3 2.0 | |

Spatial data refresher:

- points, lines, polygons, grids
- storage: shapefiles, grid files, in- or out-of-memory
- data bases (e.g. PostGIS): geometry + attributes
- topology representation of polygons
- spatial indexes
- projected data, or long/lat?

What makes a GIS a GIS?

What makes a GIS a GIS?

- store, retrieve spatial data
- visualize spatial data
- manipulate spatial data
- analyze, model spatial data
 - analyze attributes, as in a data base
 - analyze geometries, or attributes depending on geometry

"A geographic information system is a system designed to capture, store, manipulate, analyze, manage, and present all types of geographical data" (wikipedia, from esri.com) "In the simplest terms, GIS is the merging of cartography, statistical analysis, and database technology." (wikipedia)

How to get spatial data into R?

Simple answer: using rgdal (readGDAL or readOGR).

How to get spatial data into R?

Simple answer: using rgdal (readGDAL or readOGR). More complete:

- readGDAL or readOGR read the whole data set from disk into R, that is, into the computers main or working memory ("RAM").
- for grids, there are low-level routines: GDAL.open opens a file, and getRasterData (or getRasterTable) to read portions of data; but also (little known!):

```
> library(rgdal)
```

- > x = GDAL.open("NDV_19980401_Gambia_the_Extract.tif")
- > object.size(x[])

207248 bytes

> object.size(x[1:100, 1:100])

44296 bytes

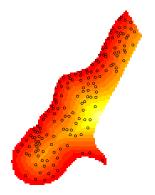
reads only the portion requested into memory

• Today, people use raster when disk caching is needed

base plot: plotting sequentially, e.g. lattice (spplot): note: transparency is a colour attribute

Overlay: visual - 1. by incrementally plotting

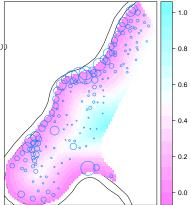
> library(sp) > data(meuse.grid) = "x+y scoordinates(meuse.grid) = "x+y sgridded(meuse.grid) = TRUE > image(meuse.grid["dist"]) > data(meuse) > coordinates(meuse) = "x+y points(meuse) > # add lines, legend, text, ...



Overlay: visual - 2. using compound plot functions

```
> size = meuse&zinc / mean(meuse&zinc)
> pts = list("sp.points", meuse, pch = 1, cex = size)
> demo(meuse, echo=FALSE, ask=FALSE)
> riv = list("sp.polygons", meuse.riv)
> plt = spplot(meuse.grid["dist"], sp.layout = list(pts, riv))
> class(plt)
[1] "trellis"
> print(plt)
```

- a plot object is created, which contains everything
- this object can be manipulated, but the most used option is to print (i.e., show) it.



Cartography?

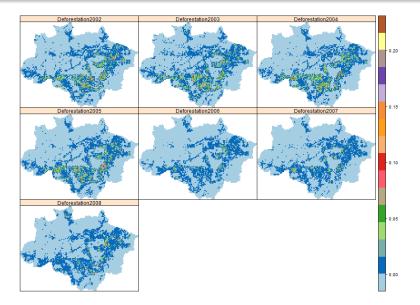
- A map is a plot with longitude and latitude, and a controlled aspect ratio; any plotting software can "do" maps, however
- reference comes from coast lines, rivers, lakes, topography, political boundaries, cities, land use etc.
- reference grid lines (parallels, meridians) may be required, and be non-straigh
- axes tics usually show little, but some information
- custom elements are often present (arrow, scale bar, multi-type legend)
- label placement is challenging (but see: rgeos::polyLabel)

What is R good at?

- simple, repetitive graphs:
 - many, similar graphs, over different pages
 - many graphs combined in a lattice (grid: lattice, ggplot)
- non-interactive, reproducible use
- control of all details
- richness of graphics devices,
- portability, cross-platform, options for deployment

What is R bad at?

- interactive use: zoom, pan, edit graph element etc.
- ontrol is not trivial
- (?) incompatible plotting systems: base, lattice, ggplot, ...



G. Espindola, 2012: Spatiotemporal trends of land use change in the Brazilian Amazon; INPE

Two work horses: rgdal, rgeos

```
> library(rgdal)
Geospatial Data Abstraction Library extensions to R successfully loaded
Loaded GDAL runtime: GDAL 1.9.1, released 2012/05/15
Path to GDAL shared files: /usr/share/gdal/1.9
Loaded PROJ.4 runtime: Rel. 4.7.1, 23 September 2009, [PJ_VERSION: 470]
Path to PROJ.4 shared files: (autodetected)
>
loading required package: stringr
Loading required package: plyr
rgeoss: (SVM revision (unknown))
GEOS runtime version: 33.3-CAPI-1.7.4
Polygon checking: TBUE
```

- rgdal links to the GDAL (raster) and OGR (vector) data I/O library, as well as PROJ.4 for CRS (coordinate reference systems) (re)projections
- rgeos links to the GEOS (Geometry Open Source) library, which powers PostGIS: does the "usual" geometry operations for features

What is numerical overlay?

Method over(x, y) provides: consistent spatial overlay for points, grids, lines and polygons: at the spatial locations of object x retrieve the indexes or attributes from spatial object y and NA in case of no match (index vector if y has only geometry, attribute data.frame if it has attributes too).

```
> over(meuse, geometry(meuse.grid))[1:10]
 [1]
       9 24 28 41 93 128 75 71
 [9] 138 161
> over(meuse, meuse.grid)[1:3.]
 part.a part.b
                      dist soil
       1
              0 0.00135803
2
                               1
       1
              0 0 01222430
3
              0 0 10302900
 ffreq
1
2
3
      1
```

In SQL, this resembles a left outer join of two tables

What if there are no, or multiple matches?

No match:

```
> m2 = meuse[-1,] # remove first record
> over(meuse, geometry(m2))[1:5]
[1] NA 1 2 3 4
> over(meuse, m2)[1:3, 1:4]
 cadmium copper lead zinc
                  NA
      NA
             NA
                       NA
1
2
     8.6
             81 277 1141
3
     6.5
             68 199 640
```

What if there are no, or multiple matches?

No match:

```
> m2 = meuse[-1.] # remove first record
> over(meuse, geometry(m2))[1:5]
[1] NA 1 2 3 4
> over(meuse, m2)[1:3, 1:4]
  cadmium copper lead zinc
      NA
                  NΑ
1
             NΑ
                       NA
     8.6
             81 277 1141
2
3
     6.5
             68 199 640
```

Multiple matches:

```
> m2 = meuse[c(1,1:155),] # duplicate first record
> over(meuse, geometry(m2))[1:5]
[1] 2 3 4 5 6
> over(meuse, m2)[1:3, 1:4]
cadmium copper lead zinc
1 11.7 85 299 1022
2 8.6 81 277 1141
3 6.5 68 199 640
```

So, by default, all multiple maches are ignored.

What if we want multiple matches?

Multiple indices:

```
> m2 = meuse[c(1,1:155),] # duplicate first record
> over(meuse, geometry(m2), returnList = TRUE)[1:3]
[[1]]
[1] 1 2
[[2]]
[1] 3
[[3]]
[1] 4
Multiple tables:
> over(meuse, m2[1:4], returnList = TRUE)[1:2]
[[1]]
```

cadmium copper lead zinc 1 11.7 85 299 1022 1.1 11.7 85 299 1022

[[2]]

cadmium copper lead zinc 2 8.6 81 277 1141

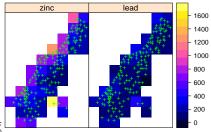
What if we want to compute over multiple matches?

```
> m2 = meuse[c(1,1:155),] # duplicate first record
> over(meuse, m2[1:4], returnList = FALSE, fn = max)[1:2,1:4]
  cadmium copper lead zinc
    11.7
             85 299 1022
2
     8.6
             81 277 1141
Although this is the same as
> over(meuse, meuse)[1:2.1:4]
 cadmium copper lead zinc
1
    11.7
             85 299 1022
     8.6
2
             81 277 1141
```

in the first case, actually the maximum is computed (fn = max) over the multiple matched records, and returned, as record values. In fact, this process is called *aggregation*.

Aggregation, the R way

```
> # for a data.frame. based on a table column:
> m = as(meuse, "data.frame")[c("zinc", "lead")]
> aggregate(m, by = list(ffreq = meuse$ffreq), mean)
 ffrea
            zinc
                     1ead
      1 625,7500 197,9762
1
2
      2 273,2083 99,3750
3
      3 309,9565 103,0870
> # create a coarse grid:
> off = gridparameters(meuse.grid)$cellcentre.offset + 20
> gt = GridTopology(off, c(400,400), c(8,11))
> SG = SpatialGrid(gt)
> proj4string(SG) = proj4string(meuse.grid)
> # for a Spatial object, based on another Spatial object:
> agg = aggregate(meuse[c("zinc", "lead")], SG, FUN = mean)
> spplot(agg, sp.layout = pts)
```



Which pixels are covered by points? Selection with over

```
> SP = as(SG, "SpatialPolygons")
> over(SP, geometry(meuse))
```

```
NA
[1]
      NA
              NA
                  NA
                      NA
                          NA
                                    3
[9]
     NA
          NA
              NA
                  NA
                      NA
                          NA
                                8
                                    5
[17]
     NA
          NA
              NA
                  NA
                      NA
                          19
                               12
                                   24
[25]
     NA
          NA
              NA
                  NA
                      52
                          37
                               32
                                   31
[33]
          NA
              NA
                  55
                      58
                          42
                               NA
                                   NA
     NA
[41]
     NA
         NA
              64
                  62
                      49 106
                               NA
                                   NΑ
[49]
     NA NA
              65
                  86 104 107
                              NA
                                   NA
[57]
          72
              70
     NA
                  68 103
                          NA
                               NA
                                   NA
[65]
     92 77
              76
                  94
                      82 118
                               NA
                                   NA
     NA 150
[73]
              95 143
                      NA 155
                               NA
                                   NA
[81]
      NA 147 144 NA
                      NA NA
                              NA
                                   NA
```

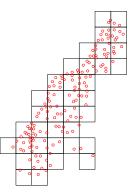
```
> length(SP[!is.na(over(SP, geometry(meuse)))])
```

```
[1] 38
```

```
> length(SP[meuse]) # equivalent!
```

```
[1] 38
```

```
> plot(as(SP[meuse], "SpatialPolygons"))
> points(meuse, col = 'red')
```



Possible over methods

Spatial data (see overlay and aggregation vignette in sp):

| | y: points | y: lines | y: polygons | y: pixels/grids |
|-----------------|-----------|----------|-------------|-----------------|
| x: points | sp | rgeos | sp | sp |
| x: lines | rgeos | rgeos | rgeos | rgeos |
| x: polygons | sp | rgeos | rgeos | sp |
| x: pixels/grids | sp | rgeos | sp | sp |

Table: over methods implemented for different x and y arguments.

Spatio-temporal data: see spacetime vignette

Nine-intersection model

The nine-intersection model is a comprehensive model, from which most relations (touches, overlaps, intersects) can be derived – see http://en.wikipedia.org/wiki/DE-9IM

```
> library(rgeos)
> gRelate(meuse.riv, meuse.riv)
[1] "2FFF1FFF2"
> gRelate(meuse.riv, SP)
[1] "212101212"
> gRelate(meuse.riv, SP, byid = TRUE)[1:5]
[1] "FF2FF1212" "FF2FF1212"
[3] "FF2FF1212" "FF2FF1212"
[5] "FF2FF1212"
```

- ${\ensuremath{\, \bullet }}$ run the examples of vignette <code>intro_sp</code> in package <code>sp</code>
- run the examples of vignette gstat in package gstat

Representing time series data in R

zoo:

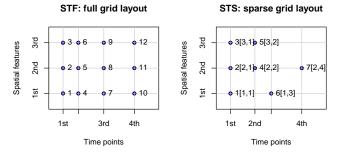
- zoo: (S3) classes for ordered observations, including time series
- powerful temporal aggregation, using as.yearmon, as.yearqtr etc, and user-supplied grouping functions
- na.fill, na.approx, na.spline

xts:

- builds on top of zoo
- (S3) explicit time reference required
- "supports" several time based systems: "Date", "POSIXt", "chron", "dates", "times", "timeDate", "yearmon", "yearqtr", "xtime"
- ... but stores time as POSIXct, remembers original class.
- ISO 8601 time (interval) selection

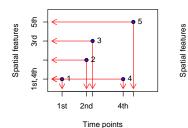
• partly written in C, increasing performance; high-speed trading Interestingly, both have no notion of time *intervals*!

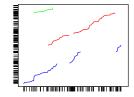
Space-time layouts



STI: irregular layout

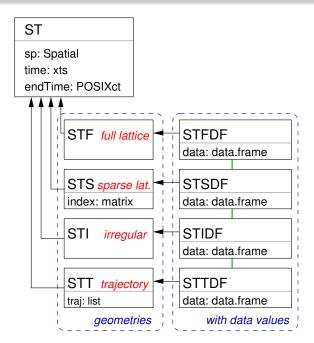
STT: trajectory



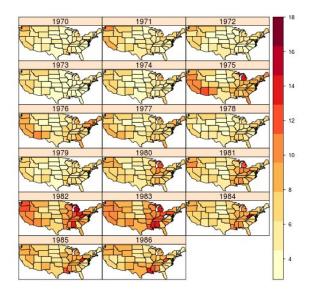


Time points

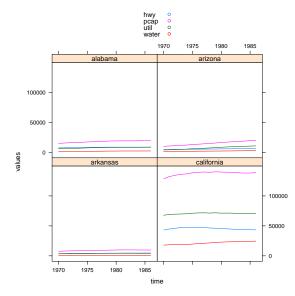
Class layout in spacetime



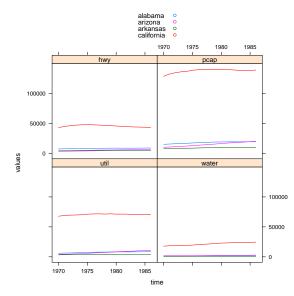
STFDF example: data(Produc)



STFDF example: data(Produc)



STFDF example: data(Produc)

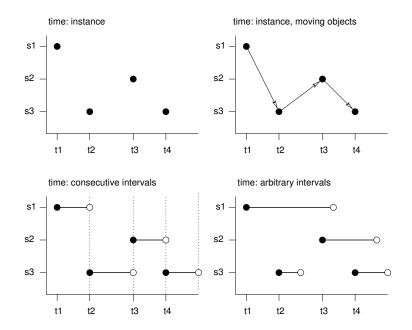


Provide classes and methods for a wide range of spatio-temporal data.

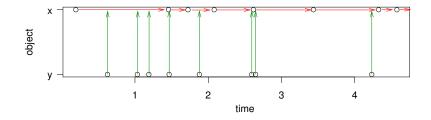
Methods include

- stConstruct, construction from long, space-wide, or time-wide tables, and from xts or Spatial* objects
- selection using [, potentially resulting in xts or Spatial* objects
- coercion to/from Spatial*, xts, zoo, stpp, RasterStack, ...
- "pass on" na.omit, na.interp, aggregate etc.
- spatio-temporal over and aggregate
- oplotting
- interface with raster, grass, sos4R, ...

time instance, intervals, movement



matching time & time intervals



Spatio-temporal statistics

- See task view on CRAN for overview of packages
- Spatio-temporal geostatistics:
 - how dense is our data in {space, time}?
 - st covariance models: anisotropy, seperable, metric, product-sum, sum-metric; st asymmetry;
 - explicit formulation of dynamics through (S)PDE's often use Kalman filtering, MCMC, or INLA
- Spatio-temporal point patterns:
 - separability vs ST interactions,
 - first- (density) and second-order (K-function) separability, stationarity or inhomogeneity.
- Spatio-temporal lattice data: e.g. spatial panel models (econometrics), disease clusters, epidemiology (surveillance)
- Trajectory analysis: visual analytics, clustering (knowledge discovery), classifying activities, home range estimation, time geography and alibi problems.

Exercise:

- I run the commands in vignette jss816 in package spacetime
- 2 run the commands in vignette st in package gstat
- 3 run the commands in the vignette stpp in package stpp (this is harder; hint: look up the JSTATSOFT paper)