

Code and statistical analysis in R

#Xie, G., Guo, Y., Tong, S., and Ma, L. (2014). Calculate excess mortality during heatwaves #using Hilbert-Huang transform algorithm. BMC medical research methodology, 14, 35.

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#####
#####
# 12/12/2012
# The following R programs are prepared by Gang Xie (John Xie) at
# Queensland University of Technology, Brisbane, Australia,
# for implementation of Hilbert-Huang Transform (HHT) algorithm.
#
# These R programs should only be used free of charge for the non-profit purposes
# such as academic study and research.
# Disclaimer: No liability is accepted by the author
# (or any affiliated organisation) for any loss or damage
# that may be caused by using this software.
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#
#
# These are a group of special R functions for time series data analysis
# using HHT algorithm originally introduced by Norden E. Huang, et. al.
# A large part of the R code contained in this file are the realisation of
# the Matlab functions written by Zhaohua Wu and these Matlab programs are free available
# from the website http://rcada.ncu.edu.tw/.
# Details are as follows.
# EEMDR: is essentially a R realisation of Matlab program 'eemd'; the major difference between
#         EEMDR and eemd is in its subroutine function 'extrema'. In EEMDR, the function
'extrema'
#         is a copy of the 'extrema' function from the R package 'EMD' authored by
#         Donghoh Kim and Hee-Seok Oh. Depending on specification of the input
arguments,
#         users can decompose the input time series by EMD procedure or EEMD procedure.
#         EEMDR gives both the numeric output and graphic output of the generated IMFs.
# EEMDR1: is a simplified version of EEMDR function. EEMDR1 acts as a subroutine function
#         to be called by function 'postEEMD'. EEMDR1 generates the post processed IMFs
#         from EEMD procedure. Details of post processing treatment on EEMD can be
found
#         in reference [4].
# postEEMD: a function which generates the post processed IMFs. There is no counterpart
#         Matlab function.
# ifndqR: This is a function to calculate instantaneous frequency based on HHT algorithm,i.e.
#         a translation of the Matlab code function 'ifndq' written by Zhaohua Wu
(zwu@fsu.edu).
# testimf: This is a significance test function based on the average energy of IMFs to
distinguish
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#      those trend IMFs from the "random" (i.e. non-trend) IMFs. This function is of our
#      original work by implementing the theoretic results given in [6]. Wu also
#      provided a significance test function, 'significance' (need to call a subroutine
function
#      'dist_value'), in Matlab code. Based on our experience, we observed that our
approach
#      can achieve the same test result but our test function is simpler in programming.
#      More importantly, the theoretic results given in [6] imply that our approach is
applicable
#      in more general case than identifying white noise non-trend IMFs.
#
#-----
# This is a utility program (i.e. subroutine function) being called by 'EEMDR' or 'EEMDR1'.
# This function, extrema, returns the positions of extrema (minima or maxima points) and
# the number of extrema of a time series sample data.
# This program is copied from R package 'EMD' authored by Donghoh Kim and Hee-Seok Oh
# (published on 29/10/2012)..  

#  

# INPUT:  

#      y: An input time series from which the positions of extrema will be determined  

#  

# OUPUT:  

#      minindex: positions or index of the minima points.  

#      maxindex: positions or index of the maxima points.  

#      nextreme: number of extrema.  

#  

extrema <- function (y, ndata = length(y), ndatam1 = ndata - 1)
{
  minindex <- maxindex <- NULL
  nextreme <- 0
  cross <- NULL
  ncross <- 0
  z1 <- sign(diff(y))
  index1 <- seq(1, ndatam1)[z1 != 0]
  z1 <- z1[z1 != 0]
  if (!(is.null(index1) || all(z1 == 1) || all(z1 == -1))) {
    index1 <- index1[c(z1[-length(z1)] != z1[-1], FALSE)] +
      1
    z1 <- z1[c(z1[-length(z1)] != z1[-1], FALSE)]
    nextreme <- length(index1)
    if (nextreme >= 2)
      for (i in 1:(nextreme - 1)) {
        tmpindex <- index1[i):(index1[i + 1] - 1)
        if (z1[i] > 0) {
          tmpindex <- tmpindex[y[index1[i]] == y[tmpindex]]
          maxindex <- rbind(maxindex, c(min(tmpindex),
            max(tmpindex)))
        }
        else {
          tmpindex <- tmpindex[y[index1[i]] == y[tmpindex]]
          minindex <- rbind(minindex, c(min(tmpindex),

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        max(tmpindex)))
    }
}
tmpindex <- index1[nextreme]:ndata1
if (z1[nextreme] > 0) {
    tmpindex <- tmpindex[y[index1[nextreme]] == y[tmpindex]]
    maxindex <- rbind(maxindex, c(min(tmpindex), max(tmpindex)))
}
else {
    tmpindex <- tmpindex[y[index1[nextreme]] == y[tmpindex]]
    minindex <- rbind(minindex, c(min(tmpindex), max(tmpindex)))
}
if (!(all(sign(y) >= 0) || all(sign(y) <= 0) || all(sign(y) ==
0))) {
    index1 <- c(1, index1)
    for (i in 1:nextreme) {
        if (y[index1[i]] == 0) {
            tmp <- c(index1[i]:index1[i + 1])[y[index1[i]:index1[i +
1]] == 0]
            cross <- rbind(cross, c(min(tmp), max(tmp)))
        }
        else if (y[index1[i]] * y[index1[i + 1]] < 0) {
            tmp <- min(c(index1[i]:index1[i + 1])[y[index1[i]] *
y[index1[i]:index1[i + 1]] <= 0])
            if (y[tmp] == 0) {
                tmp <- c(tmp:index1[i + 1])[y[tmp:index1[i +
1]] == 0]
                cross <- rbind(cross, c(min(tmp), max(tmp)))
            }
            else cross <- rbind(cross, c(tmp - 1, tmp))
        }
    }
    if (any(y[index1[nextreme + 1]] * y[index1[nextreme +
1]:ndata] <= 0)) {
        tmp <- min(c(index1[nextreme + 1]:ndata)[y[index1[nextreme +
1]] * y[index1[nextreme + 1]:ndata] <= 0])
        if (y[tmp] == 0) {
            tmp <- c(tmp:ndata)[y[tmp:ndata] == 0]
            cross <- rbind(cross, c(min(tmp), max(tmp)))
        }
        else cross <- rbind(cross, c(tmp - 1, tmp))
    }
    ncross <- nrow(cross)
}
list(minindex = minindex, maxindex = maxindex, nextreme = nextreme,
cross = cross, ncross = ncross)
}

# end of the function 'extrema'.
```

#-----
This is an EMD/EEMD program. The R code is prepared according to Matlab code

```

# in http://rcada.ncu.edu.tw/eemd.m. There are changes in this R code program.
# (1) end effects of EMD are treated according to the PPT document 'End Effects of EMD
# An unsolved, and perhaps, unsolvable problem' presented in http://rcada.ncu.edu.tw
# website; (2) this R code EMD/EEMD program needs to call a function named 'extrema'
# which returns the minimum and maximum information of an input time series. The
# 'extrema' R function is given in the R package 'EMD'; (3) the spline function used in
# this R EMD/EEMD program is 'splinefun' (R 'base' package) with which the user may specify
# different spline method. As research shows and with our limited experience, we
recommend
# either the 'fmm' method (default method here) or the 'natural' method (details may
# see the description to 'splinefun' function in R help manual. (4) The stopping rule applied
# in this R EMD/EEMD program is fixing the number of iterations (of the sifting process) to be
10,
# given the optimal objective is to make sure that all the generated intrinsic mode functions
# (imf) meet the definition criteria (i.e. (a) The number of local extrema of the time
# series and the number of its zero-crossings must either be equal or differ by at most one.
# (b) At any time, the mean value of the upper envelope determined by the local maxima and
the
# lower envelope determined by the local minima is zero).
# Justification of using this fixed number of iterations stopping rule can be found in reference
[5].

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INPUT:

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# inputd: input data, a time series
# Nstd: ratio of the standard deviation of the added noise and that of inputd
# NE: Ensemble number for the EEMDR.
# method: cubic spline method chosen for construction of envelopes
# graphoutput: a logic variable, default value 1 gives an on-screen graphic output of the
decomposed IMFs;
# other values will export a document named "emdIMFs.pdf".
# viewdiff: a logic variable, default value 0 will NOT output the information of differences of
number of
# extrema and the number of zero crossing. Otherwise, the information will show
on screen.
#
# Note: When Nst is set to zero and NE is set to 1, the program degenerates to a EMD
program
#
# OUTPUT:
# (1) the numeric output is a n by (NM+1) dimension data frame, where n = length(input time
series)
# and NM = number of imfs. The first column of the data frame contains the input time series.
# Column 2 to column (NM + 1) are the imfs. Note that the last imf series is the residual
series.
# Therefore, the values in column 1 can be recovered by summing up the corresponding
elements in
# column 2 to column (NM + 1).
# (2) a graphic output which produces the corresponding time series plots of the numeric
output.
#
#-----

```

```

EEMDR <- function(inputd, Nstd=0, NE=1, method="fmm",
graphoutput=1, viewdiff = 0) {

#
if(Nstd > 0.3) cat("Warning: Nstd value is recommended to be between 0.05 to 0.2. /n")
if(NE > 200) cat("Warning: it is recommended for NE to be between 50 to 200. /n")

if(Nstd == 0 && NE == 1) cat("This program is performing an EMD operation.  \n\n")
else cat("This program is performing an EEMD operation.  \n\n")

YY = inputd
nn =  length(YY); tyr = 1:nn
dd = 1:nn
Ystd = sd(YY); YY = YY/Ystd

TNM = trunc(log(nn)/log(2)) - 1
TNM2 = TNM + 2

#-----
Amode = allmode = matrix(rep(0,nn*TNM2), nrow=nn,ncol=TNM2)

#-----
for(ni in 1:NE)  {

X1 = YY + rnorm(nn,0,Nstd)
Amode[,1] = YY

yorigin = X1
yend = yorigin

nmode = 1
k = 1

#-----
while (nmode <= TNM)  {

ystart = yend
y.extre = extrema(ystart)

xminp = tyr[y.extre$mini[1]];  xmaxp = tyr[y.extre$maxi[1]]

ncros = y.extre$ncross
ndiff = length(xminp) + length(xmaxp) - ncros

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#-----
# Apply the fixed number of iterations (iteration =10) stopage rule.
# Details see "Ensemble empirical mode decomposition:
## a noise-assisted data analysis method" (2009), appendix A1.
#
# Reference: page 4, "A review on Hilbert-Huang Transform: method and its applications to
# Geophysical studies", by Norden E. Huang and Zhaohua Wu, (2008)
#

iter = 1

while ( iter < 10)

# 

{
if ((length(xminp)+length(xmaxp)) < 2)
{ k = k+1; break}

xminp = sort(xminp)
xmaxp = sort(xmaxp)

ymin = ystart[xminp]; ymax = ystart[xmaxp]

# end points treatment
ny1 <- length(ymin); ny2 <- length(ymax)
ny <- min(ny1, ny2)
if(ny >= 2) {
  mxy = (ymin[2] - ymin[1])/(xminp[2] - xminp[1])
  cxy = ymin[1]- mxy*xminp[1]
  ymin1 = mxy*tir[1] + cxy
  ymin1 = ifelse(ystart[1] <= ymin1, ystart[1], (ymin1+ystart[1])/2)

  mxy = (ymin[(ny1-1)] - ymin[ny1])/(xminp[(ny1-1)] - xminp[ny1])
  cxy = ymin[ny1]- mxy*xminp[ny1]
  ymnn = mxy*tir[nn] + cxy
  ymnn = ifelse(ystart[nn] <= ymnn, ystart[nn], (ymnn+ystart[nn])/2)

  mxy = (ymax[2] - ymax[1])/(xmaxp[2] - xmaxp[1])
  cxy = ymax[1]- mxy*xmaxp[1]
  ymax1 = mxy*tir[1] + cxy
  ymax1 = ifelse(ystart[1] >= ymax1, ystart[1], (ymax1+ystart[1])/2)

  mxy = (ymax[(ny2-1)] - ymax[ny2])/(xmaxp[(ny2-1)] - xmaxp[ny2])
  cxy = ymax[ny2]- mxy*xmaxp[ny2]
  ymaxn = mxy*tir[nn] + cxy
  ymaxn = ifelse(ystart[nn] >= ymaxn, ystart[nn], (ymaxn+ystart[nn])/2)

dmin.f <- splinefun(c(tir[1],xminp,tir[nn]),c(ymin1,ymin,ymnn), method=method)
dmax.f <- splinefun(c(tir[1],xmaxp,tir[nn]), c(ymax1,ymax,ymaxn), method=method)
} # end of 'if(ny >= 2)'

```

```

#-----
else{
  dmin.f <- splinefun(xminp,ymin, method=method)
  dmax.f <- splinefun(xmaxp,ymax, method=method) }

#
  ylower = dmin.f(tyr)

#
  yupper = dmax.f(tyr)

  meanUL = (ylower + yupper) / 2
  ystart = ystart - meanUL

  y.extre = extrema(ystart)
  xminp = tyr[y.extre$mini[1]];  xmaxp = tyr[y.extre$maxi[1]]

  ncros = y.extre$ncross
  ndiff = length(xminp) + length(xmaxp) - ncros

  iter = iter + 1

#
}    # end of 'while ()'

yend = yend - ystart

nmode = nmode + 1

Amode[,nmode] = ystart
Amode[, (nmode+1)] = yend

#-----
k = k+1
stp = sum(yend - 0)
if(stp == 0)  break
#-----

}    # end of 'while (nmode <= TNM)'

allmode = allmode + Amode
} # end of 'for(ni in 1:NE)'

allmode = allmode / NE
allmode = allmode * Ystd
if(k < TNM2) {

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for(i in (k+1):TNM2)
  {allmode[,k] = allmode[,k] + allmode[,i]
   allmode[,i] = 0 } }

#
if(graphoutput != 1) pdf(file="emdIMFs.pdf")

op <- par(mfrow=c(k,1),mar=c(0.2,0.5,1,1),mgp=c(0.5,0.2,0))
a = "imf"; qp = c(0,0.2,0.4,0.6,0.8,1); atw = as.numeric(quantile(1:nn, qp))
  for(i in 1:k)  {
    if(i ==1) {
plot(allmode[,1], xlab=" ", ylab=" ",type="l",yaxt ="n", xaxt="n",
      main = "Raw time series data", cex.main=0.9,lwd=2)
axis(1, at=atw, labels= rep("", 6), tck = -0.1, tcl =0.2)
axis(2, at=0, labels= "", tck = -0.1, tcl =0.3)
axis(3, at=atw, labels= rep("", 6), tck = -0.1, tcl =0.2)
axis(4, at=0, labels= "", tck = -0.1, tcl =0.3)
    }
    if( i >1 && i < k)  {
plot(allmode[,i], xlab=" ", ylab=" ",type="l",yaxt ="n", xaxt="n" )
  axis(1, at=atw, labels= rep("", 6), tck = -0.1, tcl =0.2)
  axis(2, at=0, labels= "", tck = -0.1, tcl =0.3)
  axis(3, at=atw, labels= rep("", 6), tck = -0.1, tcl =0.2)
  axis(4, at=0, labels= "", tck = -0.1, tcl =0.3)
  title(paste(a,(i-1),sep=" "), cex.main=0.9)  }

    if(i == k) {
plot(allmode[,k], xlab=" ", ylab=" ",type="l",yaxt ="n", xaxt="n",
main= "Residual series", cex.main=0.9 )
axis(1, at=atw, labels= rep("", 6), tck = -0.1, tcl =0.2)
axis(2, at=0, labels= "", tck = -0.1, tcl =0.3)
axis(3, at=atw, labels= rep("", 6), tck = -0.1, tcl =0.2)
axis(4, at=0, labels= "", tck = -0.1, tcl =0.3)
    }
  } # end of 'for(i in 1:k)'

par(op)

if(graphoutput != 1) dev.off()

#
#-----
#
  modes = allmode[,2:k]
  extremaDiff <- NULL
  for(i in 1:(k-1)) {
    midext = extrema(modes[,i])
    mminx = tyr[midext$mini[1]];  mmaxx = tyr[midext$maxi[1]]

ncos = midext$ncross
ndif = length(mminx) + length(mmaxx) - ncos

```

```

extremaDiff = c(extremaDiff,ndif) }

if(viewdiff != 0) {
  cat("Difference between # of extrema and ncross: \n")
  for(j in 1:(k-1)) cat(extremaDiff[j], "\n") }
#
#-----

invisible(list(allmode = allmode))

} # end of the function 'EEMDR'

# Examples:
# yt= gsta.df[,2]
# imf.df = EEMDR(yt)
# imf.df = EEMDR(yt,0.1,100)

#-----
# 
# a simplified version of EEMDR for the purpose of calculating the posterior EEMD
# IMFs.
# 

EEMDR1 <- function(inputd,  method="fmm", viewdiff = 0) {

#
#


YY = inputd
nn =  length(YY); tyr = 1:nn
dd = 1:nn
Ystd = sd(YY); YY = YY/Ystd

TNM = trunc(log(nn)/log(2)) - 1
TNM2 = TNM + 2

#-----

Amode = matrix(rep(0,nn*TNM2), nrow=nn,ncol=TNM2)

#-----


Amode[1] = YY

yorigin = YY
yend = yorigin

nmode = 1
k = 1

#-----
```

```

while (nmode <= TNM)  {

    ystart = yend

    y.extre = extrema(ystart)

    xminp = tyr[y.extre$mini[1]];  xmaxp = tyr[y.extre$maxi[1]]

    ncros = y.extre$ncross
    ndiff = length(xminp) + length(xmaxp) - ncros

    #-----
    ## Apply the fixed number of iterations (iteration  =10) stoppage rule.
    # Details see "Ensemble empirical mode decomposition:
    ##   a noise-assisted data analysis method" (2009), appendix A1.

    iter = 1

    while ( iter < 10)

    {

        if ((length(xminp)+length(xmaxp)) < 2)
        { k = k+1;  break}

        xminp = sort(xminp)
        xmaxp = sort(xmaxp)

        ymin = ystart[xminp];  ymax = ystart[xmaxp]

        # end points treatment
        ny1 <- length(ymin); ny2 <- length(ymax)
        ny <- min(ny1, ny2)
        if(ny >= 2)  {
            mxy = (ymin[2] - ymin[1])/(xminp[2] - xminp[1])
            cxy = ymin[1]- mxy*xminp[1]
            ymin1 = mxy*tyr[1] + cxy
            ymin1 = ifelse(ystart[1] <= ymin1, ystart[1], (ymin1+ystart[1])/2)

            mxy = (ymin[(ny1-1)] - ymin[ny1])/((xminp[(ny1-1)] - xminp[ny1])
            cxy = ymin[ny1]- mxy*xminp[ny1]
            ymnn = mxy*tyr[nn] + cxy
            ymnn = ifelse(ystart[nn] <= ymnn, ystart[nn], (ymnn+ystart[nn])/2)

            mxy = (ymax[2] - ymax[1])/(xmaxp[2] - xmaxp[1])
            cxy = ymax[1]- mxy*xmaxp[1]
            ymax1 = mxy*tyr[1] + cxy
            ymax1 = ifelse(ystart[1] >= ymax1, ystart[1], (ymax1+ystart[1])/2)

            mxy = (ymax[(ny2-1)] - ymax[ny2])/((xmaxp[(ny2-1)] - xmaxp[ny2])
            cxy = ymax[ny2]- mxy*xmaxp[ny2]

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ymaxn = mxy*tyr[nn] + cxy
ymaxn = ifelse(ystart[nn] >= ymaxn, ystart[nn], (ymaxn+ystart[nn])/2)

dmin.f <- splinefun(c(tyr[1],xminp,tyr[nn]),c(ymin1,ymin,yminn), method=method)
dmax.f <- splinefun(c(tyr[1],xmaxp,tyr[nn]),c(ymax1,ymax,ymaxn), method=method)
} # end of 'if(ny >= 2)'

#-----
else{
  dmin.f <- splinefun(xminp,ymin, method=method)
  dmax.f <- splinefun(xmaxp,ymax, method=method)}

#-----#
ylower = dmin.f(tyr)

#-----#
yupper = dmax.f(tyr)

meanUL = (ylower + yupper) / 2
ystart = ystart - meanUL

y.extre = extrema(ystart)

xminp = tyr[y.extre$mini[1]]; xmaxp = tyr[y.extre$maxi[1]]

ncros = y.extre$ncross
ndiff = length(xminp) + length(xmaxp) - ncros

iter = iter + 1
#
} # end of 'while ()'

yend = yend - ystart

nmode = nmode + 1

Amode[,nmode] = ystart
Amode[, (nmode+1)] = yend

#-----
k = k+1
stp = sum(yend - 0)
if(stp == 0) break
#-----

} # end of 'while (nmode <= TNM)'

```

```

if(k < TNM2) {
    for(i in (k+1):TNM2)
        {Amode[,k] = Amode[,k] + Amode[,i]
         Amode[,i] = 0 } }

    Amode = Amode * Ystd
#-----
#
    modes = Amode[,2:k]
    extremaDiff <- NULL
    for(i in 1:(k-1)) {
        midext = extrema(modes[,i])
        mminx = tyr[midext$mini[1]];  mmaxx = tyr[midext$maxi[1]]

        ncos = midext$ncross
        ndif = length(mminx) + length(mmaxx) - ncos
        extremaDiff = c(extremaDiff,ndif) }

    if(viewdiff !=0) {
        cat("Difference between # of extrema and ncross: \n")
        for(j in 1:(k-1)) cat(extremaDiff[j], "\n") }
#
#-----

    return(Amode)
}    # end of the function 'EEMDR1'

#-----
#
# a posterior EEMD function to make sure EEMD results are true IMFs.
#
# For Ensemble Empirical Mode Decomposition (EEMD),
#   details see "Ensemble empirical mode decomposition:
##   a noise-assisted data analysis method" (2009), by Zhaohua Wu and Norden E. Huang.

postEEMD <- function(inputd, Nstd=0, NE=1, graphoutput =1, viewdiff=0)
{
    out.df <- EEMDR(inputd=inputd, Nstd=Nstd, NE = NE)

    nc = dim(out.df$allmode)[2]    # find the number of columns

    nx = length(out.df$allmode[,1])

    postmode = matrix(rep(0,nc*nx),ncol=nc)

    postmode[,1] = out.df$allmode[,1]
}

```

```

if(nc < 4) stop("The number of columns needs to be greater than 3. /n")

for(i in 2:(nc-2)) {
  if(i ==2) midc = out.df$allmode[,i] + out.df$allmode[,,(i+1)]
  midmode = EEMDR1(midc)
  postmode[,i] = midmode[,2]
  residc = rep(0,nx); nd = dim(midmode)[2]
  for(j in 3:nd) residc = residc + midmode[,j]
  midc = residc + out.df$allmode[,,(i+2)]

  if(i == (nc-2)) {
    midmode = EEMDR1(midc, viewdiff=viewdiff)
    postmode[,,(i+1)] = midmode[,2]
    residc = rep(0,nx); nd = dim(midmode)[2]
    for(j in 3:nd) residc = residc + midmode[,j]
    postmode[,,(i+2)] = residc
  } # end of 'if(i == (nc-2))'
}

} # end of 'for(i in 2:(nc-2))'

if(graphoutput != 1) pdf(file="postIMFs.pdf")

k = nc
op <- par(mfrow=c(k,1),mar=c(0.2,0.5,1,1),mgp=c(0.5,0.2,0))
a = "post-imf"; qp = c(0,0.2,0.4,0.6,0.8,1); atw = as.numeric(quantile(1:nx, qp))
for(i in 1:k) {
  if(i ==1) {
    plot(postmode[,1], xlab= " ", ylab= " ",type="l",yaxt ="n", xaxt="n",
         main = "Raw time series data", cex.main=0.9, lwd=2)
    axis(1, at=atw, labels= rep("", 6), tck = -0.1, tcl =0.2)
    axis(2, at=0, labels= "", tck = -0.1, tcl =0.3)
    axis(3, at=atw, labels= rep("", 6), tck = -0.1, tcl =0.2)
    axis(4, at=0, labels= "", tck = -0.1, tcl =0.3)
  }

  if( i >1 && i < k) {
    plot(postmode[,i], xlab= " ", ylab= " ",type="l",yaxt ="n", xaxt="n" )
    axis(1, at=atw, labels= rep("", 6), tck = -0.1, tcl =0.2)
    axis(2, at=0, labels= "", tck = -0.1, tcl =0.3)
    axis(3, at=atw, labels= rep("", 6), tck = -0.1, tcl =0.2)
    axis(4, at=0, labels= "", tck = -0.1, tcl =0.3)
    title(paste(a,(i-1),sep=" "), cex.main=0.9) }
  }

  if(i == k) {
    plot(postmode[,k], xlab= " ", ylab= " ",type="l",yaxt ="n", xaxt="n",
         main= "Residual series", cex.main=0.9 )
    axis(1, at=atw, labels= rep("", 6), tck = -0.1, tcl =0.2)
    axis(2, at=0, labels= "", tck = -0.1, tcl =0.3)
    axis(3, at=atw, labels= rep("", 6), tck = -0.1, tcl =0.2)
    axis(4, at=0, labels= "", tck = -0.1, tcl =0.3)
  }

} # end of 'for(i in 1:k)'

```

```

par(op)

if(graphoutput != 1) dev.off()

invisible(list(postmode = postmode))

} # end of the function 'postEEMD'

#
# Example:
# postEEMD(yt,0.1,50)

#-----
#  

#  

#  

#  

# This is a function to calculate instantaneous frequency based on HHT algorithm  

# according to Matlab code of function 'ifndq' written by Zhaohua Wu (zwu@fsu.edu).  

#  

# INPUT: vimf: an IMF;  

#        dt: time interval of the inputted data. e.g. if vimf is a monthly data,  

#              dt = 1 implies the output omega will be in cycle per month; if, instead,  

#              dt = 1/12 implies the output omega will be measured in cycle per year, etc.  

# OUTPUT: omega: instantaneous frequency, which is 2*pi/T, where T is hte period of an  

# oscillation.  

#  

#-----  

ifndqR <- function(vimf, dt, method="fmm") {  

  Nnormal = 5  

  rangetop = 0.9  

  

  vlength = length(vimf)  

  vlength1 = vlength - 1  

  

  abs_vimf = numeric(vlength)  

  for(i in 1:vlength)  abs_vimf[i] = ifelse(vimf[i] >= 0 , vimf[i], -vimf[i])  

  

#-----  

# Apply the normalized Hibert Transform procedure.  

# Reference: page 6, "A review on Hilbert-Huang Transform: method and its applications to  

# Geophysical studies", by Norden E. Huang and Zhaohua Wu, (2008)  

  

  tyr = 1:vlength  

  for (j in 1:Nnormal) {  

    y.extre = extrema(abs_vimf)

```

```

xmaxp = tyr[y.extre$maxi[1]]
xmaxp = sort(xmaxp)
ymax = abs_vimf[xmaxp]
dmax.f <- splinefun(xmaxp,ymax,method=method)
yupper = dmax.f(tyr)
    abs_vimf = abs_vimf / yupper
} # end of 'for (j in 1:Nnormal)'

#
nvimf = numeric(vlength)
for(i in 1:vlength) nvimf[i] = ifelse(vimf[i] >= 0 , abs_vimf[i], -abs_vimf[i])

#-----
omgcos = rep(-9999, vlength)
rangebot = -rangetop
for(i in 2:vlength1) {
    if(nvimf[i] > rangebot && nvimf[i] < rangetop)
    { omgcos[i] = abs(nvimf[i+1] - nvimf[i-1]) * 0.5/
        sqrt(1- nvimf[i]*nimf[i]) }
}

ddd = temp = NULL
for(i in 1:vlength) {
    if(omgcos[i] > -1000)
    { ddd = c(ddd, i)
        temp = c(temp, omgcos[i]) }
}

temp.f <- splinefun(ddd,temp,method=method)
omega = temp.f(tyr)

pi2 = 2*pi
omega = omega/dt/pi2
invisible(list(omega = omega))

} # end of function 'ifndqR'

#
#-----
# An alternative hypothesis testing algorithm to distinguish the trend components from
# the "white noise" / random components.
# This significance test function is different from the Matlab function 'significance'
# written by Zhaohua Wu. All the formulas are derived from the research results presented
# in reference [6]. This is our original research work.

# This is a function based on the average energy of IMFs to distinguish those
# trend IMFs from the "random" IMFs.

```

```

# inputimfs: a matrix which contains all IMFs generated from the application of the function
EEMDR
# or function postEEMD.
# This function returns a significance test plot with approximate 95% and 99% confidence
band lines.
#
testimf <- function(inputimfs, nfit = 3, wnoise=1) {

    sizeM = dim(inputimfs)
    nx = sizeM[1]; nc = sizeM[2]
    mse1 = sum(inputimfs[,1]^2)/nx
    ek = NULL
    for(i in 1:nc) ek <- c(ek, mse1*2.01^(-i)/0.719)
    #      ek = c(mse1, ek[-1])
    logek = log(ek)/log(2)

    up95 = logek + 2^(0.474*(1:nc)-2.449)
    up99 = logek + 2^(0.460*(1:nc)-1.919)

    sampek = NULL
    for(i in 1:nc) sampek <- c(sampek, sum(inputimfs[,i]^2)/nx)
    logeek = log(sampek)/log(2)

    yy =c(logek, logeek)
    plot(1:nc, logek, ylim=c(min(yy), max(yy)*1.1),xlab="IMF index",
         ylab= expression(log[2](energy)))
    lines(1:nc,logek)

    points(1:nc, logeek, pch=8, cex=1.2)
    lines(1:nc,logeek)

    if(wnoise == 1) {
        lines(1:nc, up95, lty=3)
        lines(1:nc, up99, lty=2) }
    else{
        yc = logeek[1:nfit]; xc = 1:nfit
        lmC = lm(yc~xc)
        abline(lmC)
        logek1 = as.numeric(lmC$coef[2])*(1:nc) + as.numeric(lmC$coef[1])
        up95a = logek1 + 2^(0.474*(1:nc)-2.449)
        up99a = logek1 + 2^(0.460*(1:nc)-1.919)
        lines(1:nc, up95a, lty=3)
        lines(1:nc, up99a, lty=2) }

    } # end of the function

```

```

# Examples:
# imf.dd = EEMDR(dailyD)
# modes = imf.dd$allmode[,2:10]
# testimf(modes)
#-----

```

```
#####
#####
# major references:
# [1] Norden E. Huang, and et al., The empirical mode decomposition method and the Hilbert spectrum for
#      non-stationary time series analysis, Proc. Roy. Soc. London 454A (1998) 903 - 995.
# [2] Zhaohua Wu, and et al., On the trend, detrending, and variability of nonlinear and nonstationary
#      time series, Proceedings of the National Academy of Sciences of the USA (PANS), September 18, 2007,
#      Vol. 104, No. 38, 14889-14894.
# [3] Norden E. Huang and Zhaohua Wu, A review on Hilbert-Huang transform: method and its applications
#      to geophysical studies, Reviews of Geophysics, 46, RG2006,
doi:10.1029/2007RG000228, 2008.
# [4] Zhaohua Wu and Norden E. Huang, Ensemble Empirical Mode Decomposition: A Noise-Assisted Data Analysis
#      Method, Advances in Adaptive Data Analysis, Vol. 1, No. 1, (2009) 1-41.
# [5] Gang Wang, Xian-Yao Chen, Fang-li Qiao, Zhaohua Wu, and Norden E. Huang, On Intrinsic Mode Function,
#      Advances in Adaptive Data Analysis, Vol. 2, No. 3, (2010) 277-293.
# [6] Patrick Flandrin and Gabriel Rilling and Paulo Gongcalves , EMD equivalent filter banks,
from interpretation
#      to applications, in book Hilbert-Huang Transform and Its Applications edited by N.E. Huang and S. Shen(2005).
#
#####
#####
```

```
source.with(encoding('D:/HHT-R-code-XIE-Dec2012.txt', encoding='UTF-8')
```

if D:/ is the location of the source file HHT-R-code-XIE-Dec2012.txt

```
#Kim, D. and Oh, H. S. (2009). EMD: A package for empirical mode decomposition
#and Hilbert spectrum. The R Journal, 1, 40-46.
#Kim, D. and Oh, H. S. (2014). EMD: Empirical mode decomposition and Hilbert
#spectral analysis. R package version 1.5.7.
```

```
library("emd")
postexper1Ozsquaemdtryimfwave      <- postEEMD(c(exper1Ozsqua["OzSquare"]),
c(exper1Ozsqua["msec"]))
postexper2Ozsquaemdtryimfwave      <- postEEMD(c(exper2Ozsqua["OzSquare"])),
```

```

c(exper20zsqua["msec"]))

postexper10zdiamoeemdtryimfwave      <-    postEEMD(c(exper10Zdiamo["OzDiamond"]),
c(exper10Zdiamo["msec"]))

postexper20zdiamoeemdtryimfwave      <-    postEEMD(c(exper20Zdiamo["OzDiamond"]),
c(exper20Zdiamo["msec"]))

postexper10zMaskemdtryimfwave        <-    postEEMD(c(exper10zMask["OzMask"]),
c(exper10zMask["msec"]))

postexper20zMaskemdtryimfwave        <-    postEEMD(c(exper20zMask["OzMask"]),
c(exper20zMask["msec"]))

postexper10zPseudomaskemdtryimfwave   <-
postEEMD(c(exper10zPseudomask["OzPseudomask"]), c(exper10zPseudomask["msec"]))

postexper20zPseudomaskemdtryimfwave   <-
postEEMD(c(exper20zPseudomask["OzPseudomask"]), c(exper20zPseudomask["msec"]))

postcombinexp10zSquareMaskEEMD       <-    postEEMD(c(combinexp10z["OzSquareMask"]),
c(combinexp10z["msec"]))

postcombinexp20zSquareMaskEEMD       <-    postEEMD(c(combinexp20z["OzSquareMask"]),
c(combinexp20z["msec"]))

postcombinexp10zSquarePseudoEEMD    <-  postEEMD(c(combinexp10z["OzSquarePseudo"]),
c(combinexp10z["msec"]))

postcombinexp20zSquarePseudoEEMD    <-  postEEMD(c(combinexp20z["OzSquarePseudo"]),
c(combinexp20z["msec"]))

postcombinexp10zDiamondMaskEEMD     <-  postEEMD(c(combinexp10z["OzDiamondMask"]),
c(combinexp10z["msec"]))

postcombinexp20zDiamondMaskEEMD     <-  postEEMD(c(combinexp20z["OzDiamondMask"]),
c(combinexp20z["msec"]))

postcombinexp10zDiamondPseudoEEMD   <-
postEEMD(c(combinexp10z["OzDiamondPseudo"]), c(combinexp10z["msec"]))

postcombinexp20zDiamondPseudoEEMD   <-
postEEMD(c(combinexp20z["OzDiamondPseudo"]), c(combinexp20z["msec"]))

source.with.encoding('D:/HHT-R-code-XIE-Dec2012.txt', encoding='UTF-8')

if D:/ is the location of the source file HHT-R-code-XIE-Dec2012.txt

postexper1T5squaemdtryimfwave      <-    postEEMD(c(exper1T5squa["T5Square"]),

```

```

c(exper1T5squa["msec"]))

postexper2T5squaemdtryimfwave      <-      postEEMD(c(exper2T5squa["T5Square"]),
c(exper2T5squa["msec"]))

postexper1T5diamomoemdtryimfwave   <-      postEEMD(c(exper1T5diamo["T5Diamond"]),
c(exper1T5diamo["msec"]))

postexper2T5diamomoemdtryimfwave   <-      postEEMD(c(exper2T5diamo["T5Diamond"]),
c(exper2T5diamo["msec"]))

postexper1T5Maskemdtryimfwave     <-      postEEMD(c(exper1T5Mask["T5Mask"]),
c(exper1T5Mask["msec"]))

postexper2T5Maskemdtryimfwave     <-      postEEMD(c(exper2T5Mask["T5Mask"]),
c(exper2T5Mask["msec"]))

postexper1T5Pseudomaskemdtryimfwave
postEEMD(c(exper1T5Pseudomask["T5Pseudomask"]), c(exper1T5Pseudomask["msec"])) <-

postexper2T5Pseudomaskemdtryimfwave
postEEMD(c(exper2T5Pseudomask["T5Pseudomask"]), c(exper2T5Pseudomask["msec"])) <-

postcombinexp1T5SquareMaskEEMD    <-      postEEMD(c(combinexp1T5["T5SquareMask"]),
c(combinexp1T5["msec"]))

postcombinexp2T5SquareMaskEEMD    <-      postEEMD(c(combinexp2T5["T5SquareMask"]),
c(combinexp2T5["msec"]))

postcombinexp1T5SquarePseudoEEMD  <-  postEEMD(c(combinexp1T5["T5SquarePseudo"]),
c(combinexp1T5["msec"]))

postcombinexp2T5SquarePseudoEEMD  <-  postEEMD(c(combinexp2T5["T5SquarePseudo"]),
c(combinexp2T5["msec"]))

postcombinexp1T5DiamondMaskEEMD   <-  postEEMD(c(combinexp1T5["T5DiamondMask"]),
c(combinexp1T5["msec"]))

postcombinexp2T5DiamondMaskEEMD   <-  postEEMD(c(combinexp2T5["T5DiamondMask"]),
c(combinexp2T5["msec"]))

postcombinexp1T5DiamondPseudoEEMD
postEEMD(c(combinexp1T5["T5DiamondPseudo"]), c(combinexp1T5["msec"])) <-

postcombinexp2T5DiamondPseudoEEMD
postEEMD(c(combinexp2T5["T5DiamondPseudo"]), c(combinexp2T5["msec"])) <-

```

#Bowman, D. (2014). The Hilbert-Huang Transform: Tools and Methods. R package 'hht'. R
#package version 2.1.0.

```

library("hht")

hhtpostEEMDexp1Ozsqua <- hilbertspec(postexper1Ozsquaemdtryimfwave$postmode[2:8])

hhtpostEEMDexp2Ozsqua <- hilbertspec(postexper2Ozsquaemdtryimfwave$postmode[2:8])

hhtpostEEMDexp1Ozdiamo <- hilbertspec(postexper1Ozdiamoemdtryimfwave$postmode[2:8])

hhtpostEEMDexp2Ozdiamo <- hilbertspec(postexper2Ozdiamoemdtryimfwave$postmode[2:8])

hhtpostEEMDexp1OzMask <- hilbertspec(postexper1OzMaskemdtryimfwave$postmode[2:8])

hhtpostEEMDexp2OzMask <- hilbertspec(postexper2OzMaskemdtryimfwave$postmode[2:8])

hhtpostEEMDexp1OzPseudomask           <-
hilbertspec(postexper1OzPseudomaskemdtryimfwave$postmode[2:8])

hhtpostEEMDexp2OzPseudomask           <-
hilbertspec(postexper2OzPseudomaskemdtryimfwave$postmode[2:8])

hhtpostEEMDcombinexp1OzSquareMask    <-
hilbertspec(postcombinexp1OzSquareMaskEEMD$postmode[2:8])

hhtpostEEMDcombinexp2OzSquareMask    <-
hilbertspec(postcombinexp2OzSquareMaskEEMD$postmode[2:8])

hhtpostEEMDcombinexp1OzSquarePseudo   <-
hilbertspec(postcombinexp1OzSquarePseudoEEMD$postmode[2:8])

hhtpostEEMDcombinexp2OzSquarePseudo   <-
hilbertspec(postcombinexp2OzSquarePseudoEEMD$postmode[2:8])

hhtpostEEMDcombinexp1OzDiamondMask    <-
hilbertspec(postcombinexp1OzDiamondMaskEEMD$postmode[2:8])

hhtpostEEMDcombinexp2OzDiamondMask    <-
hilbertspec(postcombinexp2OzDiamondMaskEEMD$postmode[2:8])

hhtpostEEMDcombinexp1OzDiamondPseudo   <-
hilbertspec(postcombinexp1OzDiamondPseudoEEMD$postmode[2:8])

hhtpostEEMDcombinexp2OzDiamondPseudo   <-
hilbertspec(postcombinexp2OzDiamondPseudoEEMD$postmode[2:8])

hhtpostEEMDexp1T5squa <- hilbertspec(postexper1T5squaemdtryimfwave$postmode[2:8])

hhtpostEEMDexp2T5squa <- hilbertspec(postexper2T5squaemdtryimfwave$postmode[2:8])

```

```

hhtpostEEMDexp1T5diamo <- hilbertspec(postexper1T5diamoemdtryimfwave$postmode[2:8])
hhtpostEEMDexp2T5diamo <- hilbertspec(postexper2T5diamoemdtryimfwave$postmode[2:8])
hhtpostEEMDexp1T5Mask <- hilbertspec(postexper1T5Maskemdtryimfwave$postmode[2:8])
hhtpostEEMDexp2T5Mask <- hilbertspec(postexper2T5Maskemdtryimfwave$postmode[2:8])

hhtpostEEMDexp1T5Pseudomask                                     <-
hilbertspec(postexper1T5Pseudomaskemdtryimfwave$postmode[2:8])

hhtpostEEMDexp2T5Pseudomask                                     <-
hilbertspec(postexper2T5Pseudomaskemdtryimfwave$postmode[2:8])

hhtpostEEMDcombinexp1T5SquareMask                                <-
hilbertspec(postcombinexp1T5SquareMaskEEMD$postmode[2:8])

hhtpostEEMDcombinexp2T5SquareMask                                <-
hilbertspec(postcombinexp2T5SquareMaskEEMD$postmode[2:8])

hhtpostEEMDcombinexp1T5SquarePseudo                               <-
hilbertspec(postcombinexp1T5SquarePseudoEEMD$postmode[2:8])

hhtpostEEMDcombinexp2T5SquarePseudo                               <-
hilbertspec(postcombinexp2T5SquarePseudoEEMD$postmode[2:8])

hhtpostEEMDcombinexp1T5DiamondMask                                <-
hilbertspec(postcombinexp1T5DiamondMaskEEMD$postmode[2:8])

hhtpostEEMDcombinexp2T5DiamondMask                                <-
hilbertspec(postcombinexp2T5DiamondMaskEEMD$postmode[2:8])

hhtpostEEMDcombinexp1T5DiamondPseudo                             <-
hilbertspec(postcombinexp1T5DiamondPseudoEEMD$postmode[2:8])

hhtpostEEMDcombinexp2T5DiamondPseudo                             <-
hilbertspec(postcombinexp2T5DiamondPseudoEEMD$postmode[2:8])

```

#Bergsma, Tim
<https://cran.r-project.org/web/packages/csv/index.html>

```
library ("csv")
```

```
write.csv(hhtpostEEMDcombinexp1OzSquareMask$amplitude[], "hhtpostEEMDcombinexp1Oz
SquareMaskamplitude.csv")
```

```
write.csv(hhtpostEEMDcombinexp20zSquareMask$amplitude[], "hhtpostEEMDcombinexp20z  
SquareMaskamplitude.csv")
```

```
write.csv(hhtpostEEMDcombinexp10zSquareMask$instantfreq[], "hhtpostEEMDcombinexp10z  
SquareMaskinstantfreq.csv")
```

```
write.csv(hhtpostEEMDcombinexp20zSquareMask$instantfreq[], "hhtpostEEMDcombinexp20z  
SquareMaskinstantfreq.csv")
```

```
write.csv(hhtpostEEMDcombinexp10zSquareMask$energy, "hhtpostEEMDcombinexp10zSqua  
reMaskenergy.csv")
```

```
write.csv(hhtpostEEMDcombinexp20zSquareMask$energy, "hhtpostEEMDcombinexp20zSqua  
reMaskenergy.csv")
```

```
write.csv(hhtpostEEMDcombinexp10zSquarePseudo$amplitude[], "hhtpostEEMDcombinexp10  
zSquarePseudoamplitude.csv")
```

```
write.csv(hhtpostEEMDcombinexp20zSquarePseudo$amplitude[], "hhtpostEEMDcombinexp20  
zSquarePseudoamplitude.csv")
```

```
write.csv(hhtpostEEMDcombinexp10zSquarePseudo$instantfreq[], "hhtpostEEMDcombinexp1  
0zSquarePseudoinstantfreq.csv")
```

```
write.csv(hhtpostEEMDcombinexp20zSquarePseudo$instantfreq[], "hhtpostEEMDcombinexp2  
0zSquarePseudoinstantfreq.csv")
```

```
write.csv(hhtpostEEMDcombinexp10zSquarePseudo$energy, "hhtpostEEMDcombinexp10zSqu  
arePseudoenergy.csv")
```

```
write.csv(hhtpostEEMDcombinexp20zSquarePseudo$energy, "hhtpostEEMDcombinexp20zSqu  
arePseudoenergy.csv")
```

```
write.csv(hhtpostEEMDcombinexp10zDiamondMask$amplitude[], "hhtpostEEMDcombinexp10  
zDiamondMaskamplitude.csv")
```

```
write.csv(hhtpostEEMDcombinexp20zDiamondMask$amplitude[], "hhtpostEEMDcombinexp20
```

zDiamondMaskamplitude.csv")

write.csv(hhtpostEEMDcombinexp1OzDiamondMask\$instantfreq[], "hhtpostEEMDcombinexp1OzDiamondMaskinstantfreq.csv")

write.csv(hhtpostEEMDcombinexp2OzDiamondMask\$instantfreq[], "hhtpostEEMDcombinexp2OzDiamondMaskinstantfreq.csv")

write.csv(hhtpostEEMDcombinexp1OzDiamondMask\$energy, "hhtpostEEMDcombinexp1OzDiamondMaskenergy.csv")

write.csv(hhtpostEEMDcombinexp2OzDiamondMask\$energy, "hhtpostEEMDcombinexp2OzDiamondMaskenergy.csv")

write.csv(hhtpostEEMDcombinexp1OzDiamondPseudo\$amplitude[], "hhtpostEEMDcombinexp1OzDiamondPseudoamplitude.csv")

write.csv(hhtpostEEMDcombinexp2OzDiamondPseudo\$amplitude[], "hhtpostEEMDcombinexp2OzDiamondPseudoamplitude.csv")

write.csv(hhtpostEEMDcombinexp1OzDiamondPseudo\$instantfreq[], "hhtpostEEMDcombinexp1OzDiamondPseudoinstantfreq.csv")

write.csv(hhtpostEEMDcombinexp2OzDiamondPseudo\$instantfreq[], "hhtpostEEMDcombinexp2OzDiamondPseudoinstantfreq.csv")

write.csv(hhtpostEEMDcombinexp1OzDiamondPseudo\$energy, "hhtpostEEMDcombinexp1OzDiamondPseudoenergy.csv")

write.csv(hhtpostEEMDcombinexp2OzDiamondPseudo\$energy, "hhtpostEEMDcombinexp2OzDiamondPseudoenergy.csv")

write.csv(hhtpostEEMDcombinexp1T5SquareMask\$amplitude[], "hhtpostEEMDcombinexp1T5SquareMaskamplitude.csv")

```
write.csv(hhtpostEEMDcombinexp2T5SquareMask$amplitude[], "hhtpostEEMDcombinexp2T5  
SquareMaskamplitude.csv")  
  
write.csv(hhtpostEEMDcombinexp1T5SquareMask$instantfreq[], "hhtpostEEMDcombinexp1T5  
SquareMaskinstantfreq.csv")  
  
write.csv(hhtpostEEMDcombinexp2T5SquareMask$instantfreq[], "hhtpostEEMDcombinexp2T5  
SquareMaskinstantfreq.csv")  
  
write.csv(hhtpostEEMDcombinexp1T5SquareMask$energy, "hhtpostEEMDcombinexp1T5Squar  
eMaskenergy.csv")  
  
write.csv(hhtpostEEMDcombinexp2T5SquareMask$energy, "hhtpostEEMDcombinexp2T5Squar  
eMaskenergy.csv")  
  
write.csv(hhtpostEEMDcombinexp1T5SquarePseudo$amplitude[], "hhtpostEEMDcombinexp1T  
5SquarePseudoamplitude.csv")  
  
write.csv(hhtpostEEMDcombinexp2T5SquarePseudo$amplitude[], "hhtpostEEMDcombinexp2T  
5SquarePseudoamplitude.csv")  
  
write.csv(hhtpostEEMDcombinexp1T5SquarePseudo$instantfreq[], "hhtpostEEMDcombinexp1  
T5SquarePseudoinstantfreq.csv")  
write.csv(hhtpostEEMDcombinexp2T5SquarePseudo$instantfreq[], "hhtpostEEMDcombinexp2  
T5SquarePseudoinstantfreq.csv")  
  
write.csv(hhtpostEEMDcombinexp1T5SquarePseudo$energy, "hhtpostEEMDcombinexp1T5Squ  
arePseudoenergy.csv")  
  
write.csv(hhtpostEEMDcombinexp2T5SquarePseudo$energy, "hhtpostEEMDcombinexp2T5Squ  
arePseudoenergy.csv")  
  
write.csv(hhtpostEEMDcombinexp1T5DiamondMask$amplitude[], "hhtpostEEMDcombinexp1T  
5DiamondMaskamplitude.csv")
```

```
write.csv(hhtpostEEMDcombinexp2T5DiamondMask$amplitude[], "hhtpostEEMDcombinexp2T  
5DiamondMaskamplitude.csv")  
  
write.csv(hhtpostEEMDcombinexp1T5DiamondMask$instantfreq[], "hhtpostEEMDcombinexp1  
T5DiamondMaskinstantfreq.csv")  
  
write.csv(hhtpostEEMDcombinexp2T5DiamondMask$instantfreq[], "hhtpostEEMDcombinexp2  
T5DiamondMaskinstantfreq.csv")  
  
write.csv(hhtpostEEMDcombinexp1T5DiamondMask$energy, "hhtpostEEMDcombinexp1T5Dia  
mondMaskenergy.csv")  
  
write.csv(hhtpostEEMDcombinexp2T5DiamondMask$energy, "hhtpostEEMDcombinexp2T5Dia  
mondMaskenergy.csv")  
  
write.csv(hhtpostEEMDcombinexp1T5DiamondPseudo$amplitude[], "hhtpostEEMDcombinexp  
1T5DiamondPseudocomplitude.csv")  
  
write.csv(hhtpostEEMDcombinexp2T5DiamondPseudo$amplitude[], "hhtpostEEMDcombinexp  
2T5DiamondPseudocomplitude.csv")  
  
write.csv(hhtpostEEMDcombinexp1T5DiamondPseudo$instantfreq[], "hhtpostEEMDcombinexp  
1T5DiamondPseudoinstantfreq.csv")  
  
write.csv(hhtpostEEMDcombinexp2T5DiamondPseudo$instantfreq[], "hhtpostEEMDcombinexp  
2T5DiamondPseudoinstantfreq.csv")  
  
write.csv(hhtpostEEMDcombinexp1T5DiamondPseudo$energy, "hhtpostEEMDcombinexp1T5Di  
amondPseudocomenergy.csv")  
  
write.csv(hhtpostEEMDcombinexp2T5DiamondPseudo$energy, "hhtpostEEMDcombinexp2T5Di  
amondPseudocomenergy.csv")
```

```
write.csv(hhtpostEEMDexp10zdiamo$amplitude[], "hhtpostEEMDexp10zdiamoamplitude.csv")  
write.csv(hhtpostEEMDexp20zdiamo$amplitude[], "hhtpostEEMDexp20zdiamoamplitude.csv")
```

```
write.csv(hhtpostEEMDexp10zdiamo$instantfreq[], "hhtpostEEMDexp10zdiamoinstantfreq.csv")
```

```
write.csv(hhtpostEEMDexp20zdiamo$instantfreq[], "hhtpostEEMDexp20zdiamoinstantfreq.csv")
```

```
write.csv(hhtpostEEMDexp10zdiamo$energy, "hhtpostEEMDexp10zdiamoenergy.csv")
```

```
write.csv(hhtpostEEMDexp20zdiamo$energy, "hhtpostEEMDexp20zdiamoenergy.csv")
```

```
write.csv(hhtpostEEMDexp10zMask$amplitude[], "hhtpostEEMDexp10zMaskamplitude.csv")
```

```
write.csv(hhtpostEEMDexp20zMask$amplitude[], "hhtpostEEMDexp20zMaskamplitude.csv")
```

```
write.csv(hhtpostEEMDexp10zMask$instantfreq[], "hhtpostEEMDexp10zMaskinstantfreq.csv")
```

```
write.csv(hhtpostEEMDexp20zMask$instantfreq[], "hhtpostEEMDexp20zMaskinstantfreq.csv")
```

```
write.csv(hhtpostEEMDexp10zMask$energy, "hhtpostEEMDexp10zMaskenergy.csv")
```

```
write.csv(hhtpostEEMDexp20zMask$energy, "hhtpostEEMDexp20zMaskenergy.csv")
```

```
write.csv(hhtpostEEMDexp10zPseudomask$amplitude[], "hhtpostEEMDexp10zPseudomaskamplitude.csv")
```

```
write.csv(hhtpostEEMDexp20zPseudomask$amplitude[], "hhtpostEEMDexp20zPseudomaskamplitude.csv")
```

```
write.csv(hhtpostEEMDexp10zPseudomask$instantfreq[], "hhtpostEEMDexp10zPseudomaskinstantfreq.csv")
```

```
nstantfreq.csv")  
  
write.csv(hhtpostEEMDexp2OzPseudomask$instantfreq[], "hhtpostEEMDexp2OzPseudomaski  
nstantfreq.csv")  
  
  
write.csv(hhtpostEEMDexp1OzPseudomask$energy, "hhtpostEEMDexp1OzPseudomaskenergy.  
csv")  
  
write.csv(hhtpostEEMDexp2OzPseudomask$energy, "hhtpostEEMDexp2OzPseudomaskenergy.  
csv")  
  
  
  
  
write.csv(hhtpostEEMDexp1Ozsqua$amplitude[], "hhtpostEEMDexp1Ozsquaamplitude.csv")  
write.csv(hhtpostEEMDexp2Ozsqua$amplitude[], "hhtpostEEMDexp2Ozsquaamplitude.csv")  
  
  
write.csv(hhtpostEEMDexp1Ozsqua$instantfreq[], "hhtpostEEMDexp1Ozsquainstantfreq.csv")  
write.csv(hhtpostEEMDexp2Ozsqua$instantfreq[], "hhtpostEEMDexp2Ozsquainstantfreq.csv")  
  
  
  
  
write.csv(hhtpostEEMDexp1Ozsqua$energy, "hhtpostEEMDexp1Ozsquaenergy.csv")  
  
write.csv(hhtpostEEMDexp2Ozsqua$energy, "hhtpostEEMDexp2Ozsquaenergy.csv")  
  
  
  
  
  
  
write.csv(hhtpostEEMDexp1T5diamo$amplitude[], "hhtpostEEMDexp1T5diamoamplitude.csv")  
write.csv(hhtpostEEMDexp2T5diamo$amplitude[], "hhtpostEEMDexp2T5diamoamplitude.csv")  
  
  
write.csv(hhtpostEEMDexp1T5diamo$instantfreq[], "hhtpostEEMDexp1T5diamoinstantfreq.csv  
")  
write.csv(hhtpostEEMDexp2T5diamo$instantfreq[], "hhtpostEEMDexp2T5diamoinstantfreq.csv  
")  
  
  
write.csv(hhtpostEEMDexp1T5diamo$energy, "hhtpostEEMDexp1T5diamoenergy.csv")
```

```
write.csv(hhtpostEEMDexp2T5diamo$energy,"hhtpostEEMDexp2T5diamoenergy.csv")  
  
write.csv(hhtpostEEMDexp1T5Mask$amplitude[],"hhtpostEEMDexp1T5Maskamplitude.csv")  
  
write.csv(hhtpostEEMDexp2T5Mask$amplitude[],"hhtpostEEMDexp2T5Maskamplitude.csv")  
  
write.csv(hhtpostEEMDexp1T5Mask$instantfreq[],"hhtpostEEMDexp1T5Maskinstantfreq.csv")  
write.csv(hhtpostEEMDexp2T5Mask$instantfreq[],"hhtpostEEMDexp2T5Maskinstantfreq.csv")  
  
write.csv(hhtpostEEMDexp1T5Mask$energy,"hhtpostEEMDexp1T5Maskenergy.csv")  
  
write.csv(hhtpostEEMDexp2T5Mask$energy,"hhtpostEEMDexp2T5Maskenergy.csv")  
  
write.csv(hhtpostEEMDexp1T5Pseudomask$amplitude[],"hhtpostEEMDexp1T5Pseudomaska  
mplitude.csv")  
  
write.csv(hhtpostEEMDexp2T5Pseudomask$amplitude[],"hhtpostEEMDexp2T5Pseudomaska  
mplitude.csv")  
  
write.csv(hhtpostEEMDexp1T5Pseudomask$instantfreq[],"hhtpostEEMDexp1T5Pseudomaski  
nstantfreq.csv")  
write.csv(hhtpostEEMDexp2T5Pseudomask$instantfreq[],"hhtpostEEMDexp2T5Pseudomaski  
nstantfreq.csv")  
  
write.csv(hhtpostEEMDexp1T5Pseudomask$energy,"hhtpostEEMDexp1T5Pseudomaskenergy.  
csv")
```

```
write.csv(hhtpostEEMDexp2T5Pseudomask$energy,"hhtpostEEMDexp2T5Pseudomaskenergy.csv")
```

```
write.csv(hhtpostEEMDexp1T5squa$amplitude[],"hhtpostEEMDexp1T5squaamplitude.csv")
```

```
write.csv(hhtpostEEMDexp2T5squa$amplitude[],"hhtpostEEMDexp2T5squaamplitude.csv")
```

```
write.csv(hhtpostEEMDexp1T5squa$instantfreq[],"hhtpostEEMDexp1T5squainstantfreq.csv")
```

```
write.csv(hhtpostEEMDexp2T5squa$instantfreq[],"hhtpostEEMDexp2T5squainstantfreq.csv")
```

```
write.csv(hhtpostEEMDexp1T5squa$energy,"hhtpostEEMDexp1T5squaenergy.csv")
```

```
write.csv(hhtpostEEMDexp2T5squa$energy,"hhtpostEEMDexp2T5squaenergy.csv")
```

```
AmpostEEMDOz<- spss.get("E:/Geral/VITOR PEREIRA/hhtpostEEMD/AmpostEEMDOz.sav",  
lowernames=FALSE, datevars = NULL,  
use.value.labels = TRUE, to.data.frame = TRUE,  
max.value.labels = Inf, force.single=TRUE,  
allow=NULL, charfactor=FALSE)
```

```
AmpostEEMDT5<- spss.get("E:/Geral/VITOR PEREIRA/hhtpostEEMD/AmpostEEMDT5.sav",  
lowernames=FALSE, datevars = NULL,  
use.value.labels = TRUE, to.data.frame = TRUE,  
max.value.labels = Inf, force.single=TRUE,  
allow=NULL, charfactor=FALSE)
```

```
HzpostEEMDOz<- spss.get("G:/Geral/VITOR PEREIRA/hhtpostEEMD/HzpostEEMDOz.sav",
lowernames=FALSE, datevars = NULL,
use.value.labels = TRUE, to.data.frame = TRUE,
max.value.labels = Inf, force.single=TRUE,
allow=NULL, charfactor=FALSE)
```

```
HzpostEEMDT5<- spss.get("G:/Geral/VITOR PEREIRA/hhtpostEEMD/HzpostEEMDT5.sav",
lowernames=FALSE, datevars = NULL,
use.value.labels = TRUE, to.data.frame = TRUE,
max.value.labels = Inf, force.single=TRUE,
allow=NULL, charfactor=FALSE)
```

#beckmw (2013, February 5). Collinearity and stepwise VIF selection [Blog post].
#Retrieved from #<https://beckmw.wordpress.com/2013/02/05/collinearity-and-stepwi>
#se-vif-selectio/ and revisions from <https://gist.github.com/fawda123/4717702>

```
require(MASS)
require(clusterGeneration)

vif_func<-function(in_frame,thresh=10,trace=T,...){

  require(fmsb)

  if(class(in_frame) != 'data.frame') in_frame<-data.frame(in_frame)

  #get initial vif value for all comparisons of variables
  vif_init<-NULL
  var_names <- names(in_frame)
  for(val in var_names){
    regressors <- var_names[-which(var_names == val)]
    form <- paste(regressors, collapse = '+')
    form_in <- formula(paste(val, '~', form))
    vif_init<-rbind(vif_init, c(val, VIF(lm(form_in, data = in_frame, ...))))
  }
  vif_max<-max(as.numeric(vif_init[,2]))

  if(vif_max < thresh){
    if(trace==T){ #print output of each iteration
      prmatrix(vif_init,collab=c('var','vif'),rowlab=rep(",nrow(vif_init)),quote=F)
      cat('\n')
      cat(paste('All variables have VIF < ', thresh,' max VIF ',round(vif_max,2), sep=""),'\n\n')
    }
    return(var_names)
  }
}
```

```

else{
  in_dat<-in_frame

  #backwards selection of explanatory variables, stops when all VIF values are below
  'thresh'
  while(vif_max >= thresh){

    vif_vals<-NULL
    var_names <- names(in_dat)

    for(val in var_names){
      regressors <- var_names[-which(var_names == val)]
      form <- paste(regressors, collapse = '+')
      form_in <- formula(paste(val, '~', form))
      vif_add<-VIF(lm(form_in, data = in_dat, ...))
      vif_vals<-rbind(vif_vals,c(val,vif_add))
    }
    max_row<-which(vif_vals[,2] == max(as.numeric(vif_vals[,2])))[1]
    vif_max<-as.numeric(vif_vals[max_row,2])

    if(vif_max<thresh) break

    if(trace==T){ #print output of each iteration
      prmatrix(vif_vals,collab=c('var','vif'),rowlab=rep("",nrow(vif_vals)),quote=F)
      cat('\n')
      cat('removed: ',vif_vals[max_row,1],vif_max,'\n\n')
      flush.console()
    }

    in_dat<-in_dat[!names(in_dat) %in% vif_vals[max_row,1]]
  }
}

return(names(in_dat))
}
}

```

source.with.encoding('D:/vif_func.txt', encoding='UTF-8')

if D:/ is the location of the source file vif_func.txt

```

vif_func(AmpostEEMDOz)
vifAmpostEEMDOz

```

```
vif_func(AmpostEEMDT5)
vifAmpostEEMDT5
```

```
vif_func(HzpostEEMDOz)
vifHzpostEEMDOz
```

```
vif_func(HzpostEEMDT5)
vifHzpostEEMDT5
```

```
source.with(encoding='D:/vif_func.txt', encoding='UTF-8')
```

if D:/ is the location of the source file vif_func.txt

```
vif_func(colli_AmpostEEMDOz)
All variables have VIF < 10, max VIF 8.83
```

```
vif_func(colli_AmpostEEMDT5)
All variables have VIF < 10, max VIF 9.06
```

```
vif_func(colli_HzpostEEMDOz)
All variables have VIF < 10, max VIF 7.02
```

```
vif_func(colli_HzpostEEMDT5)
All variables have VIF < 10, max VIF 8.47
```

```
pls_AmpostEEMDOz<- spss.get("F:/Geral/VITOR PEREIRA/PLS/colli_AmpostEEMDOz.sav",
lowernames=FALSE, datevars = NULL,
```

```
use.value.labels = TRUE, to.data.frame = TRUE,  
max.value.labels = Inf, force.single=TRUE,  
allow=NULL, charfactor=FALSE)
```

```
pls_AmpostEEMDT5<- spss.get("F:/Geral/VITOR PEREIRA/PLS/colli_AmpostEEMDT5.sav",  
lowernames=FALSE, datevars = NULL,  
use.value.labels = TRUE, to.data.frame = TRUE,  
max.value.labels = Inf, force.single=TRUE,  
allow=NULL, charfactor=FALSE)
```

```
pls_HzpostEEMDOz<- spss.get("F:/Geral/VITOR PEREIRA/PLS/colli_HzpostEEMDOz.sav",  
lowernames=FALSE, datevars = NULL,  
use.value.labels = TRUE, to.data.frame = TRUE,  
max.value.labels = Inf, force.single=TRUE,  
allow=NULL, charfactor=FALSE)
```

```
pls_HzpostEEMDT5<- spss.get("F:/Geral/VITOR PEREIRA/PLS/colli_HzpostEEMDT5.sav",  
lowernames=FALSE, datevars = NULL,  
use.value.labels = TRUE, to.data.frame = TRUE,  
max.value.labels = Inf, force.single=TRUE,  
allow=NULL, charfactor=FALSE)
```

#Mevik, Bjørn-Helge and Wehrens, Ron. (2007). The pls Package: Principal
#Component and Partial Least Squares Regression in R. Journal of Statistical
#Software, 18(2), 1-23. R package version 2.5-0.

```
library("pls")  
  
set.seed(59)  
plsFitAmpostEEMDOz<-plsr(Exper~.,data=pls_AmpostEEMDOz,validation="CV")
```

```

summary(plsFitAmpostEEMDOz)
predictionsAmpostEEMDOz <- predict(plsFitAmpostEEMDOz, PLSR_Test_Derivação_Oz,
ncomp=23)
validationplot(plsFitAmpostEEMDOz, val.type="RMSEP")
pls.RMSEPAmpostEEMDOz<-RMSEP(plsFitAmpostEEMDOz, estimate="CV")
plot(pls.RMSEPAmpostEEMDOz, main="RMSEP PLS Exper", xlab="components")
minRMSEP<-which.min(pls.RMSEPAmpostEEMDOz$val)
points(minRMSEP,min(pls.RMSEPAmpostEEMDOz$val), pch=1, col="red", cex=1.5)

```

```

set.seed(59)
plsFitAmpostEEMDT5<-plsr(Exper~,data=pls_AmpostEEMDT5,validation="CV")
summary(plsFitAmpostEEMDT5)
predictionsAmpostEEMDT5 <- predict(plsFitAmpostEEMDT5, PLSR_Test_Derivação_T5,
ncomp=19)
validationplot(plsFitAmpostEEMDT5, val.type="RMSEP")
pls.RMSEPAmpostEEMDT5<-RMSEP(plsFitAmpostEEMDT5, estimate="CV")
plot(pls.RMSEPAmpostEEMDT5, main="RMSEP PLS Exper", xlab="components")
minRMSEP<-which.min(pls.RMSEPAmpostEEMDT5$val)
points(minRMSEP,min(pls.RMSEPAmpostEEMDT5$val), pch=1, col="red", cex=1.5)

```

```

library("pls")

set.seed(59)
plsFitHzpostEEMDOz<-plsr(Exper~,data=pls_HzpostEEMDOz,validation="CV")
summary(plsFitHzpostEEMDOz)
predictionsHzpostEEMDOz <- predict(plsFitHzpostEEMDOz, PLSR_Test_Derivação_Oz,
ncomp=40)
validationplot(plsFitHzpostEEMDOz, val.type="RMSEP")
pls.RMSEPHzpostEEMDOz<-RMSEP(plsFitHzpostEEMDOz, estimate="CV")
plot(pls.RMSEPHzpostEEMDOz, main="RMSEP PLS Exper", xlab="components")
minRMSEP<-which.min(pls.RMSEPHzpostEEMDOz$val)
points(minRMSEP,min(pls.RMSEPHzpostEEMDOz$val), pch=1, col="red", cex=1.5)

```

```

set.seed(59)
plsFitHzpostEEMDT5<-plsr(Exper~,data=pls_HzpostEEMDT5,validation="CV")
summary(plsFitHzpostEEMDT5)
predictionsHzpostEEMDT5 <- predict(plsFitHzpostEEMDT5, PLSR_Test_Derivação_T5,
ncomp=43)
validationplot(plsFitHzpostEEMDT5, val.type="RMSEP")
pls.RMSEPHzpostEEMDT5<-RMSEP(plsFitHzpostEEMDT5, estimate="CV")
plot(pls.RMSEPHzpostEEMDT5, main="RMSEP PLS Exper", xlab="components")
minRMSEP<-which.min(pls.RMSEPHzpostEEMDT5$val)
points(minRMSEP,min(pls.RMSEPHzpostEEMDT5$val), pch=1, col="red", cex=1.5)

```

```

#Del Re, A. C. (2013). Compute Effect Sizes. R package 'compute.es'. R package
#version 0.2-2.

library("compute.es")

postIMF 3 combined Diamond Pseudo Oz instantaneous amplitude
mes(250.0772640000004,141.84749921304348,221.23649381824532,116.99762855770675,
230,230)

postIMF 2 combined Diamond Pseudo T5 instantaneous amplitude
mes(231.50092008702,148.87988807983,193.047258710684,116.233060388419,230,230)

postIMF 1 Mask Oz instantaneous frequency
mes(0.2922027197375933,0.22709554991124395,0.1440134078351405,0.150697550171260
8,230,230)

postIMF 5 Mask T5 instantaneous frequency
mes(0.017258188931635346,           0.012934933405625387,           0.005633557981819243,
0.004605120575712734,230,230)

```

#Afanador, Nelson Lee, Tran, Thanh and Blanchet, Lionel (2016). Package
#'mvdalab'. R package version 1.0.

```

library("mvdalab")

modAmpostEEMDOz <- plsFit(Exper~, scale = TRUE, data = pls_AmpostEEMDOz,
                           ncomp = 23, validation = "oob", boots = 1000)

smc((modAmpostEEMDOz),corrected = T)
corrected=T
whether there should be a correction of 1st order auto-correlation in the residuals

plot(smc((modAmpostEEMDOz),corrected = T))

```

```

modAmpostEEMDT5 <- plsFit(Exper~, scale = TRUE, data = pls_AmpostEEMDT5,
                           ncomp = 19, validation = "oob", boots = 1000)

smc((modAmpostEEMDT5),corrected = T)
corrected=T
whether there should be a correction of 1st order auto-correlation in the residuals

```

```
plot(smc((modAmpostEEMDT5),corrected = T))
```

```
library("mvdalab")
```

```
modHzpostEEMDOz <- plsFit(Exper~, scale = TRUE, data = pls_HzpostEEMDOz,  
ncomp = 23, validation = "oob", boots = 1000)
```

```
smc((modHzpostEEMDOz),corrected = T)
```

```
corrected=T
```

```
whether there should be a correction of 1st order auto-correlation in the residuals
```

```
plot(smc((modHzpostEEMDOz),corrected = T))
```

```
modHzpostEEMDT5 <- plsFit(Exper~, scale = TRUE, data = pls_HzpostEEMDT5,  
ncomp = 19, validation = "oob", boots = 1000)
```

```
smc((modHzpostEEMDT5),corrected = T)
```

```
corrected=T
```

```
whether there should be a correction of 1st order auto-correlation in the residuals
```

```
plot(smc((modHzpostEEMDT5),corrected = T))
```

#Lakens, D. (2013). Calculating and reporting effect sizes to facilitate cumulative science: A practical primer for t-tests and ANOVAs. *Frontiers in Psychology*, #4:863. This is version 3.2. For updates, check: <http://opencienceframework.org/project/ixGcd>

```
#modAmpostEEMDOz significant multivariate correlation statistic (smc)
```

| η^2 for (A; between) X (P; within) | | |
|---|---------------|--------------|
| Main Between | Main Within | Interaction |
| SSA | SSP | SSPA |
| 11399094.094 | 48269330.112 | 49600420.754 |
| SSs/A | SSPs/A | |
| 124030553.706 | 150787769.532 | |
| MSA | MSP | MSPA |
| 11399094.094 | 40335816.757 | 41448130.271 |

| MSs/A | MSPs/A | | |
|------------|------------|------------|--|
| 270809.069 | 275118.771 | | |
| dfA | dfP | dfPA | |
| 1 | 1.197 | 1.197 | |
| F-ratio | F-ratio | F-ratio | |
| 42.0927 | 146.612 | 150.655 | |
| η^2 | η^2 | η^2 | |
| 0.03983 | 0.14940 | 0.15289 | |
| ηp^2 | ηp^2 | ηp^2 | |
| 0.08417 | 0.24249 | 0.24752 | |
| η^2 | η^2 | η^2 | |
| 0.08417 | 0.19412 | 0.19947 | |

#modAmpostEEMDT5 significant multivariate correlation statistic (smc)

| η^2 for (A; between) X (P; within) | | | |
|---|--------------|-------------|--|
| Main Between | Main Within | Interaction | |
| SSA | SSP | SSPA | |
| 735365.753 | 22210617.419 | 9050816.246 | |
| SSs/A | SSPs/A | | |
| 18344418.588 | 2741647.728 | | |
| MSA | MSP | MSPA | |
| 735365.753 | 22210617.419 | 9050816.246 | |
| MSs/A | MSPs/A | | |
| 40053.316 | 5986.130 | | |
| dfA | dfP | dfPA | |
| 1 | 1.000 | 1.000 | |
| F-ratio | F-ratio | F-ratio | |
| 18.3597 | 3710.35 | 1511.96 | |
| η^2 | η^2 | η^2 | |
| 0.03370 | 0.51299 | 0.30032 | |
| ηp^2 | ηp^2 | ηp^2 | |
| 0.03854 | 0.89012 | 0.76751 | |
| η^2 | η^2 | η^2 | |
| 0.03854 | 0.65319 | 0.26618 | |

#modHzpostEEMDOz significant multivariate correlation statistic (smc)

| $\eta^2 G^2$ for (A; between) X (P; within) | | | |
|---|--------------|--------------|--|
| Main Between | Main Within | Interaction | |
| SSA | SSP | SSPA | |
| .007 | .022 | .015 | |
| SSs/A | SSPs/A | | |
| .112 | .135 | | |
| MSA | MSP | MSPA | |
| .007 | .007 | .005 | |
| MSs/A | MSPs/A | | |
| .000 | .000 | | |
| dfA | dfP | dfPA | |
| 1 | 3.111 | 3.111 | |
| F-ratio | F-ratio | F-ratio | |
| 30.046 | 73.5862 | 49.7628 | |
| $\eta^2 G^2$ | $\eta^2 G^2$ | $\eta^2 G^2$ | |
| 0.02884 | 0.08082 | 0.05612 | |
| $\eta^2 p^2$ | $\eta^2 p^2$ | $\eta^2 p^2$ | |
| 0.06156 | 0.13843 | 0.09800 | |
| η^2 | η^2 | η^2 | |
| 0.06156 | 0.12658 | 0.08560 | |

#modHzpostEEMDT5 significant multivariate correlation statistic (smc)

| η^2 for (A; between) X (P; within) | | | |
|---|-------------|-------------|--|
| Main Between | Main Within | Interaction | |
| SSA | SSP | SSPA | |
| .048 | .543 | .052 | |
| SSs/A | SSPs/A | | |
| .158 | .563 | | |
| MSA | MSP | MSPA | |
| .048 | .218 | .021 | |
| MSs/A | MSPs/A | | |
| .000 | .000 | | |
| dfA | dfP | dfPA | |
| 1 | 2.493 | 2.493 | |
| F-ratio | F-ratio | F-ratio | |
| 138.338 | 441.582 | 42.0154 | |
| η^2 | η^2 | η^2 | |
| 0.06223 | 0.42934 | 0.06680 | |
| ηp^2 | ηp^2 | ηp^2 | |
| 0.23198 | 0.49087 | 0.08403 | |
| η^2 | η^2 | η^2 | |
| 0.23198 | 0.46897 | 0.04462 | |

