

Autocorrelation user guide



The autocorrelation (serial correlation) is a tool to search for repeating patterns in a signal. Autocorrelation of a random process is the correlation between values of the process at different times, as a function of the two times or of the time lag (i.e. correlation of a signal with itself at different time lags).

open in IS-EPOS
PLATFORM

REFERENCES [Document Repository](#)

CATEGORY Correlation Analysis

KEYWORDS Statistical analysis, Statistical properties of seismicity

CITATION Please acknowledge use of this application in your work: IS-EPOS. (2017). *Autocorrelation* [Web application]. Retrieved from <https://tc.s.ah-epos.eu/>

Step by step

In order to use the **Autocorrelation** application the user must upload a time series data available in the workspace. This is the mandatory input to the application. The time series data can be easily created with other tools available on the EPISODES Platform, as described below.

The workflow for Autocorrelation application:

1. Choose a catalog (or extract part of the catalog with **Catalog Filter**) from a selected episode.
2. Add to user workspace the **Catalog to Vector converter** application. It allows to extract vectors of time and time-correlated attributes of user's choice from the seismic catalog.
Select the seismic catalog to be used and choose the parameter to be analyze (e.g. Mw).

3. The application generates two files: time_vector.mat and time_correlated_param_vector.mat. These are input files to the Time Series Builder application that user should use next.
4. Add the **Time Series Builder** to the workspace. This application allows the user to generate data series based on time vector and time-correlated parameter vector files created in the previous step.

Time Series Builder

File TimeSeriesBuilder

Description Allows to choose stationary time series based on given time vector
EXPAND

INPUTS

Time Vector

Required 1 file

CatalogExtractTimeAndParam/time_vector.mat

CHANGE...

CLEAR

Time-correlated parameter vector

Required 1 file

CatalogExtractTimeAndParam/time_correlated_param_vector.mat

CHANGE...

CLEAR

Initial time range

2018 Jan 01

2018 Dec 31

Calculation mode

Minium value

?

Time step

1

Days

Chosen time series:

2018 Jan 01

2018 Dec 31

CHOOSE FROM PLOT

ADD

SAVE

RUN

Status FINISHED

In the following steps the user needs to specify:

- Initial time range – initial time range for analysis
- Calculation mode – specifies way of parameter calculation from the time-correlated parameter vector values to compute time series (see figure below)

Initial time range

2018 Jan 01

2018 Dec 31

Calculation mode

Minium value

?

Number of occurrences
Minium value
Maximum value
Mean value
Median value
Range of values
Variance
Sum of values

Time step

1

Days

Chosen time series:

2018 Jan 01

2018 Dec 31

CHOOSE FROM PLOT

- Time step - time step used for the analysis (see figure below)

Initial time range

2018 Jan 01

2018 Dec 31

Calculation mode

Minium value

?

Time step

1

Days

Hours

Days

Weeks

Chosen time series:

2018 Jan 01

2018 Dec 31

- Chosen time series – select a single or multiple range(s) of time for which time series will be calculated. It can be typed manually or selected from interactive graphs (see figures below)

Chosen time series:

✕

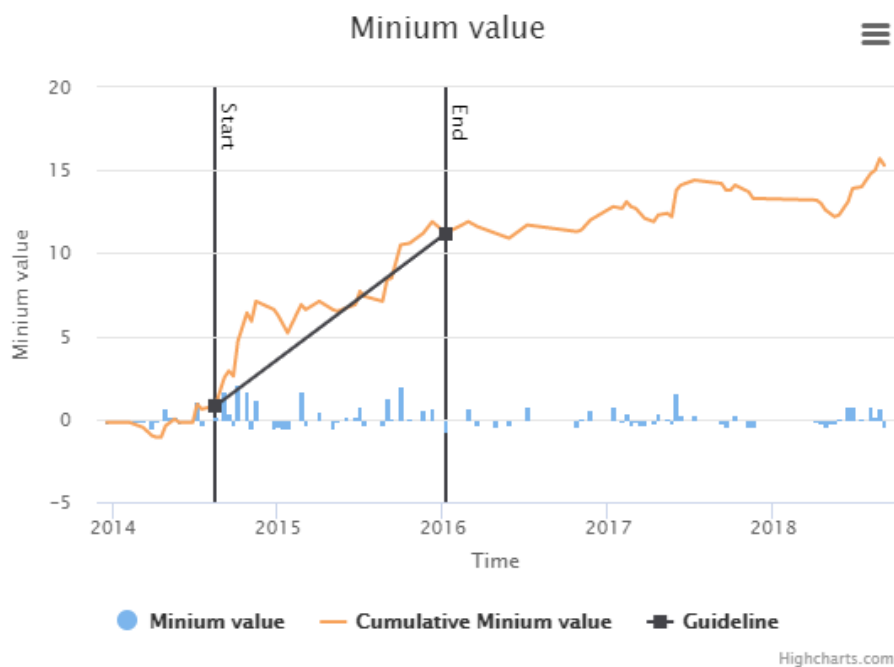
✕

Minium value plot ✕

Choose time values by clicking on the points in the plot.

Chosen start value: 2014 Aug 15 08:07:55 ✕

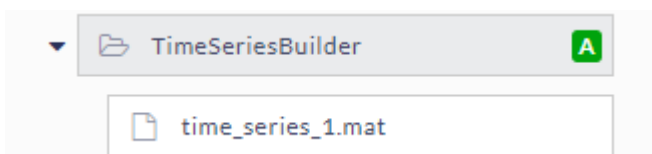
Chosen end value: 2016 Jan 07 08:07:55 ✕



OK CANCEL

RUN

Press the **RUN** button to initiate the process. Time series are calculated and saved in the user's workspace as .mat file.



5. Add **Autocorrelation** application to the workspace. The mandatory input is the time series file generated in the previous step. User can also specify additional parameters of autocorrelation function (see figure below)

Autocorrelation

File Autocorrelation

Description The autocorrelation (serial correlation) is a tool to find repeating patterns i... [EXPAND](#)

INPUTS

Time Series
Required 1 file
TimeSeriesBuilder (2)/time_series_1.mat

CHANGE... CLEAR

Number of lags (1, 148) ⓘ

Number of moving average (0, 147) ⓘ

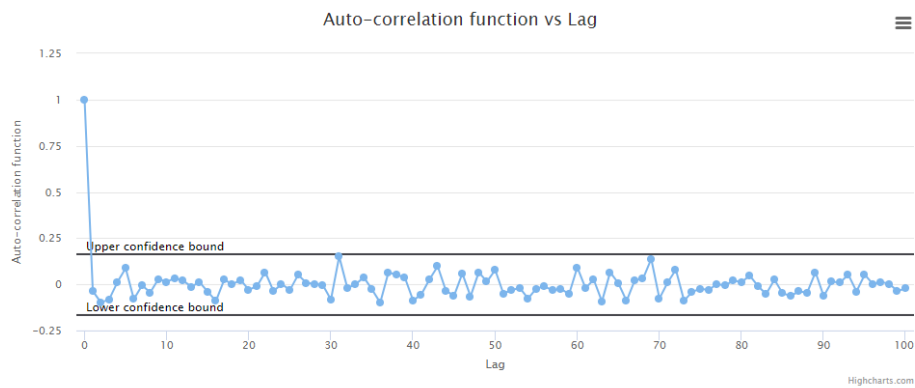
Number of standard deviations (min. 0.0) ⓘ

RUN

Launch the application by pressing the button.

The main output from the application is a plot of the autocorrelation function calculated using the specified parameters:

OUTPUTS



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Related Documents

- [Application Definition file](#)
- [Common Issues](#)
- [Creating Application Workbench account](#)
- [Handling large files in workspace](#)
- [Running your custom application](#)

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