

Package: fmriAR (via r-universe)

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Type Package

Title Fast AR and ARMA Noise Whitening for Functional MRI (fMRI)
Design and Data

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Description Lightweight utilities to estimate autoregressive (AR) and autoregressive moving average (ARMA) noise models from residuals and apply matched generalized least squares to whiten functional magnetic resonance imaging (fMRI) design and data matrices. The ARMA estimator follows a classic 1982 approach <[doi:10.1093/biomet/69.1.81](https://doi.org/10.1093/biomet/69.1.81)>, and a restricted AR family mirrors workflows described by Cox (2012) <[doi:10.1016/j.neuroimage.2011.08.056](https://doi.org/10.1016/j.neuroimage.2011.08.056)>.

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acorr_diagnostics	<i>Autocorrelation diagnostics for residuals</i>
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Description

Autocorrelation diagnostics for residuals

Usage

```
acorr_diagnostics(
  resid,
  runs = NULL,
  max_lag = 20L,
  aggregate = c("mean", "median", "none")
)
```

Arguments

resid	Numeric matrix (time x voxels), typically whitened residuals.
runs	Optional run labels.
max_lag	Maximum lag to evaluate.
aggregate	Aggregation across voxels: "mean", "median", or "none".

Value

List of autocorrelation values and nominal confidence interval.

Examples

```
# Generate example residuals with some autocorrelation
n_time <- 200
n_voxels <- 50
resid <- matrix(rnorm(n_time * n_voxels), n_time, n_voxels)

# Add some AR(1) structure
for (v in 1:n_voxels) {
  resid[, v] <- filter(resid[, v], filter = 0.3, method = "recursive")
}
```

```

}

# Check autocorrelation
acorr_check <- acorr_diagnostics(resid, max_lag = 10, aggregate = "mean")

# Examine lag-1 autocorrelation
lag1_acorr <- acorr_check$acf[2] # First element is lag-0 (always 1)

```

fit_noise

Fit an AR/ARMA noise model (run-aware) and return a whitening plan

Description

Fit an AR/ARMA noise model (run-aware) and return a whitening plan

Usage

```

fit_noise(
  resid = NULL,
  Y = NULL,
  X = NULL,
  runs = NULL,
  censor = NULL,
  method = c("ar", "arma"),
  p = "auto",
  q = 0L,
  p_max = 6L,
  exact_first = c("ar1", "none"),
  pooling = c("global", "run", "parcel"),
  parcels = NULL,
  parcel_sets = NULL,
  multiscale = c("pacf_weighted", "acvf_pooled"),
  ms_mode = NULL,
  p_target = NULL,
  beta = 0.5,
  hr_iter = 0L,
  step1 = c("burg", "yw"),
  parallel = FALSE
)

```

Arguments

resid	Numeric matrix (time x voxels) of residuals from an initial OLS fit.
Y	Optional data matrix used to compute residuals when resid is omitted.
X	Optional design matrix used with Y to compute residuals.
runs	Optional integer vector of run identifiers.

censor	Optional integer vector of 1-based timepoint indices to exclude from AR parameter estimation, or a logical vector of length <code>nrow(resid)</code> where TRUE indicates censored timepoints. Censored frames (e.g., motion-corrupted) are excluded when computing autocorrelations. Each run's estimation uses only its own valid (non-censored) segments.
method	Either "ar" or "arma".
p	AR order (integer or "auto" if method == "ar").
q	MA order (integer).
p_max	Maximum AR order when p = "auto".
exact_first	Apply exact AR(1) scaling at segment starts ("ar1" or "none").
pooling	Combine parameters across runs or parcels ("global", "run", "parcel").
parcels	Integer vector (length = <code>ncol(resid)</code>) giving fine parcel memberships when pooling = "parcel".
parcel_sets	Optional named list with entries <code>coarse</code> , <code>medium</code> , <code>fine</code> of equal length specifying nested parcel labels for multi-scale pooling.
multiscale	Multi-scale pooling mode when <code>parcel_sets</code> is supplied ("pacf_weighted" or "acvf_pooled"), or TRUE/FALSE to toggle pooling.
ms_mode	Explicit multiscale mode when <code>multiscale</code> is logical.
p_target	Target AR order for multi-scale pooling (defaults to <code>p_max</code>).
beta	Size exponent for multi-scale weights (default 0.5).
hr_iter	Number of Hannan-Rissanen refinement iterations for ARMA.
step1	Preliminary high-order AR fit method for HR ("burg" or "yw").
parallel	Reserved for future parallel estimation (logical).

Value

An object of class `fmriAR_plan` used by `whiten_apply()`.

Examples

```
# Generate example data with AR(1) structure
n_time <- 200
n_voxels <- 50
phi_true <- 0.5

# Simulate residuals with AR(1) structure
resid <- matrix(0, n_time, n_voxels)
for (v in 1:n_voxels) {
  e <- rnorm(n_time)
  resid[1, v] <- e[1]
  for (t in 2:n_time) {
    resid[t, v] <- phi_true * resid[t-1, v] + e[t]
  }
}
```

```
# Fit AR model
plan <- fit_noise(resid, method = "ar", p = 1)

# With multiple runs
runs <- rep(1:2, each = 100)
plan_runs <- fit_noise(resid, runs = runs, method = "ar", pooling = "run")
```

`print.fmriAR_plan` *Pretty-print an fmriAR whitening plan*

Description

Pretty-print an fmriAR whitening plan

Usage

```
## S3 method for class 'fmriAR_plan'
print(x, ...)
```

Arguments

`x` An object returned by `fit_noise()`.
`...` Unused; included for S3 compatibility.

Value

The input plan, invisibly.

Examples

```
resid <- matrix(rnorm(60), 20, 3)
plan <- fit_noise(resid, method = "ar", p = 2)
print(plan)
```

`sandwich_from_whitened_resid`
GLS standard errors from whitened residuals

Description

GLS standard errors from whitened residuals

Usage

```
sandwich_from_whitened_resid(
  Xw,
  Yw,
  beta = NULL,
  type = c("iid", "hc0"),
  df_mode = c("rankX", "n-p"),
  runs = NULL
)
```

Arguments

Xw	Whitened design matrix.
Yw	Whitened data matrix (time x voxels).
beta	Optional coefficients (p x v); estimated if NULL.
type	Either "iid" (default) or "hc0" for a robust sandwich.
df_mode	Degrees-of-freedom mode: "rankX" (default) or "n-p".
runs	Optional run labels (reserved for future per-run scaling).

Value

List containing standard errors, innovation variances, and XtX inverse.

Examples

```
# Generate example whitened data
n_time <- 200
n_pred <- 3
n_voxels <- 50
Xw <- matrix(rnorm(n_time * n_pred), n_time, n_pred)
Yw <- matrix(rnorm(n_time * n_voxels), n_time, n_voxels)

# Compute standard errors
se_result <- sandwich_from_whitened_resid(Xw, Yw, type = "iid")

# Extract standard errors for first voxel
se_voxel1 <- se_result$se[, 1]
```

whiten

Fit and apply whitening in one call

Description

Fit and apply whitening in one call

Usage

```
whiten(X, Y, runs = NULL, censor = NULL, ...)
```

Arguments

X	Design matrix (time x regressors).
Y	Data matrix (time x voxels).
runs	Optional run labels.
censor	Optional censor indices.
...	Additional parameters passed to <code>fit_noise()</code> .

Value

List with whitened X and Y matrices.

Examples

```
# Create example data
n_time <- 200
n_pred <- 3
n_voxels <- 50
X <- matrix(rnorm(n_time * n_pred), n_time, n_pred)
Y <- X %%% matrix(rnorm(n_pred * n_voxels), n_pred, n_voxels) +
      matrix(rnorm(n_time * n_voxels, sd = 2), n_time, n_voxels)

# One-step whitening
whitened <- whiten(X, Y, method = "ar", p = 2)
```

whiten_apply

Apply a whitening plan to design and data matrices

Description

Apply a whitening plan to design and data matrices

Usage

```
whiten_apply(
  plan,
  X,
  Y,
  runs = NULL,
  run_starts = NULL,
  censor = NULL,
  parcels = NULL,
  inplace = FALSE,
  parallel = TRUE
)
```

Arguments

plan	Whitening plan from <code>fit_noise()</code> .
X	Numeric matrix of predictors (time x regressors).
Y	Numeric matrix of data (time x voxels).
runs	Optional run labels.
run_starts	Optional 0-based run start indices (alternative to runs).
censor	Optional indices of censored TRs (1-based); filter resets after gaps.
parcels	Optional parcel labels (length = <code>ncol(Y)</code>) when using parcel plans.
inplace	Modify inputs in place (logical).
parallel	Use OpenMP parallelism if available.

Value

List with whitened data. Parcel plans return X_{by} per parcel; others return a single X matrix.

Examples

```
# Create example design matrix and data
n_time <- 200
n_pred <- 3
n_voxels <- 50
X <- matrix(rnorm(n_time * n_pred), n_time, n_pred)
Y <- X %%% matrix(rnorm(n_pred * n_voxels), n_pred, n_voxels) +
  matrix(rnorm(n_time * n_voxels), n_time, n_voxels)

# Fit noise model from residuals
residuals <- Y - X %%% solve(crossprod(X), crossprod(X, Y))
plan <- fit_noise(residuals, method = "ar", p = 2)

# Apply whitening
whitened <- whiten_apply(plan, X, Y)
Xw <- whitened$X
Yw <- whitened$Y
```

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