

CONTENTS

1	Introduction	1
1.1	What is Circular Statistics?	1
1.2	What is R?	3
1.3	Getting Started with R	3
1.4	R's Circular Package	4
1.5	Web-based R Code and the CircStatsInR Workspace	5
1.6	Circular Statistics in Other Software Environments	6
1.7	Related Types of Data	6
1.8	Aims of the Book	7
1.9	The Book's Structure and Use	8
1.10	A Note on Resampling Methods	9
2	Graphical Representation of Circular Data	11
2.1	Introduction	11
2.2	Raw Circular Data Plots	11
2.3	Rose Diagrams	14
2.4	Kernel Density Estimates	15
2.5	Linear Histograms	17
3	Circular Summary Statistics	21
3.1	Introduction	21
3.2	Sample Trigonometric Moments	22
3.3	Measures of Location	25
3.3.1	Sample Mean Direction	25
3.3.2	Sample Median Direction	26
3.4	Measures of Concentration and Dispersion	26
3.4.1	Sample Mean Resultant Length	26
3.4.2	Sample Circular Variance and Standard Deviation	27
3.4.3	Other Sample Dispersion Measures	28
3.5	Measures of Skewness and Kurtosis	29
3.6	Corrections for Grouped Data	30
3.7	Axial Data	32
4	Distribution Theory and Models for Circular Random Variables	35
4.1	Introduction	35
4.2	Circular Distribution Theory	35

4.2.1	Circular Distribution and Probability Density Functions	36
4.2.2	Circular Characteristic Function, Trigonometric Moments and Fourier Series Expansion	38
4.2.3	Basic Population Measures	40
4.2.4	Symmetric Distributions	41
4.2.5	Large-sample Distribution of Key Circular Summaries	42
4.3	Circular Models	44
4.3.1	General Approaches for Generating Circular Distributions	44
4.3.2	Discrete Circular Uniform Distribution	46
4.3.3	Continuous Circular Uniform Distribution	47
4.3.4	Cardioid Distribution	48
4.3.5	Cartwright's Power-of-Cosine Distribution	50
4.3.6	Wrapped Cauchy Distribution	52
4.3.7	Wrapped Normal Distribution	54
4.3.8	Von Mises Distribution	56
4.3.9	Jones–Pewsey Family	58
4.3.10	Unimodal Symmetric Transformation of Argument Families	62
4.3.11	Sine-skewed Distributions	65
4.3.12	Unimodal Asymmetric Transformation of Argument Families	67
4.3.13	Inverse Batschelet Distributions	70
4.3.14	Summary of Continuous Circular Models	74
4.3.15	Other Models for Unimodal Data	75
4.3.16	Multimodal Models	76
4.3.17	Models for Toroidal Data	77
4.3.18	Models for Cylindrical Data	77
5	Basic Inference for a Single Sample	79
5.1	Testing for Uniformity	80
5.1.1	Testing for Uniformity Against any Alternative	81
5.1.2	Testing for Uniformity Against a Unimodal Alternative with a Specified Mean Direction	86
5.2	Testing for Reflective Symmetry	86
5.2.1	Large-sample Test for Reflective Symmetry	87
5.2.2	Bootstrap Test for Reflective Symmetry	88
5.3	Inference for Key Circular Summaries	90
5.3.1	Bias-corrected Point Estimation	90
5.3.2	Bias-corrected Confidence Intervals	91
5.3.3	Testing for a Specified Mean Direction	96
6	Model Fitting for a Single Sample	101
6.1	Introduction	101
6.2	Fitting a von Mises Distribution	102
6.2.1	Maximum Likelihood Based Point Estimation	102
6.2.2	Confidence Interval Construction	102
6.2.3	Goodness-of-fit	103

6.3	Fitting a Jones–Pewsey Distribution	107
6.3.1	Maximum Likelihood Point Estimation	107
6.3.2	Confidence Interval Construction	108
6.3.3	Model Comparison and Reduction	113
6.3.4	Goodness-of-fit	115
6.3.5	Modelling Grouped Data	118
6.4	Fitting an Inverse Batschelet Distribution	123
6.4.1	Maximum Likelihood Point Estimation	124
6.4.2	Confidence Interval Construction	125
6.4.3	Model Comparison and Reduction	127
6.4.4	Goodness-of-fit	128
7	Comparing Two or More Samples of Circular Data	131
7.1	Exploratory Graphical Comparison of Samples	131
7.1.1	Multiple Raw Circular Data Plot	131
7.1.2	Angular Q-Q Plot	132
7.2	Tests for a Common Mean Direction	134
7.2.1	Watson’s Large-sample Nonparametric Test	134
7.2.2	Bootstrap Version of Watson’s Nonparametric Test	135
7.2.3	Watson–Williams Test for von Mises Distributions	136
7.3	Tests for a Common Median Direction	137
7.3.1	Fisher’s Nonparametric Test	137
7.3.2	Randomization Version of Fisher’s Nonparametric Test	138
7.4	Tests for a Common Concentration	139
7.4.1	Wallraff’s Nonparametric Test	139
7.4.2	Fisher’s Test for von Mises Distributions	139
7.4.3	Randomization Version of Fisher’s Test	141
7.5	Tests for a Common Distribution	142
7.5.1	Chi-squared Test for Grouped Data	142
7.5.2	Large-sample Mardia–Watson–Wheeler Test	142
7.5.3	Randomization Version of the Mardia–Watson–Wheeler Test	143
7.5.4	Watson’s Two-sample Test	144
7.5.5	Randomization Version of Watson’s Two-sample Test	145
7.6	Moore’s Test for Paired Circular Data	146
8	Correlation and Regression	149
8.1	Introduction	149
8.2	Linear–Circular Association	149
8.2.1	Johnson–Wehrly–Mardia Correlation Coefficient	150
8.2.2	Mardia’s Rank Correlation Coefficient	152
8.3	Circular–Circular Association	153
8.3.1	Fisher–Lee Correlation Coefficient for Rotational Dependence	153
8.3.2	Fisher–Lee Correlation Coefficient for Toroidal-Monotonic Association	157

107	8.3.3	Jammalamadaka–Sarma Correlation Coefficient	157
107	8.3.4	Rothman’s Test for Independence	158
108	8.4	Regression for a Linear Response and a Circular Regressor	160
113	8.4.1	Basic Cosine Regression Model	160
115	8.4.2	Extended Cosine Regression Model	162
118	8.4.3	Skew Cosine Regression Model	164
123	8.4.4	Symmetric Flat-Topped and Sharply Peaked Cosine Regression Model	165
125	8.5	Regression for a Circular Response and Linear Regressors	166
127	8.6	Regression for a Circular Response and a Circular Regressor	168
128	8.7	Multivariate Regression with Circular Regressors	170
131	Appendix	Further Reading	171
131		1 Books on Circular Statistics	171
132		2 Internet-based Resources	172
132	References		173
132	Index		179