

Package ‘NlinTS’

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Type Package

Title Models for Non Linear Causality Detection in Time Series

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Description Models for non-linear time series analysis and causality detection. The main functionalities of this package consist of an implementation of the classical causality test (C.W.J.Granger 1980) <doi:10.1016/0165-1889(80)90069-X>, and a non-linear version of it based on feed-forward neural networks. This package contains also an implementation of the Transfer Entropy <doi:10.1103/PhysRevLett.85.461>, and the continuous Transfer Entropy using an approximation based on the k-nearest neighbors <doi:10.1103/PhysRevE.69.066138>. There are also some other useful tools, like the VARNN (Vector Auto-Regressive Neural Network) prediction model, the Augmented test of stationarity, and the discrete and continuous entropy and mutual information.

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NlinTS-package	<i>Models for non-linear causality detection in time series.</i>
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Description

Globally, this package focuses on non-linear time series analysis, especially on causality detection. To deal with non-linear dependencies between time series, we propose an extension of the Granger causality test using feed-forward neural networks. This package includes also an implementation of the Transfer Entropy, which can be also seen as a causality measure based on information theory. To do that, the package includes discrete and continuous Transfer entropy using the Kraskov approximation. The NlinTS package includes also some other useful tools, like the VARNN (Vector Auto-Regressive Neural Network) model, the Augmented Dickey-Fuller test of stationarity, and the discrete and continuous entropy and mutual information.

causality.test	<i>The Granger causality test</i>
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Description

The Granger causality test

Usage

```
causality.test(ts1, ts2, lag, diff = FALSE)
```

Arguments

ts1	Numerical dataframe containing one variable.
ts2	Numerical dataframe containing one variable.
lag	The lag parameter.
diff	Logical argument for the option of making data stationary before making the test.

Details

This is the classical Granger test of causality. The null hypothesis is that the second time series does not cause the first one

Value

gci: the Granger causality index.

Ftest: the statistic of the test.

pvalue: the p-value of the test.

summary (): shows the test results.

References

Granger CWJ (1980). "Testing for Causality." *Journal of Economic Dynamics and Control*, **2**, 329–352. ISSN 0165-1889, doi:10.1016/01651889(80)90069X.

Examples

```
library (timeSeries) # to extract time series
library (NlinTS)
data = LPP2005REC
model = causality.test (data[,1], data[,2], 2)
model$summary ()
```

df.test	<i>Augmented Dickey_Fuller test</i>
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Description

Augmented Dickey_Fuller test

Usage

```
df.test(ts, lag)
```

Arguments

ts Numerical dataframe.

lag The lag parameter.

Details

Computes the stationarity test for a given univariate time series.

Value

df: returns the value of the test.
summary (): shows the test results.

References

Elliott G, Rothenberg TJ, Stock JH (1992). "Efficient tests for an autoregressive unit root."

Examples

```
library (timeSeries)
library (NlinTS)
#load data
data = LPP2005REC
model = df.test (data[,1], 1)
model$summary ()
```

entropy_cont

Continuous entropy

Description

Continuous entropy

Usage

```
entropy_cont(V, k = 3, log = "loge")
```

Arguments

V Interger vector.
k Integer argument specifying the number of neighbors.
log A string specifying the logarithm base: "log2", "loge" (default), or "log10".

Details

Computes the continuous entropy of a numerical vector using the Kozachenko approximation.

References

Kraskov A, Stogbauer H, Grassberger P (2004). "Estimating mutual information." *Phys. Rev. E*, **69**(6), 066138. doi:[10.1103/PhysRevE.69.066138](https://doi.org/10.1103/PhysRevE.69.066138).

Examples

```
library (timeSeries)
library (NlinTS)
#load data
data = LPP2005REC
print (entropy_cont (data[,1], 3))
```

entropy_disc	<i>Discrete Entropy</i>
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Description

Discrete Entropy

Usage

```
entropy_disc(V, log = "log2")
```

Arguments

V	Integer vector.
log	A string specifying the logarithm base for entropy calculation: "log2" (default), "loge", or "log10".

Details

Computes the Shanon entropy of an integer vector.

Examples

```
library (NlinTS)
print (entropy_disc (c(3,2,4,4,3)))
```

mi_cont	<i>Continuous Mutual Information</i>
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Description

Continuous Mutual Information

Usage

```
mi_cont(X, Y, k = 3, algo = "ksg1", normalize = FALSE)
```

Arguments

X	Integer vector, first time series.
Y	Integer vector, the second time series.
k	Integer argument, the number of neighbors.
algo	A string specifying the Kraskov estimation variant: "ksg1" (default) or "ksg2". These represent the two estimators proposed by Kraskov et al. for mutual information estimation.
normalize	Logical argument (FALSE by default) for the option of normalizing the mutual information by dividing it by the joint entropy.

Details

Computes the Mutual Information between two vectors using the Kraskov estimator.

References

Kraskov A, Stogbauer H, Grassberger P (2004). "Estimating mutual information." *Phys. Rev. E*, **69**(6), 066138. doi:[10.1103/PhysRevE.69.066138](https://doi.org/10.1103/PhysRevE.69.066138).

Examples

```
library (timeSeries)
library (NlinTS)
#load data
data = LPP2005REC
print (mi_cont (data[,1], data[,2], 3, 'ksg1'))
print (mi_cont (data[,1], data[,2], 3, 'ksg2'))
```

mi_disc

Discrete multivariate Mutual Information

Description

Discrete multivariate Mutual Information

Usage

```
mi_disc(df, log = "log2", normalize = FALSE)
```

Arguments

df	Dataframe of type Integer.
log	A string specifying the logarithm base for entropy calculation: "log2" (default), "loge", or "log10".
normalize	Logical argument (FALSE by default) for the option of normalizing the mutual information by dividing it by the joint entropy.

Details

Computes the Mutual Information between columns of a dataframe.

Examples

```
library (NlinTS)
df = data.frame (c(3,2,4,4,3), c(1,4,4,3,3))
mi = mi_disc (df)
print (mi)
```

mi_disc_bi

Discrete bivariate Mutual Information

Description

Discrete bivariate Mutual Information

Usage

```
mi_disc_bi(X, Y, log = "log2", normalize = FALSE)
```

Arguments

X	Integer vector.
Y	Integer vector.
log	A string specifying the logarithm base for entropy calculation: "log2" (default), "loge", or "log10".
normalize	Logical argument (FALSE by default) for the option of normalizing the mutual information by dividing it by the joint entropy.

Details

Computes the Mutual Information between two integer vectors.

Examples

```
library (NlinTS)
mi = mi_disc_bi (c(3,2,4,4,3), c(1,4,4,3,3))
print (mi)
```

nlin_causality.test *A non linear Granger causality test*

Description

A non linear Granger causality test

Usage

```
nlin_causality.test(
  ts1,
  ts2,
  lag,
  LayersUniv,
  LayersBiv,
  iters = 50,
  learningRate = 0.01,
  algo = "sgd",
  batch_size = 10,
  bias = TRUE,
  seed = 0,
  activationsUniv = vector(),
  activationsBiv = vector()
)
```

Arguments

ts1	Numerical series.
ts2	Numerical series.
lag	The lag parameter
LayersUniv	Integer vector that contains the size of hidden layers of the univariate model. The length of this vector is the number of hidden layers, and the i-th element is the number of neurons in the i-th hidden layer.
LayersBiv	Integer vector that contains the size of hidden layers of the bivariate model. The length of this vector is the number of hidden layers, and the i-th element is the number of neurons in the i-th hidden layer.
iters	The number of iterations.
learningRate	The default learning rate is set to 0.1; when utilizing the Adam optimizer, this value serves as the initial learning rate.
algo	String argument, Optimizer: Choose between sgd (Stochastic Gradient Descent) and adam. The default is sgd. While sgd uses a fixed learning rate, adam provides adaptive learning rates by tracking the first and second moments of the gradients.
batch_size	An integer specifying the number of samples processed before the model's internal parameters are updated during backpropagation.

bias	Logical argument for the option of using the bias in the networks.
seed	Integer value for the random seed used in the random generation of the weights of the network (a value = 0 will use the clock as random generator seed).
activationsUniv	String vector for the activations functions to use (in choice ["sigmoid", "relu", "tanh"]) for the univariate model. The length of this vector is the number of hidden layers plus one (the output layer). By default, the relu activation function is used in hidden layers, and the sigmoid in the last layer.
activationsBiv	String vector for the activations functions to use (in choice ["sigmoid", "relu", "tanh"]) for the bivariate model. The length of this vector is the number of hidden layers plus one (the output layer). By default, the relu activation function is used in hidden layers, and the sigmoid in the last layer.

Details

A non-linear test of causality using artificial neural networks. Two MLP artificial neural networks are evaluated to perform the test, one using just the target time series (ts1), and the second using both time series. The null hypothesis of this test is that the second time series does not cause the first one.

Value

gci: the Granger causality index.
 Ftest: the statistic of the test.
 pvalue: the p-value of the test.
 summary (): shows the test results.

Examples

```
library (timeSeries) # to extract time series
library (NlinTS)
data = LPP2005REC
model = nlin_causality.test (data[,1], data[,2], 2, c(2), c(4), 50, 0.01, "sgd", 30, TRUE, 5)
model$summary ()
```

te_cont *Continuous Transfer Entropy*

Description

Continuous Transfer Entropy

Usage

```
te_cont(X, Y, p = 1, q = 1, k = 3, normalize = FALSE)
```

Arguments

X	Integer vector, first time series.
Y	Integer vector, the second time series.
p	An integer specifying the lag order for the first vector (defaults to 1).
q	An integer specifying the lag order for the second vector (defaults to 1).
k	Integer argument, the number of neighbors.
normalize	Logical argument for the option of normalizing value of TE (transfer entropy) (FALSE by default). This normalization is different from the discrete case, because, here the term $H(X(t) X(t-1), \dots, X(t-p))$ may be negative. Consequently, we use another technique, we divide TE by $H_0 - H(X(t) X(t-1), \dots, X(t-p), Y(t-1), \dots, Y(t-q))$, where H_0 is the max entropy (of uniform distribution).

Details

Computes the continuous Transfer Entropy from the second time series to the first one using the Kraskov estimation

References

Kraskov A, Stogbauer H, Grassberger P (2004). "Estimating mutual information." *Phys. Rev. E*, **69**(6), 066138. doi:[10.1103/PhysRevE.69.066138](https://doi.org/10.1103/PhysRevE.69.066138).

Examples

```
library (timeSeries)
library (NlinTS)
#load data
data = LPP2005REC
te = te_cont (data[,1], data[,2], 1, 1, 3)
print (te)
```

te_disc

Discrete Transfer Entropy

Description

Discrete Transfer Entropy

Usage

```
te_disc(X, Y, p = 1, q = 1, log = "log2", normalize = FALSE)
```

Arguments

X	Integer vector, first time series.
Y	Integer vector, the second time series.
p	An integer specifying the lag order for the first vector (defaults to 1).
q	An integer specifying the lag order for the second vector (defaults to 1).
log	A string specifying the logarithm base for entropy calculation: "log2" (default), "loge", or "log10".
normalize	Logical argument for the option of normalizing the transfer entropy (FALSE by default). This normalization is done by deviding TE by $H(X(t) X(t-1), \dots, X(t-p))$, where H is the Shanon entropy.

Details

Computes the Transfer Entropy from the second time series to the first one.

References

Schreiber T (2000). "Measuring Information Transfer." *Physical Review Letters*, **85**(2), 461-464. [doi:10.1103/PhysRevLett.85.461](https://doi.org/10.1103/PhysRevLett.85.461).

Examples

```
library (NlinTS)
te = te_disc (c(3,2,4,4,3), c(1,4,4,3,3), 1, 1)
print (te)
```

varmlp	<i>Artificial Neural Network VAR (Vector Auto-Regressive) model using a MultiLayer Perceptron, with the sigmoid activation function. The optimization algorithm is based on the stochastic gradient descent.</i>
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Description

Artificial Neural Network VAR (Vector Auto-Regressive) model using a MultiLayer Perceptron, with the sigmoid activation function. The optimization algorithm is based on the stochastic gradient descent.

Usage

```
varmlp(
  df,
  lag,
  sizeOfHLayers,
  iters = 50,
  learningRate = 0.01,
  algo = "sgd",
```

```

    batch_size = 10,
    bias = TRUE,
    seed = 5,
    activations = vector()
  )

```

Arguments

<code>df</code>	A numerical dataframe
<code>lag</code>	The lag parameter.
<code>sizeOfHLayers</code>	Integer vector that contains the size of hidden layers, where the length of this vector is the number of hidden layers, and the <i>i</i> -th element is the number of neurons in the <i>i</i> -th hidden layer.
<code>iters</code>	The number of iterations.
<code>learningRate</code>	The learning rate to use, 0.1 by default, and if Adam algorithm is used, then it is the initial learning rate.
<code>algo</code>	A string specifying the optimization algorithm: "sgd" (default) or "adam".
<code>batch_size</code>	An integer specifying the number of samples processed before the model's internal parameters are updated during backpropagation.
<code>bias</code>	Logical, true if the bias have to be used in the network.
<code>seed</code>	An integer to initialize the random number generator for weight initialization. Setting <code>seed = 0</code> uses the system clock for a non-deterministic seed.
<code>activations</code>	String vector for the activations functions to use (in choice ["sigmoid", "relu", "tanh"]). The length of this vector is the number of hidden layers plus one (the output layer). By default, the relu activation function is used in hidden layers, and the sigmoid in the last layer.

Details

Constructs the model and returns a model object. The resulting object is designed for generating forecasts and supports incremental updates as new data becomes available.

Value

`fit(df, iterations, batch_size)`: fit/update the weights of the model from the dataframe `df`.

`forecast(df)`: A dataframe containing the model's predictions. Each row is forecasted based on the preceding "p" (lag) observations, with the final row representing the out-of-sample forecast for the period immediately following the input data.

`save(filename)`: save the model in a text file.

`load(filename)`: load the model from a text file.

Examples

```
library (timeSeries) # to extract time series
library (NlinTS)
#load data
data = LPP2005REC
# Predict the last row of the data
train_data = data[1:(nrow (data) - 1), ]
model = varmlp (train_data, 1, c(10), 50, 0.01, "sgd", 30, TRUE, 0);
predictions = model$forecast (train_data)
print (predictions[nrow (predictions),])
```

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