Package 'Wats'

March 10, 2023

```
Title Wrap Around Time Series Graphics
```

Description Wrap-around Time Series (WATS) plots for interrupted time series designs with seasonal patterns.

Longitudinal trajectories are shown in both Cartesian and polar coordinates. In many scenarios, a WATS plot more clearly shows the existence and effect size of

This package accompanies

of an intervention.

"Graphical Data Analysis on the Circle: Wrap-

Around Time Series Plots for (Interrupted) Time Series Designs"

by Rodgers, Beasley, & Schuelke (2014)

<doi:10.1080/00273171.2014.946589>;

see 'citation(``Wats")' for details.

Version 1.0.1

```
URL https://ouhscbbmc.github.io/Wats/,
    https://github.com/OuhscBbmc/Wats
```

BugReports https://github.com/OuhscBbmc/Wats/issues

Depends R (>= 4.2.0)

Imports colorspace, dplyr, ggplot2, grid, lubridate, RColorBrewer, rlang, testit, tibble, zoo

Suggests boot, covr, devtools, knitr, scales, testthat

License MIT + file LICENSE

LazyData TRUE

VignetteBuilder knitr

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RoxygenNote 7.2.3

Config/testthat/edition 3

NeedsCompilation no

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Description

Wrap-around Time Series (WATS) Plots for Interrupted Time Series Designs with Seasonal Patterns

Note

The release version is available through CRAN by running install.packages('Wats'). The most recent development version is available through GitHub by running remotes::install_github("OuhscBbmc/Wats"). (make sure remotes is already installed). If you're having trouble with the package, please install the development version. If this doesn't solve your problem, please create an issue, or email Will.

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References

Rodgers, J.L., Beasley, W.H., and Schuelke, M. (2014). Graphical Data Analysis on the Circle: Wrap-around Time Series Plots for (Interrupted) Time Series Designs. *Multivariate Behavioral Research*.

Rodgers, J.L., St. John, C. A. & Coleman R. (2005). Did Fertility Go Up after the Oklahoma City Bombing? An Analysis of Births in Metropolitan Counties in Oklahoma, 1990-1999. *Demography*, 42, 675-692.

annotate_data

Finds midpoints and bands for the within and between cycles.

Description

Finds midpoints and bands for the within and between cycles. This the second of two functions that needs to be called to produce WATS Plots. AugmentZZZ is the first.

Usage

```
annotate_data(
   ds_linear,
   dv_name,
   center_function,
   spread_function,
   cycle_tally_name = "cycle_tally",
   stage_id_name = "stage_id",
   stage_progress_name = "stage_progress",
   proportion_through_cycle_name = "proportion_through_cycle",
   proportion_id_name = "proportion_id",
   terminal_point_in_cycle_name = "terminal_point_in_cycle"
)
```

Arguments

ds_linear The data.frame to containing the detailed data.

dv_name The name of the dependent/criterion variable.

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```
center_function
```

A function to calculate the center of a subsample.

spread_function

A function to calculate the bands of a subsample.

cycle_tally_name

The variable name indicating how many cycles have been completed.

 $stage_id_name$

The variable name indicating the stage. In a typical interrupted time series, these values are "1" before the interruption and "2" after.

stage_progress_name

The variable name indicating the stage in a decimal form. This is mostly for internal uses.

proportion_through_cycle_name

The variable name indicating how far the point is through a cycle. For example, 0 degrees would be \emptyset , 180 degrees would be \emptyset . 5, 359 degrees would be \emptyset . 9972, and 360 degrees would be \emptyset .

proportion_id_name

The variable name indicating the ordinal position through a cycle.

terminal_point_in_cycle_name

The variable name indicating the last point within a given cycle.

Value

Returns a tibble::tibble() with additional variables. TODO: say what the variables are.

Examples

```
system.time({
library(Wats)
ds_linear <-
 Wats::county_month_birth_rate_2005_version |>
 dplyr::filter(county_name == "oklahoma") |>
 augment_year_data_with_month_resolution(date_name = "date")
h\_spread \leftarrow (scores) \{ quantile(x = scores, probs = c(.25, .75)) \}
portfolio <- annotate_data(</pre>
 ds_linear = ds_linear,
 dv_name = "birth_rate",
 center_function = median,
 spread_function = h_spread
portfolio$ds_stage_cycle
portfolio$ds_linear
portfolio$ds_periodic
})
```

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augment_cycle_data

Calculates variables necessary for WATS Plots

Description

Calculates variables necessary for WATS Plots. This the first of two functions that needs to be called to produce WATS Plots. annotate_data() is the second.

Usage

```
augment_year_data_with_month_resolution(ds_linear, date_name)
augment_year_data_with_second_resolution(ds_linear, date_name)
```

Arguments

ds_linear The data.frame to containing the detailed data.

date_name The variable name in ds_linear containing the date or datetime value.

Value

Returns a tibble::tibble with additional variables: cycle_tally, proportion_through_cycle, proportion_id, and terminal_point_in_cycle.

Examples

```
library(Wats)
ds_linear <-
    Wats::county_month_birth_rate_2005_version |>
    dplyr::filter(county_name == "oklahoma") |>
    augment_year_data_with_month_resolution(date_name = "date")
head(ds_linear)
```

 ${\tt cartesian_periodic}$

Linear Plot with Periodic Elements

Description

Shows the interrupted time series in Cartesian coordinates and its a periodic/cyclic components.

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Usage

```
cartesian_periodic(
  ds_linear,
  ds_periodic,
  x_name,
 y_name,
  stage_id_name,
  periodic_lower_name = "position_lower",
  periodic_upper_name = "position_upper",
  palette_dark = NULL,
  palette_light = NULL,
  change_points = NULL,
  change_point_labels = NULL,
  draw_periodic_band = TRUE,
  jagged_point_size = 2,
  jagged_line_size = 0.5,
  band_alpha_dark = 0.4,
  band_alpha_light = 0.15,
  change_line_alpha = 0.5,
  change_line_size = 3,
  title = NULL,
  x_title = NULL,
 y_title = NULL
)
```

Arguments

ds_linear The data.frame to containing the simple linear data. There should be one record

per observation.

ds_periodic The data.frame to containing the reoccurring/periodic bands. There should be

one record per observation per stage. If there are three stages, this data.frame

should have three times as many rows as ds_linear.

x_name The variable name containing the date.

y_name The variable name containing the dependent/criterion variable.

stage_id_name The variable name indicating which stage the record belongs to. For example,

before the first interruption, the stage_id is "1", and is "2" afterwards.

periodic_lower_name

The variable name showing the lower bound of a stage's periodic estimate.

periodic_upper_name

The variable name showing the upper bound of a stage's periodic estimate.

palette_dark A vector of colors used for the dark/heavy graphical elements. The vector should

have one color for each stage_id value. If no vector is specified, a default will

be chosen, based on the number of stages.

palette_light A vector of colors used for the light graphical elements. The vector should have

one color for each stage_id value. If no vector is specified, a default will be

chosen, based on the number of stages.

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```
A vector of values indicate the interruptions between stages. It typically works
change_points
                  best as a Date or a POSIXct class.
change_point_labels
                  The text plotted above each interruption.
draw_periodic_band
                  A boolean value indicating if the bands should be plotted (whose values are take
                  from the periodic_lower_name and periodic_upper_name).
jagged_point_size
                  The size of the observed data points.
jagged_line_size
                  The size of the line connecting the observed data points.
band_alpha_dark
                  The amount of transparency of the band appropriate for a stage's x values.
band_alpha_light
                  The amount of transparency of the band comparison stages for a given x value.
change_line_alpha
                  The amount of transparency marking each interruption.
change_line_size
                  The width of a line marking an interruption.
title
                  The string describing the plot.
```

Value

x_title
y_title

Returns a ggplot2 graphing object

Examples

```
library(Wats) # Load the package
change_month <- base::as.Date("1996-02-15")</pre>
ds_linear <-
  Wats::county_month_birth_rate_2005_version |>
  dplyr::filter(county_name == "oklahoma") |>
  augment_year_data_with_month_resolution(date_name = "date")
h_spread <- function(scores) { quantile(x = scores, probs = c(.25, .75)) }</pre>
portfolio <- annotate_data(</pre>
  ds_linear,
  dv_name = "birth_rate",
  center_function = median,
  spread_function = h_spread
)
cartesian_periodic(
  portfolio$ds_linear,
  portfolio$ds_periodic,
```

The string describing the *x*-axis.

The string describing the *y*-axis.

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cartesian_rolling

Linear Plot with Rolling Summaries

Description

Shows the interrupted time series in Cartesian coordinates without a periodic/cyclic components.

Usage

```
cartesian_rolling(
  ds_linear,
  x_name,
 y_name,
  stage_id_name,
  rolling_lower_name = "rolling_lower",
  rolling_center_name = "rolling_center",
  rolling_upper_name = "rolling_upper",
  palette_dark = NULL,
  palette_light = NULL,
  color_sparse = grDevices::adjustcolor("tan1", 0.5),
  change_points = NULL,
  change_point_labels = NULL,
  draw_jagged_line = TRUE,
  draw_rolling_line = TRUE,
  draw_rolling_band = TRUE,
  draw_sparse_line_and_points = TRUE,
  jagged_point_size = 2,
  jagged_line_size = 0.5,
  rolling_line_size = 1,
  sparse_point_size = 4,
  sparse_line_size = 0.5,
  band_alpha = 0.4,
  change_line_alpha = 0.5,
  change_line_size = 3,
  title = NULL,
 x_{title} = NULL
 y_{title} = NULL
)
```

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Arguments

ds_linear The data.frame to containing the data.

x_name The variable name containing the date.

y_name The variable name containing the dependent/criterion variable.

stage_id_name The variable name indicating which stage the record belongs to. For example,

before the first interruption, the stage_id is "1", and is "2" afterwards.

rolling_lower_name

The variable name showing the lower bound of the rolling estimate.

rolling_center_name

The variable name showing the rolling estimate.

rolling_upper_name

The variable name showing the upper bound of the rolling estimate.

palette_dark A vector of colors used for the dark/heavy graphical elements. The vector should

have one color for each stage_id value. If no vector is specified, a default will

be chosen, based on the number of stages.

palette_light A vector of colors used for the light graphical elements. The vector should have

one color for each stage_id value. If no vector is specified, a default will be

chosen, based on the number of stages.

color_sparse The color of the 'slowest' trend line, which plots only one value per cycle.

change_points A vector of values indicate the interruptions between stages. It typically works

best as a Date or a POSIXct class.

change_point_labels

The text plotted above each interruption.

draw_jagged_line

A boolean value indicating if a line should be plotted that connects the observed data points.

draw_rolling_line

A boolean value indicating if a line should be plotted that connects the rolling estimates specified by rolling_center_name.

draw_rolling_band

A boolean value indicating if a band should be plotted that envelopes the rolling estimates (whose values are take from the rolling_lower_name and rolling_upper_name.

draw_sparse_line_and_points

A boolean value indicating if the sparse line and points should be plotted.

jagged_point_size

The size of the observed data points.

jagged_line_size

The size of the line connecting the observed data points.

rolling_line_size

The size of the line connecting the rolling estimates.

sparse_point_size

The size of the sparse estimates.

sparse_line_size

The size of the line connecting the sparse estimates.

```
band_alpha The amount of transparency of the rolling estimate band.

change_line_alpha
The amount of transparency marking each interruption.

change_line_size
The width of a line marking an interruption.

title
The string describing the plot.

x_title
The string describing the x-axis.

y_title
The string describing the y-axis.
```

Value

Returns a ggplot2 graphing object

Examples

```
library(Wats) # Load the package
change_month <- base::as.Date("1996-02-15")</pre>
ds_linear <-
  Wats::county_month_birth_rate_2005_version |>
  dplyr::filter(county_name == "oklahoma") |>
  augment_year_data_with_month_resolution(date_name = "date")
h_spread
             <- function(scores) { quantile(x = scores, probs = c(.25, .75)) }
portfolio <- annotate_data(</pre>
  ds_linear,
  dv_name
                  = "birth_rate",
  center_function = median,
  spread_function = h_spread
)
cartesian_rolling(
  portfolio$ds_linear,
                      = "date",
  x_name
                     = "birth_rate",
  y_name
                     = "stage_id",
  stage_id_name
                     = change_month,
  change_points
  change_point_labels = "Bombing Effect"
```

county_month_birth_rate

Monthly Growth Fertility Rates (GFR) for 12 urban Oklahoma counties

Description

Monthly Growth Fertility Rates (GFR) for 12 urban counties in Oklahoma between January 1990 and December 1999. The GFR is defined as the number of births divided by the number of females (ages 15-44), multiplied by 1,000.

There are two datasets in this package that are almost identical. The 2014 version is better suited for substantive researchers in the areas of fertility and traumatic cultural events. The 2005 version recreates the 2005 article and, therefore is better suited for the graphical aims of the 2014 manuscript.

The difference is that the 2005 version uses constant estimate for a county population –specifically the US Census 1990 estimates. The 2014 version uses different estimates for each month –specifically the US intercensal annual estimates, with linear interpolation for February through December of each year.

Format

A data frame with 1,440 observations on the following 11 variables.

fips The county's 5-digit value according to the Federal Information Processing Standards. integer

county_name The lower case name of the county. character

year The year of the record, ranging from 1990 to 1999. integer

month The month of the record, ranging from 1 to 12. integer

fecund_population The number of females in the county, ages of 15 to 44. numeric

birth_count The number of births in a county for the given month. integer

date The year and month of the record, with a date of the 15th. Centering the date within the month makes the value a little more representative and the graphs a little easier. date

days_in_month The number of days in the specific month. integer

days_in_year The number of days in the specific years integer

stage_id The "Stage" of the month. The pre-bombing records are "1" (accounting for 9 months of gestation); the post-bombing months are "2". integer

birth_rate The Growth Fertility Rate (GFR). numeric

Details

«Joe, can you please finish/edit this sentence?» The monthly birth counts were copied from county records by Ronnie Coleman during the summer of 2001 from state vital statistics records. It was collected for Rodgers, St. John, & Coleman (2005).

The US Census' intercensal estimates are used for the January values of fecund_population. Values for February-December are interpolated using approx().

The datasets were manipulated to produce this data frame by the two R files isolate-census-pops-for-gfr.R and calculate-gfr.R.

Author(s)

Will Beasley

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References

- Rodgers, J. L., St. John, C. A. & Coleman R. (2005). Did Fertility Go Up after the Oklahoma City Bombing? An Analysis of Births in Metropolitan Counties in Oklahoma, 1990-1999. Demography, 42, 675-692.
- Intercensal estimates for 199x
- Intercensal estimates for 200x
- Documentation: US Census Intercensal Estimates for 199x and 200x.

Examples

```
library(ggplot2)
# 2005 Version (see description above)
ds2005 <- county_month_birth_rate_2005_version</pre>
ggplot(ds2005, aes(x = date, y = birth_rate, color = factor(fips))) +
  geom_line() +
  labs(title="County Fertility - Longitudinal")
ggplot(ds2005, aes(x = birth_rate, color = factor(fips))) +
  geom_density() +
  labs(title="Distributions of County Fertility")
# 2014 Version (see description above)
ds2014 <- county_month_birth_rate_2014_version
ggplot(ds2014, aes(x = date, y = birth_rate, color = factor(fips))) +
  geom_line() +
  labs(title="County Fertility - Longitudinal")
ggplot(ds2014, aes(x = birth_rate, color = factor(fips))) +
  geom_density() +
  labs(title="Distributions of County Fertility")
```

polarize_cartesian

Manipulate Cartesian data to use in the WATS polar plot

Description

Three operations are performed. First, within each stage, the first row is repeated at the end, to close the loop. Second, multiple points are interpolated (still in a Cartesian coordinates) so that the polar graph doesn't have sharp edges. These sharp edges would be artifacts of the conversion, and not reflect the observed data. Third, the Cartesian points are converted to polar coordinates.

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Usage

```
polarize_cartesian(
   ds_linear,
   ds_stage_cycle,
   y_name,
   stage_id_name,
   cycle_tally_name = "cycle_tally",
   proportion_through_cycle_name = "proportion_through_cycle",
   periodic_lower_name = "position_lower",
   periodic_center_name = "position_center",
   periodic_upper_name = "position_upper",
   plotted_point_count_per_cycle = 120,
   graph_floor = min(base::pretty(ds_linear[[y_name]]))
)
```

Arguments

ds_linear The data.frame to containing the simple linear data. There should be one record

per observation.

ds_stage_cycle The data.frame to containing the reoccurring/periodic bands. There should be

one record per observation per stage. If there are three stages, this tibble::tibble

should have three times as many rows as ds_linear.

y_name The variable name containing the dependent/criterion variable.

stage_id_name The variable name indicating which stage the record belongs to. For example,

before the first interruption, the stage_id is "1", and is "2" afterwards.

cycle_tally_name

The variable name indicating how many *complete* cycles have occurred at that observation.

proportion_through_cycle_name

The variable name showing how far through a cycle the observation (or summarized observations) occurred.

periodic_lower_name

The variable name showing the lower bound of a stage's periodic estimate.

periodic_center_name

The variable name showing the center estimate of a stage's periodic estimate.

periodic_upper_name

The variable name showing the upper bound of a stage's periodic estimate.

plotted_point_count_per_cycle

The number of points that are plotted per cycle. If the polar graph has 'sharp

corners', then increase this value.

graph_floor The value of the criterion/dependent variable at the center of the polar plot.

Value

Returns a tibble::tibble.

Examples

```
library(Wats)
ds_linear <-
  Wats::county_month_birth_rate_2005_version |>
  dplyr::filter(county_name == "oklahoma") |>
  augment_year_data_with_month_resolution(date_name = "date")
h_spread <- function(scores) { quantile(x = scores, probs = c(.25, .75)) }</pre>
portfolio <- annotate_data(</pre>
             = ds_linear,
  ds_linear
  dv_name
                = "birth_rate",
  center_function = median,
  spread_function = h_spread
)
rm(ds_linear)
polarized <- polarize_cartesian(</pre>
  ds_linear = portfolio$ds_linear,
  ds_stage_cycle = portfolio$ds_stage_cycle,
  y_name = "birth_rate",
  stage_id_name = "stage_id"
)
library(ggplot2)
polarized$ds_stage_cycle_polar |>
  ggplot(aes(color = factor(stage_id))) +
  geom_path(aes(x = polar_lower_x , y = polar_lower_y), linetype = 2) +
  geom_path(aes(x = polar_center_x, y = polar_center_y), linewidth = 2) +
  geom_path(aes(x = polar_upper_x , y = polar_upper_y), linetype = 2) +
 geom_path(aes(x = observed_x), y = observed_y), data = polarized$ds_observed_polar) +
  coord_fixed(ratio = 1) +
  guides(color = NULL)
```

polar_periodic

Polar Plot with Periodic Elements

Description

Shows the interrupted time series in Cartesian coordinates and its a periodic/cyclic components.

Usage

```
polar_periodic(
   ds_linear,
   ds_stage_cycle_polar,
   x_name,
   y_name,
   stage_id_name,
   periodic_lower_name = "position_lower",
```

```
periodic_upper_name = "position_upper",
  palette_dark = NULL,
  palette_light = NULL,
  change_points = NULL,
  change_point_labels = NULL,
  draw_observed_line = TRUE,
  draw_periodic_band = TRUE,
  draw_stage_labels = FALSE,
  draw_radius_labels = FALSE,
  jagged_point_size = 2,
  jagged_line_size = 1,
  band_alpha_dark = 0.4,
  band_alpha_light = 0.15,
  color_labels = "gray50",
  color_gridlines = "gray80",
  label_color = "orange3",
  change_line_alpha = 0.5,
  change_line_size = 3,
  tick_locations = base::pretty(x = ds_linear[[y_name]]),
  graph_floor = min(tick_locations),
  graph_ceiling = max(tick_locations),
  cardinal_labels = NULL,
 origin_label = paste0("The origin represents ", graph_floor,
    ";\nthe perimeter represents ", graph_ceiling, "."),
 plot_margins = c(3.5, 2, 0.5, 2)
)
```

Arguments

ds_linear The data.frame to containing the simple linear data. There should be one record

per observation.

ds_stage_cycle_polar

The data.frame to containing the bands for a single period. There should be one record per theta per stage. If there are three stages, this data.frame should have

three times as many rows as ds_linear.

x_name The variable name containing the date.

y_name The variable name containing the dependent/criterion variable.

stage_id_name The variable name indicating which stage the record belongs to. For example,

before the first interruption, the stage_id is "1", and is "2" afterwards.

periodic_lower_name

The variable name showing the lower bound of a stage's periodic estimate.

periodic_upper_name

The variable name showing the upper bound of a stage's periodic estimate.

palette_dark A vector of colors used for the dark/heavy graphical elements. The vector should have one color for each stage_id value. If no vector is specified, a default will

be chosen, based on the number of stages.

palette_light A vector of colors used for the light graphical elements. The vector should have one color for each stage_id value. If no vector is specified, a default will be chosen, based on the number of stages.

change_points A vector of values indicate the interruptions between stages. It typically works best as a Date or a POSIXct class.

change_point_labels

The text plotted above each interruption.

draw_observed_line

A boolean value indicating if the longitudinal observed line should be plotted (whose values are take from ds_linear).

draw_periodic_band

A boolean value indicating if the bands should be plotted (whose values are take from the periodic_lower_name and periodic_upper_name fields).

draw_stage_labels

A boolean value indicating if the stage labels should be plotted (whose values are take from ds_linear).

draw_radius_labels

A boolean value indicating if the gridline/radius labels should be plotted (whose values are take from tick_locations).

jagged_point_size

The size of the observed data points.

jagged_line_size

The size of the line connecting the observed data points.

band_alpha_dark

The amount of transparency of the band appropriate for a stage's x values.

band_alpha_light

The amount of transparency of the band comparison stages for a given x value.

color_labels The color for cardinal_labels and origin_label.

color_gridlines

The color for the gridlines.

label_color The color of the text labels imposed on the line.

change_line_alpha

The amount of transparency marking each interruption.

change_line_size

The width of a line marking an interruption.

tick_locations The desired locations for ticks showing the value of the criterion/dependent variable.

graph_floor The value of the criterion/dependent variable at the center of the polar plot.

graph_ceiling The value of the criterion/dependent variable at the outside of the polar plot.

cardinal_labels

The four labels placed where "North", "East", "South", and "West" typically are.

origin_label Explains what the criterion variable's value is at the origin. Use NULL if no explanation is desired.

plot_margins A vector of four numeric values, specifying the number of lines in the bottom, left, top and right margins.

Value

Returns a grid graphical object (i.e., a grid::grob().)

Examples

```
requireNamespace("grid")
library(Wats)
ds_linear <-
  Wats::county_month_birth_rate_2005_version |>
  dplyr::filter(county_name == "oklahoma") |>
  augment_year_data_with_month_resolution(date_name = "date")
h_spread <- function(scores) { quantile(x = scores, probs = c(.25, .75)) }</pre>
portfolio <- annotate_data(</pre>
  ds_linear
                 = ds_linear,
                 = "birth_rate",
  dv name
  center_function = median,
  spread_function = h_spread
)
rm(ds_linear)
polarized <- polarize_cartesian(</pre>
  portfolio$ds_linear,
  portfolio$ds_stage_cycle,
               = "birth_rate",
  y_name
  stage_id_name = "stage_id"
)
grid::grid.newpage()
polar_periodic(
                        = polarized$ds_observed_polar,
  ds_linear
  ds_stage_cycle_polar = polarized$ds_stage_cycle_polar,
                        = "radius",
  y_name
  stage_id_name
                        = "stage_id"
  cardinal_labels
                        = c("Jan1", "Apr1", "July1", "Oct1")
)
grid::grid.newpage()
polar_periodic(
  ds_linear
                         = polarized$ds_observed_polar,
  ds_stage_cycle_polar
                         = polarized$ds_stage_cycle_polar,
  y_name
                         = "radius",
                         = "stage_id",
  stage_id_name
                         = FALSE
  draw_periodic_band
)
grid::grid.newpage()
polar_periodic(
  ds_linear
                       = polarized$ds_observed_polar,
  ds_stage_cycle_polar = polarized$ds_stage_cycle_polar,
                      = "radius",
  y_name
  stage_id_name
                       = "stage_id",
```

```
draw_observed_line = FALSE,
  cardinal_labels = c("Jan1", "Apr1", "July1", "Oct1")
)
```

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