#### cumsp — Graph cumulative spectral distribution

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## Description

cumsp plots the cumulative sample spectral-distribution function evaluated at the natural frequencies for a (dense) time series.

# **Quick start**

Plot cumulative sample spectral-distribution function for y using tsset data

cumsp y

Same as above, and create news containing the cumulative distribution estimates

cumsp y, generate(newv)

## Menu

Statistics > Time series > Graphs > Cumulative spectral distribution

## Syntax

<pre>cumsp varname [if ] [in] [, options]</pre>			
options	Description		
Main generate( <i>newvar</i> )	create newvar holding distribution values		
Plot cline_options marker_options marker_label_options	affect rendition of the plotted points connected by lines change look of markers (color, size, etc.) add marker labels; change look or position		
Add plots addplot( <i>plot</i> )	add other plots to the generated graph		
Y axis, X axis, Titles, Legend, Ov twoway_options	any options other than by() documented in [G-3] <i>twoway_options</i>		

You must tsset your data before using cumsp; see [TS] tsset. Also, the time series must be dense (nonmissing with no gaps in the time variable) in the sample specified. *varname* may contain time-series operators; see [U] 11.4.4 Time-series varlists.

# Options

Main

generate(*newvar*) specifies a new variable to contain the estimated cumulative spectral-distribution values.

Plot

*cline\_options* affect the rendition of the plotted points connected by lines; see [G-3] *cline\_options*.

*marker\_options* specify the look of markers. This look includes the marker symbol, the marker size, and its color and outline; see [G-3] *marker\_options*.

*marker\_label\_options* specify if and how the markers are to be labeled; see [G-3] *marker\_label\_options*.

Add plots

addplot (plot) provides a way to add other plots to the generated graph; see [G-3] addplot\_option.

Y axis, X axis, Titles, Legend, Overall

*twoway\_options* are any of the options documented in [G-3] *twoway\_options*, excluding by(). These include options for titling the graph (see [G-3] *title\_options*) and for saving the graph to disk (see [G-3] *saving\_option*).

# **Remarks and examples**

#### Example 1

Here we use the international airline passengers dataset (Box et al. 2016, Series G). This dataset has 144 observations on the monthly number of international airline passengers from 1949 through 1960. In the cumulative sample spectral distribution function for these data, we also request a vertical line at frequency 1/12. Because the data are monthly, there will be a pronounced jump in the cumulative sample spectral-distribution plot at the 1/12 value if there is an annual cycle in the data.

```
. use https://www.stata-press.com/data/r19/air2
(TIMESLAB: Airline passengers)
```

```
. cumsp air, xline(.083333333)
```



The cumulative sample spectral-distribution function clearly illustrates the annual cycle.

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## Methods and formulas

A time series of interest is decomposed into a unique set of sinusoids of various frequencies and amplitudes.

A plot of the sinusoidal amplitudes versus the frequencies for the sinusoidal decomposition of a time series gives us the spectral density of the time series. If we calculate the sinusoidal amplitudes for a discrete set of "natural" frequencies  $(1/n, 2/n, \ldots, q/n)$ , we obtain the periodogram.

Let  $x(1), \ldots, x(n)$  be a time series, and let  $\omega_k = (k-1)/n$  denote the natural frequencies for  $k = 1, \ldots, \lfloor n/2 \rfloor + 1$  where  $\lfloor \rfloor$  indicates the greatest integer function. Define

$$C_k^2 = \frac{1}{n^2} \left| \sum_{t=1}^n x(t) e^{2\pi i (t-1)\omega_k} \right|^2 \label{eq:Ck}$$

A plot of  $nC_k^2$  versus  $\omega_k$  is then called the periodogram.

The sample spectral density may then be defined as  $\hat{f}(\omega_k) = n C_k^2$ 

If we let  $\hat{f}(\omega_1), \ldots, \hat{f}(\omega_Q)$  be the sample spectral density function of the time series evaluated at the frequencies  $\omega_j = (j-1)/Q$  for  $j = 1, \ldots, Q$  and we let  $q = \lfloor Q/2 \rfloor + 1$ , then

$$\hat{F}(\omega_k) = \frac{\displaystyle\sum_{i=1}^k \hat{f}(\omega_j)}{\displaystyle\sum_{i=1}^q \hat{f}(\omega_j)}$$

is the sample spectral-distribution function of the time series.

### Reference

Box, G. E. P., G. M. Jenkins, G. C. Reinsel, and G. M. Ljung. 2016. *Time Series Analysis: Forecasting and Control.* 5th ed. Hoboken, NJ: Wiley.

### Also see

- [TS] corrgram Tabulate and graph autocorrelations
- [TS] pergram Periodogram
- [TS] tsset Declare data to be time-series data

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