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CHRONOBIOMETRY WITH POCKET CALCULATORS AND COMPUTER SYSTEMS •

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I. *Introduction: statu quo, strategy and tactics*

Biologic time series usually exhibit predictable temporal variations, including so-called rhythms. These components of a biologic time structure can be analyzed from the viewpoint of chronobiology, a fledgling branch of biologic science employing methods of biorhythmometry or, briefly, rhythmometry. These methods are based on conventional mathematical procedures, the execution of which has been rendered more practical with the advent of the electronic computer. It is not fully realized, however, that procedures of rhythmometry depend not only upon a given computing routine but also critically upon 1. the availability of *physiologic* information and 2. corresponding *inferential statistical* considerations.

Key-words: Ambulatory monitoring; Chronobiologic serial section; Cosinor; Rhythmometry; Sampling.

• This paper is dedicated to the memory of Professor Eduard Batschelet just deceased, whose unpublished notes prepared in 1979 for the first course given in chronobiology at the University of L'Aquila, Italy (Halberg F.: Regular courses in chronobiology at the University of L'Aquila, Italy and the Université René Descartes, Paris - Physiologist 22, 41, 1979) were used for the development of the program here appended to compute a population-mean cosinor on the Texas Instruments calculator. An abbreviated earlier version had been prepared by some of the authors for Documenta Geigy and by one of us (FH) for an Advanced Institute in Chronobiology.

Supported by: US Public Health Service (GM-13981), National Cancer Institute (CA-14445 and CP-55702), National Institutes of Health, General Clinical Research Centers Program, Division of Research Resources (RR400), National Institute of Aging (AG-00158), National Institute of Occupational Safety and Health (OH-00631), Environmental Protection Agency (R804512).

La Ricerca Clin. Lab. 10, 333, 1980.

Chronobiometry dealing with all assessable temporal biologic signals must be distinguished from endeavors toward an automatic 'computerized' data analysis of certain conventional recordings of classical physiologic rhythms, such as those in the electroencephalogram or electrocardiogram. When analyses are restricted to one or a few frequency regions of a much broader spectrum, the conventional (electrocardiographer or) electroencephalographer accumulates in a relatively short time data over dozens, hundreds and even many thousands of cycles of special interest to him, e.g., in the so-called Berger range extending from 30 cycles to 1 cycle/sec. These data accumulate speedily, as compared to those of the chronobiologist dealing with the more complete spectrum of multiple frequencies. Within a year or two the chronobiologist may procure only a meager quantity of data for the identification of a circannual one, in an electroencephalographic, electrocardiographic, hormonal, metabolic or other variable. In a year one covers but a single circannual cycle. If the analysis of a circannual rhythm or of a circadian one is restricted to relatively short time series (approximately one year or one day in length, respectively), the chronobiologist must derive much more solid biologic background as an inferential statistical base in hypothesis formulation. It is much easier to validate and quantify the characteristics of a rhythm with a predicted period, than it is to search for unknown periodicities! Herein we sketch a few of the approaches that any practitioner in biology and medicine might use under conditions when he must deal with some limited data on rhythmic variables in a given individual or population investigated (in its own right or for comparative purposes).

For instance, an epidemiologist compares rhythmic variables in two populations. He faces the task of considering the collection of multiple samples, *in lieu* of the approach commonly followed by many biologists and physicians, in which a single sample is obtained at specified and conventional times and without any consideration of rhythms.

During the past few decades the fact has become apparent that usually several rhythms, each with a different frequency, characterize one and the same physiologic variable in any one subject. As yet, hardly any use is made of this information, for example in epidemiology. The conventional approaches derive from the circumstance that to most biologists the study of rhythms appears to be too complex or laborious. One therefore often compromises by taking a single sample or multiple ones — at a fixed time of day, time of the week and time of the year — without realizing that rhythms are not necessarily 'controlled' in this fashion.

By the same token, most physicians administer most treatments at times fixed by considerations other than chronobiologic. This approach is not only misleading but in certain contexts it is potentially harmful. Ample evidence, as yet mostly on experimental animals, documents this point for cancer chronotherapy¹⁹. One can assess, among others, not only the circadian acrophase or, preferably, the orthophase but also changes in response as a function of the stage of both circatrigintan (e.g., menstrual) and circannual cycles¹⁶. Unless one does so, a clock-hour qualified treatment remains a rhythm-unqualified 'potshot on a roller coaster' — hardly sufficient to 'control' various rhythms.

As more and more facts indicate that rhythmometry is essential, its indications and its premises have to be clarified; editors and referees of journals and eventually the biomedical community may realize that more is involved in rhythmometry than

indiscriminately collecting data as a function of time of day or season — for coding and ‘pushing them through the computer’. Just as the acquisition of a microscope does not take the place of training in histology and pathology, the acquisition of a set of computer programs does not take the place of training in chronobiology. Such training remains beyond our scope herein. Some quite common pitfalls must however be emphasized. The chronobiologist has as his *motto* the *primum nil nocere*. When the wrong time of administration can increase the patient’s chance of dying from a given treatment, just as the right time can double the rate of cure, it is important that precautions in interpreting the results of rhythmometry should be taken on a broad scale.

Biologic facts and their implications

A first contribution that the biologist (e.g. epidemiologist) can make to a meaningful rhythmometry is the initial decision not only concerning the pertinent variables but also concerning the anticipated spectral structure of these same variables — at the site and in the fashion in which they are measured. One must specify at the outset the spectral regions to be explored in one or even in several broad domains — in order to gather pertinent information on the given biologic problem to be investigated. In each domain the biologist reviews the extent of direct or indirect information on rhythms and/or trends available for certain variables *a priori*. It should also be realized that trends other than traditional, developmental or age-dependent ones may need to be measured; every rhythm with a period longer than the total observation span will contribute an (unevaluated) trend. By the same token, rhythms with a period shorter than the interval between consecutive observations will also introduce artifacts, such as aliasing when the data are equidistant.

Sometimes special precautions may be required when animals have to be handled for the study of rhythms or for studies of interactions of rhythms with the effect of aging. Recently, core temperature of male inbred stroke-prone Okamoto rats was studied at about 12 months and again at about 14 months of age by comparison to that of rats of the same strain 2 months of age in the first session and about 4 months of age in the second measurement session [after standardization for several weeks at a room temperature of 24 ± 1 °C, first in L 06⁰⁰.18⁰⁰ D 18⁰⁰.06⁰⁰ (LD_{12:12}), and next on LD_{8:16}]. During these studies Purina Rat Chow and deionized water were freely available. Rectal temperature was measured with a thermistor-bridge circuit on each rat at 4-h intervals for 24 h or longer. A statistically significant rhythm was demonstrated (with the fit of a 24-h cosine curve) for the young rats (2- to 4-month-old). A prominent ultradian variation, with no demonstrable circadian component in rectal temperature was seen in 1-year-old Okamoto rats (fig. 1). By comparison, when from the same animals for several weeks intraperitoneal temperatures were monitored without handling, a statistically significant rhythm could be constantly demonstrated. Quite clearly, the circadian rhythm so prominent in animals up to four months of age (when blood pressures reach over 200 Torr on the average) persists during the continuing mesor-hypertension¹⁶ in these animals beyond one year of age, but it is readily altered simply by the handling for measurement, to the point of a circadian-to-ultradian variance transposition.

CHRONBIOMETRY

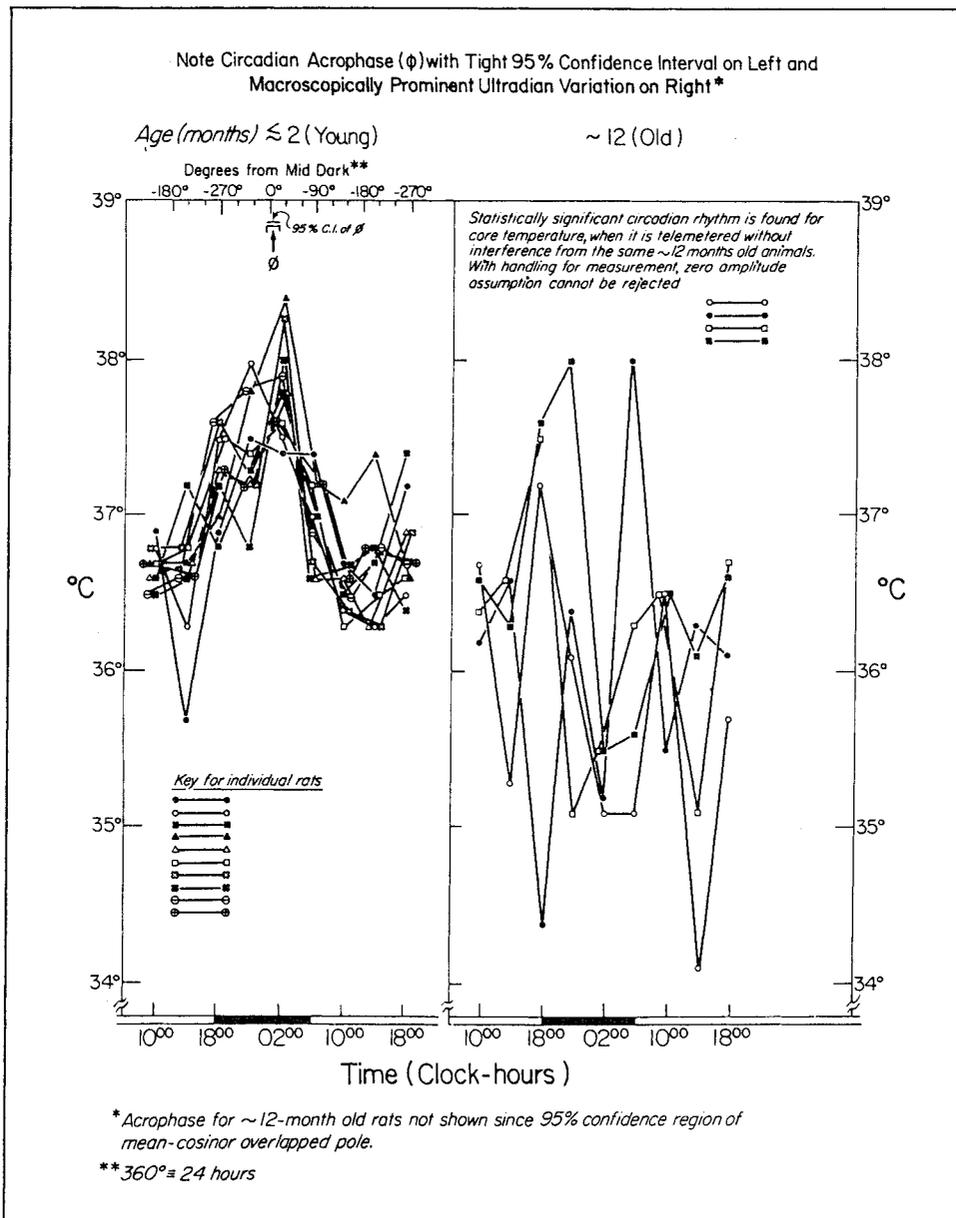


Fig. 1 - Uncertainties of measurement, basic and additive (see text). Age and circadian rectal temperature variation in stroke-prone Okamoto rats (handled for measurement).

In planning data collection the biologist must realize that the sampling requirements will be more drastic for demonstrating a heretofore unknown bioperiodicity (i.e., a given rhythm with an unknown frequency) than for assessing the characteristics of a known rhythm. Data collection may then also be related to the prominence (or, conversely, the uncertainties of the occurrence and/or the behavior) of such an

unknown bioperiodicity. The uncertainty is somewhat reduced for a frequency near a known environmental counterpart even if it is desynchronized from a precise environmental cycle; and the uncertainty becomes considerably less once one can anticipate that a rhythm is synchronized with a precise environmental frequency.

Without prior information, the length of the time series necessary to analyze 'hidden periods' (and thus the sampling span, T) must be many times longer than the (unidentified) period length of the rhythm with the lowest frequency. From this viewpoint biologic time series may be empirically grouped as short, intermediate or long, as a function of whether they cover up to 2 periods, between 2 and 30 periods, or more than 30 periods of the rhythm investigated. Furthermore, the interval between consecutive observations, Δt , must be short enough to allow for a reliable resolution of the rhythm with the highest frequency. From the viewpoint of economy, one should scrutinize prior to data collection any evidence on hand concerning components expected to characterize all variables in all pertinent spectral regions. Since undue cost can be associated with unnecessarily decreasing the Δt or increasing the T , practicality forces one to ignore some components that may be present. In order to do so without introducing spurious effects, 1. non-equidistant sampling may be used to avoid aliasing from high frequency components insufficiently sampled (Δt too large); 2. filtering procedures can also be applied to eliminate effects from lower frequencies that may introduce artifactual trends when the observation span T is too short.

In a chronoepidemiologic study focusing upon hormonal aspects of human time structure, one may well anticipate some components with periods of about 7 days. Such circaseptan rhythms have now been demonstrated for a number of variables³³. It should be kept in mind, however, that under ordinary conditions (without the added stimulation, e.g., of a kidney transplantation⁹) most known circaseptan components are not as prominent as rhythms with other frequencies in the same variable¹⁸. Great expense in funds and, what is more limiting, in the total amount of blood to be withdrawn would have to be incurred in sampling for many hormones with a view to quantifying with circadian and ultradian variability any as yet unknown circaseptan rhythms together with other components in the infradian range of frequencies. Hence, in a first chronoepidemiologic approach one may ignore possible circaseptan rhythms and take the calculated risk of missing valuable information. In so doing one realizes and emphasizes at the outset that the sampling scheme is incomplete, from the standpoint of covering all probable components that are likely to contribute to predictable variability, and that circaseptan variability remains to be assessed in subsequent explorations. If, in turn, the studies are carried out after a kidney transplant or after some other stimulation of the kidney, in particular, the assessment of circaseptan components, perhaps more broadly in proliferative phenomena, seems to be desirable, if not indispensable, at the outset. Again conditions and prior information will determine the placement of limited and costly samples.

Next, and again on biologic grounds, a decision must be made with regard to the sampling environment, such as a given subject's routine of living for a reasonable time span before as well as during sampling. Cost-benefit considerations may prompt one to study a rhythm with a given frequency after anticipated and preferably validated synchronization with some periodic environmental factor. There can be a large difference between the cost of sampling on the one hand for a 24-h synchroniz-

ed circadian component (with a thus predictable period) and that of sampling, on the other hand, for a desynchronized (free-running) component (for semantics see ¹⁶), unless on the basis of earlier information the likely period of the desynchronized component also is known.

Prior external information and concomitant data collection on reference variables, notably rhythmic ones

Great economies in both cost and effort can result from the use of 1. available external information, notably in the form of time-qualified reference intervals, and 2. concomitantly obtained reference or marker rhythm information. Both of these points can be illustrated by the series of studies on murine rectal temperature (fig. 2) that led to the coining of the term circadian to describe all rhythms with periods of about 24 h (± 4 h). One hundred and twenty-eight animals were divided into two groups, some blinded and some sham-operated. The rectal temperature of each mouse was measured (with a thermistor-bridge circuit) every 4 h, around the clock, without interruption (except for short spans when the equipment had to be repaired). For a few days the 24-h pattern of changes in average temperature seemed to be nearly identical for the blinded and the control animals. As the days of round-the-clock measurements progressed, the temperature peak for the blinded animals occurred earlier and earlier in the day. The temperature rhythm of the blinded mice was running steadily faster than one cycle every 24 h! By day 22 (right part of fig. 2) the maximum of temperature in blinded animals occurred at the time of temperature minimum in the control animals and vice versa. We proceeded to measure the mice every 4 h, around the clock, with few interruptions

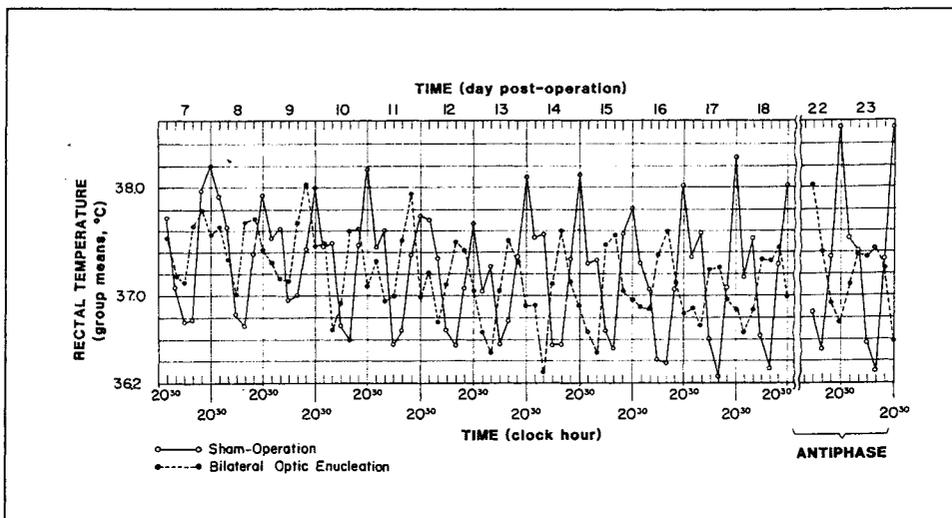


Fig. 2 - Circadian desynchronization after bilateral optic enucleation: free-running circadian rhythm of rectal temperature in blinded mice. Although for the first few days the 24-h pattern of changes in average temperature was nearly identical for the blinded animals and the control animals (sham-operated), by day 22 (right) the maximum of temperature in blinded animals occurred at the time of temperature minimum in the control animals and vice versa, i.e., the two rhythms are in antiphase.

for the next two years, and with longer interruptions for the life-times of other groups of mice throughout the fifties.

The data thus accumulated showed that mammalian core temperature can constitute a marker for some but not all other body functions. Since the 1960's, when surgically implanted radiotransmitters were introduced that monitor intraperitoneal temperature automatically every 10 min on hundreds of animals and for generations, it is difficult to appreciate the labor of measuring temperatures by hand every 4 h around the clock. It is by hand also that the possible use of tumor temperatures as a marker rhythm in the treatment of human peri-oral cancer was first checked¹⁹. The effect of radiation upon any human tumor temperature rhythms as yet is unevaluated. Nonetheless, in two studies, there is a statistically significant circadian stage-dependent difference in therapeutic response. The rhythm-dependent difference is between 30 % and 70 % regression during a 5-week course of radiotherapy. Modern technology is now a ready substitute for the clinical thermometer placed upon the tumor, or for a probe inserted into the rectum. Instrumentation is already available for experimental animals and clinical research. To follow validated marker rhythms on a large scale easily and cost-effectively as a function of treatment remains a task yet before us, and an urgent one.

Instrumentation

The study of biologic rhythms requires a system of instrumentation — for data collection, transfer, storage, analysis, and, again, storage of results and updating, with provisions for such cycles of data handling from appropriate bases, ideally from womb to tomb. We are far from meeting such goals for human beings but can achieve some of them, at least for telemetered temperature, in the rodent. Major reliance for human rhythmometry can be based on self-measurements initiated in the family and/or free of cost in secondary schools and analyzed on site (as an initial step only) by as simple a model as a cosine function, fitted by a pocket calculator²¹ (see *Appendix*). Experiments involving laboratory animals are also feasible, relying primarily upon such relatively simple means as control of environmental lighting and feeding. Special instrumentation for rhythmometry, with telemetry of temperature and motor activity of rodents under various environmental conditions, is, however, extensively used⁴³.

For many life forms, appropriate lighting regimens such as the alternation of light and darkness at 12-h intervals, briefly LD_{12:12}, constitute a cheaply applied synchronizer, under conditions of *ad libitum* feeding. Manipulation of feeding versus lighting schedules may serve to achieve a desired interaction of the two synchronizers. With respect to one or several aspects of time structure, the documented results include for the case of the telemetered intraperitoneal temperature an advance or delay in acrophase of rhythm with or without an alteration of amplitude, mesor or waveform, or the dispersion indices of any of these parameters. Meal timing may thus also serve to manipulate and alter relations among rhythms as well as the relation of a rhythm to LD_{12:12}. Depending on the number of available separate rooms or controlled environmental units, different synchronizer schedules can be concomitantly imposed to facilitate work 'around the clock'^{12, 26, 32} whenever the rhythm investigated is amenable to a manipulation of its timing by the synchronizer regimen. Thus, at a convenient time during the usual working hours, one may approximate several different circadian stages for certain variables (although not necessarily all of them).

Data collection by human self-measurements of several physiologic variables, already noted as practicable, serves to demonstrate the occurrence of a whole spectrum of rhythms. As an example, data on oral temperature, pulse and blood pressure self-measured several times a day during ~ 5 years could not only be displayed in a chronogram¹⁶ but also analyzed and resolved for the circannual variation. In a given subject, certain variables were characterized by circannual rhythms with a stable acrophase from year to year (biostationarity), whereas others were drifting and/or jumping from year to year. Reproducibility of circannual acrophases among subjects (bioergodicity) could be observed for two of the subjects in peak expiratory flow, although a difference of about 90° (~ 3 months) was observed for their mother.

When self-measurements are taken rather regularly at approximately equidistant timepoints, bioaliasing¹⁶ may occur, i.e., relatively high frequencies may be interpreted as lower frequencies. Inappropriate sampling may also lead to other spurious results. An example of bioaliasing has been documented by SIMPSON and HALBERG⁴⁵. Data of a kind frequently used in biology and medicine can contain both circadian and menstrual components. A woman, 39 years of age, measured her oral temperature over a 7-month span at various times of day. By linear least-squares rhythmometry¹⁶ a 26-day cycle was found. Data from eight such 'menstrual cycles' of 26 days were superimposed and then folded again for consecutive 3-day spans. A change in the thus folded data is usually associated with the menstrual cycle, when body temperature is taken only once a day. But it is important to note that according to the time of day the measurements were taken, the resolved menstrual cycle is different. It can thus be seen that as a function of the 'clock hour' chosen for describing temperature behavior in the cycle, one may be on the average 3 or even 6 days off in the assessment of the start of the 'ovulation-associated' rise in temperature. To avoid such artifacts, including bioaliasing, special consideration must be given to sampling schedules. For example, denser and/or randomly picked sampling times may be desirable. Even if self-measurements are taken randomly in time, there will always be a gap corresponding to the daily sleep span. The desirability of automatic recording devices seems obvious and when these are unavailable 'family' rhythmometry may be carried out, different members of a unit measuring all others at different times during a habitual rest span.

Technological advances made in electronic data collection allow rapid manual or automatic recording of data from ambulatory subjects pursuing their daily activities. Several devices for measurement of rhythmic functions can be used:

1. the Yellow Springs Instrument (YSI) tele-thermometer⁵¹, manufactured by the YSI Company of Ohio, can be used to monitor temperature. A Wheatstone bridge serves as the basic measurement device and temperature is sensed by thermistor probes, each containing a semi-conductor in which a slight temperature change causes a large change in electrical resistance. Single or multiple channel instruments used in our laboratory have a temperature range from 20°C to 42°C and a reported accuracy of 0.2°C . Their batteries have an approximate 1,000-h life;

2. the chrono-thermograph, designed by K. Lange, consists of a miniature electromechanical chart-recorder with a temperature sensing probe. The prototype instrument recorded temperature in the range from 35°C to 40°C , with a precision better than 0.1°C . Relative precision in time is about 1.4×10^{-3} over a span of

10 days when identified at the start only. Paper needed to be changed at least every 10 days; batteries had to be replaced every three weeks. It provided an easily visible record and it was smaller and lighter than devices now in use;

3. the Medilog, manufactured by Ambulatory Monitoring Inc., Ardsley, New York, is a cassette tape device capable of monitoring on 3 channels. With instruments used in our laboratory, a 4th channel must be reserved for time. Thus, one may record automatically temperature from 3 sites for 1 day, but the batteries and recording tape must then be changed. The Medilog also serves for monitoring EEG, ECG, respiration and motor activity for a 24-h span. Data are recorded in an analog form and need to be digitized before analysis. Recording speed stability is better than 2 % overall and the signal-to-noise ratio is better than 30 dB;

4. the Solicorder, manufactured by the Solicorder Company, Ardsley, New York, is capable of monitoring temperature in the range from 34 °C to 40.3 °C, from one site for up to 8 days, with a 6-min sampling interval and reasonable reliability in a water bath. With respect to data handling the Solicorder has two advantages over the Medilog: it does not require digitization of collected data and can be interfaced with a minicomputer for data analysis;

5. the Thermolog, manufactured by the Vitalog Company, Palo Alto, California, is capable of monitoring concomitantly temperature and motor activity; it also does not require digitization of collected data and is sold with an Apple II microcomputer and a Sanyo T.V. monitor for data display and minimal analysis.

The probes used with the Medilog, Solicorder and Vitalog are those produced by YSI and have the same characteristics. Usually, accuracy of recording does not seem to constitute the major problem; problems may arise with defective probes, their calibration, contact with the skin when so applied, and the battery.

Numerical methods

Figure 3 shows the large variety of intermediate results and endpoints of interest to chronobiologists and the methods for obtaining them. Any sequence of data in time will here be called a time series. The values may represent the same variable measured repeatedly on the same individual during a given span (longitudinal series) or each value may represent a single sample from an individual or a mean of such samples obtained from a group of individuals (transverse series). A new individual or group may be associated with each new timepoint not only because the endpoint under study is death (one can kill an animal only once) but also because a given sampling will alter the variable being sampled, as has been repeatedly documented for variables at different levels of organization¹². The sampling uncertainty thus derived from a single measurement may be referred to as a basic uncertainty. In addition the uncertainties of repeated measurements on the same individual must be considered. The latter uncertainties may be cumulative but in a complex fashion. The complexity stems from the fact that the response to the measurement itself is often bioperiodic and if it is not identifiable and quantifiable as such, it forms a part of the variance and may result in a bioperiodic change of the variance that can be in phase with the rhythm investigated or out of phase with it.

data base available is large enough or if we can rely on previous biologic information, rhythmometric methods are preferred¹⁶.

Classical methods of time series analysis, such as autocorrelation and spectral analysis, are well documented elsewhere and therefore will not be emphasized in this paper^{2-4, 10, 24, 31, 38, 39}. From variance spectral analysis, a circadian quotient may be derived. The circadian quotient, or briefly CQ, can be the sum of the smooth spectral estimate of the period equal to 24 h plus the two adjacent such estimates, divided by the total variance. The latter is obtained, of course, by adding all the spectral estimates²⁴.

Pergressive discrete spectral analysis allows one to follow any changes with time in characteristics such as amplitude and frequency of statistically significant rhythms; non-stationary time series also may be analyzed by this method⁵.

Classical time series analysis procedures usually require equidistant sampling, although approaches based on random sampling (with sampling intervals following a Poisson distribution) are being investigated^{1, 30, 35, 36, 44, 49}.

When only a few equidistant samples are available and the time series is known to contain a bioperiodicity and to cover an integral multiple of the period(s) characterizing the data, it is possible to reconstruct a continuous function from the samples by harmonic interpolation⁸. This method provides the detailed shape of the curve, the timing of high values (paraphases) on the reconstructed curve and interpolated values at times other than the sampling times.

Whether or not the data are equidistant, least-squares procedures can be used, i.e., procedures minimizing the residual sum of squares about a fitted function. A cosine function is usually fitted to the data (single cosinor method²¹):

$$f(t) = M + A \cos(\omega t + \emptyset)$$

Three parameters characterize this model: the mesor (M , or rhythm-adjusted mean); the amplitude (A = half the extent of rhythmic change in a cycle); and the acrophase (\emptyset = lag from a defined reference timepoint of the crest time in the cosine function fitted to the data). Provided that the residuals around the fitted curve are normally distributed, confidence intervals may be given for \hat{M} , \hat{A} and $\hat{\emptyset}$, the symbol ($\hat{}$) indicating estimates. It can then be shown that $(\hat{\beta}, \hat{\gamma})$, where $\beta = A \cos \emptyset$ and $\gamma = -A \sin \emptyset$, follow a bivariate normal distribution characterized by an $F(2, N-3)$ -statistic, where N is the total number of data in the time series. The F -statistic can also be used to test the zero amplitude hypothesis for determining whether or not the data can be described by a cosine function, at a given probability level.

Three kinds of cosinor³⁷ have been designed in an integrated routine, each appropriate to a different analytical situation:

1. *single cosinor*: a cosinor procedure applicable to single biologic time series (from an individual or group);
2. *group mean-cosinor*: a cosinor procedure applicable to data series from 2 or more individuals for characterizing a rhythm in that particular group only;
3. *population mean-cosinor*: the original cosinor procedure applicable to parameter estimates from 3 or more series for assessing the rhythm characteristics of a population (figs 4a and 4b).

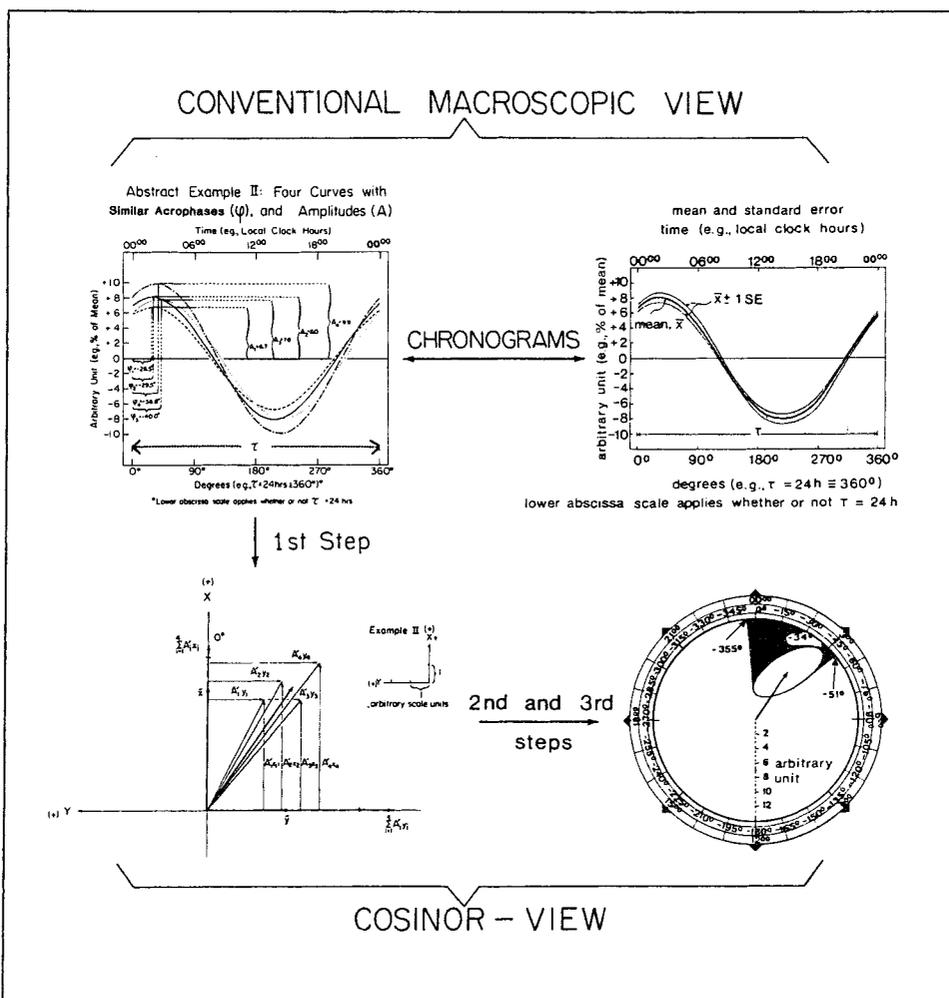


Fig. 4a - Illustration of population-mean-cosinor computations to get point and interval estimates for the population from individual circadian rhythms of similar amplitudes and acrophases.

When two or more rhythms with the same period need to be compared, a mesor test and/or a rhythm test can be applied. Both tests are described in the Glossary of Chronobiology ¹⁶.

More complex models can also be fitted to the data, including the fit of a cosine and its harmonics ⁵⁰. Since each additional harmonic included in the model requires 2 degrees of freedom, such models should only be used when the total number of data (or timepoints) is sufficiently large. Such models serve to provide information on the waveform of a rhythm. Moreover, an orthophase may now be defined as the lag from zero time of the crest time in a more complex model fitted to the data, consisting of all statistically significant harmonic (or other, biologically as well as statistically significant) components. Information provided by an orthophase has to be considered against the information provided by an acrophase (defined as the

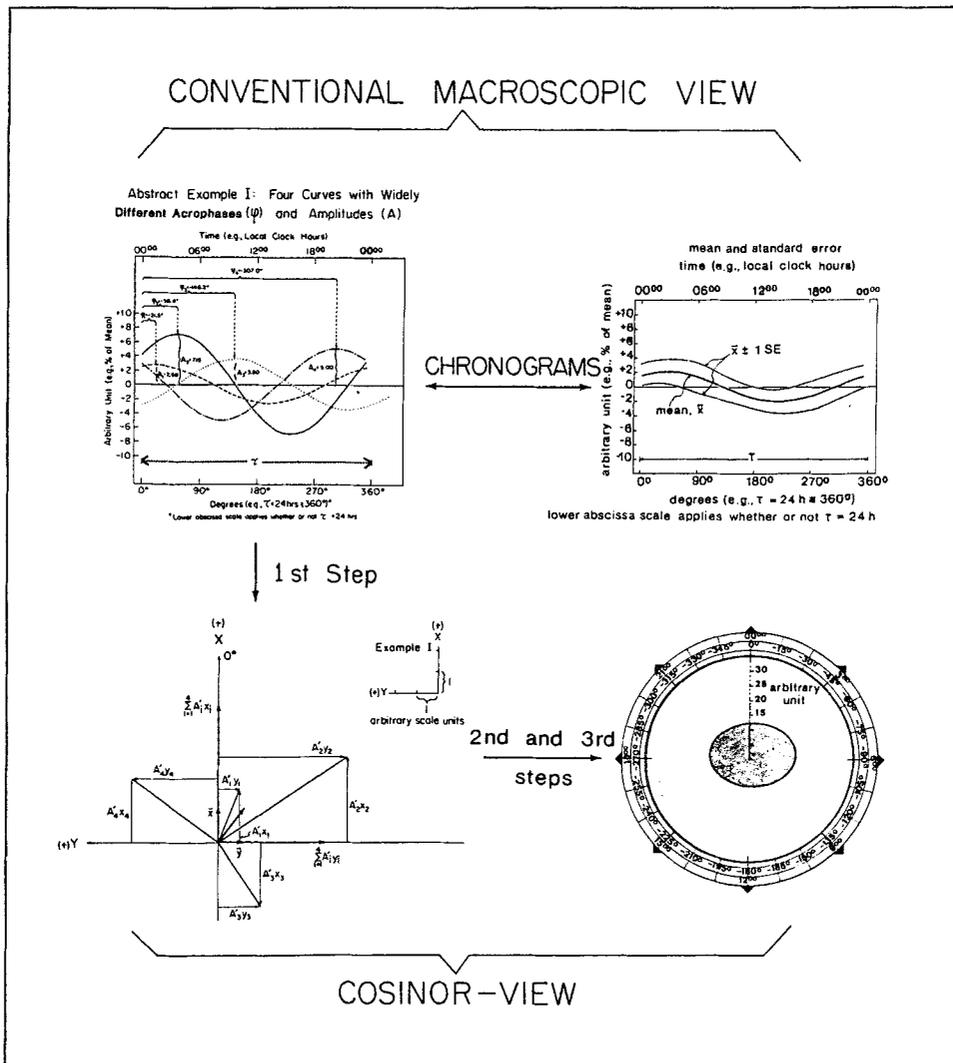


Fig. 4b - Illustration of population-mean-cosinor computations to get point and interval estimates for the population from individual circadian rhythms of very different amplitudes and acrophases.

lag from zero time of the crest in the cosine function fitted to the data) and the paraphase (defined as the corresponding lag from zero time of the crest time in the function reconstructed by harmonic interpolation).

One expects any rhythm characteristics to undergo changes spontaneously, following a change in routine, e.g., after a transmeridian flight or after treatment. A chronobiologic serial section can be applied when the time series is relatively long. This procedure consists of fitting a cosine function, with a fixed period, to consecutive overlapping or non-overlapping data sections, displaced in increments throughout the whole observation span. Parameter estimates are obtained for each section and displayed against time (position of the section's interval with respect

to the entire series). This procedure is particularly useful in showing the occurrence of desynchronization, as is the case for instance in cave studies, when volunteers spend several weeks in a cave without any time clue²⁶.

Another procedure that can be applied to investigate the length of the desynchronized circadian period is called the 'chronobiologic window'. Since the actual waveform of the bioperiodicity under investigation may bias the estimate of period length when data are available only for a few cycles¹⁷, this procedure is to be used preferably when the data cover a sufficiently large number of periods and/or against a biologic background. The method consists of applying the cosinor procedure not only at a single fixed period, but to a set of trial periods in a given range. In doing so, one is usually interested in determining the period length within that range, for which the residual sum of squares is minimal. To render this approach meaningful, the precision at which the period length can be determined should be considered.

When more than one rhythm is present in the time series, a concomitant fit of all components in each frequency range of interest should complement the fitting of separate components successively at each single frequency. A linear-nonlinear least-squares rhythmometry^{16, 42} based on a combination of computer programs prepared by our laboratory staff and by MARQUARDT³⁴ can be used to solve such a problem. This computational procedure consists of 2 separate steps. First, one applies linear least-squares rhythmometry (LLS) followed by nonlinear least-squares rhythmometry (NLLS) (fig. 5a). The LLS method provides a set of initial values for the mesor and (amplitude, acrophase) pairs for each component. Using such initial values, the NLLS, after an appropriate number of iterations, yields final estimates. Table 1 illustrates the steps of the procedure in the case of a computer-

	mesor	periods	amplitudes	acrophases
set of initial values from the linear least-squares method	$M = 100$	$\tau_1 = 7$ $\tau_2 = 17$ $\tau_3 = 24$ $\tau_4 = 27$ $\tau_5 = 50$	$A_1 = 2.054$ $A_2 = 2.818$ $A_3 = 10.075$ $A_4 = 2.181$ $A_5 = 5.323$	$\emptyset_1 = - 91^\circ$ $\emptyset_2 = - 92^\circ$ $\emptyset_3 = - 90^\circ$ $\emptyset_4 = - 346^\circ$ $\emptyset_5 = - 86^\circ$
final estimates from the nonlinear method	$M = 100 (0.000)$	$\tau_1 = 7 (0.000)$ $\tau_2 = 17 (0.000)$ $\tau_3 = 24 (0.000)$ $\tau_4 = e1 *$ $\tau_5 = 50 (0.000)$	$A_1 = 2$ $A_2 = 3$ $A_3 = 10$ $A_4 = e1 *$ $A_5 = 5$	$\emptyset_1 = - 90^\circ$ $\emptyset_2 = - 90^\circ$ $\emptyset_3 = - 90^\circ$ $\emptyset_4 = e1 *$ $\emptyset_5 = - 90^\circ$

* Eliminated by the procedure.

Tab. 1 - Resolution of function by combined linear-nonlinear least-squares spectral analysis. *Input*: computer-generated time series (at 1-h intervals) from combination of cosine functions without noise; 336 data points. $Y_i = 100 + 2 \cos [-\pi/2 + (2\pi/7)t_i] + 3 \cos [-\pi/2 + (2\pi/17)t_i] + 10 \cos [-\pi/2 + (2\pi/24)t_i] + 5 \cos [-\pi/2 + (2\pi/50)t_i]$.

generated time series containing 336 data points at 1-h intervals and characterized by the following equation:

$$y(t) = 100 + 2 \cos \left(\frac{2\pi t}{7} - \frac{\pi}{2} \right) + 3 \cos \left(\frac{2\pi t}{17} - \frac{\pi}{2} \right) + 10 \cos \left(\frac{2\pi t}{24} - \frac{\pi}{2} \right) + 5 \cos \left(\frac{2\pi t}{50} - \frac{\pi}{2} \right)$$

A further resolution can be obtained by iterative L-NLLS leading to a deviation spectrum, with the following steps (figs 5a, 5b and 5c):

step 1 - Data analysis by linear least-squares (LLS). This method provides imputations for rhythm mesor (M) as well as amplitude (A) and acrophase (\emptyset) for each component with period τ , minimizing residual sum of squares;

step 2 - Using parameter imputations for all statistically significant components ($p \leq 0.05$) in step 1, nonlinear least-squares analysis (NLLS) provides estimates of rhythm characteristics A, \emptyset and τ for all components fitted concomitantly;

step 3 - If one or several components in ranges indicated by LLS are not statistically significant, a concomitant fit (by NLLS) of all statistically significant components is computed to provide new estimates for rhythm characteristics;

step 4 - Computation of deviations or residuals by subtracting model (obtained in step 3) from original data;

step 5 - Perform NLLS analysis on deviations using components that were statistically significant in step 1 but not in step 2;

step 6 - If additional components are resolved by applying NLLS to the deviations, repeat steps 2 and 3 after changing the imputations for all parameters.

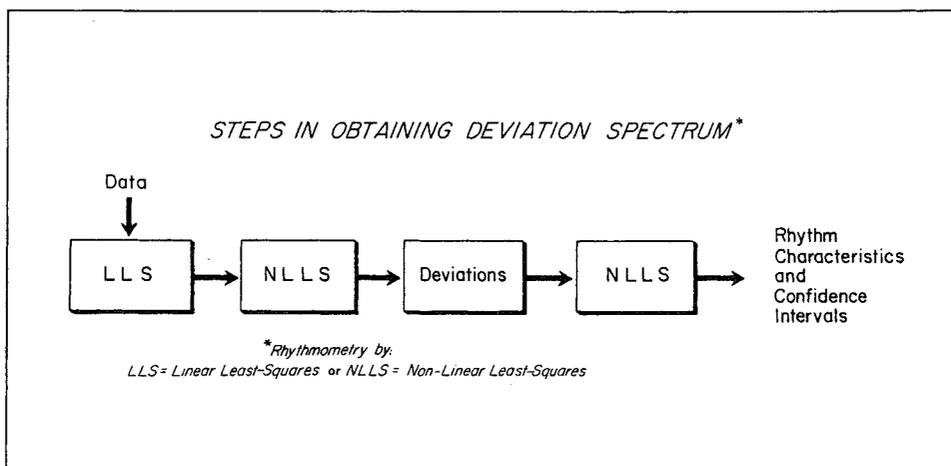


Fig. 5a - Flowchart of the different steps involved in the linear-nonlinear least-squares procedure.

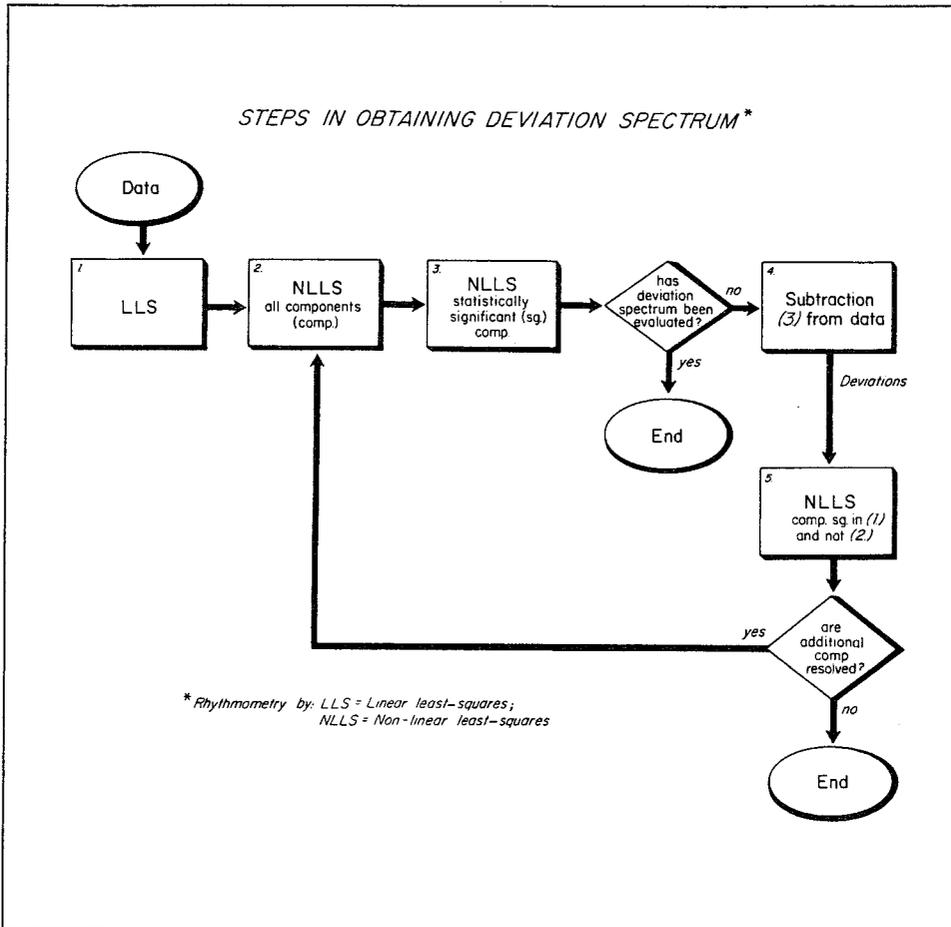


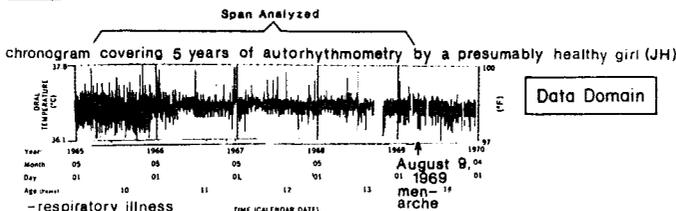
Fig. 5b - Flowchart of the different steps involved in the linear-nonlinear least-squares procedure.

All procedures described above were initially tested by using 'standards and blanks'¹³ and proved to be adequate to analyze data containing bioperiodicities. For rhythmometric standards one can utilize certain functions that on the basis of past experience best approximate the data. As a start only, one can take certain pure sinusoids with known period, amplitude and acrophase. One then assigns the values of such functions to the timepoints at which a given time series to be analyzed is available and carries out the analyses on these artificially generated numbers concomitantly with the analysis of the original series. Any component yielded by the analysis of such standards, preferably with graded amounts of noise, can serve for comparisons with components resolved in the original time series. The equivalent of a biochemical blank for rhythmometry is some random process.

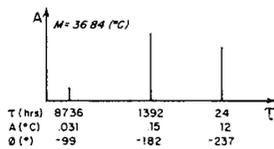
Fig. 5c - Illustrative example of the different steps involved in the linear-nonlinear least-squares procedure. ▶

STEPS IN OBTAINING DEVIATION SPECTRUM

Step 1: Chronogram of data



Step 2: Linear least-squares (LLS) rhythmometry

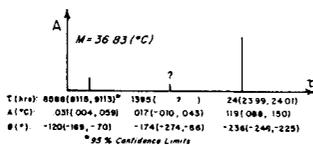


provides imputations for rhythm mesor (M) as well as amplitude (A) and acrophase (θ) for each component, with period T , minimizing residual sum of squares

Frequency Domain

Note: Confidence intervals (not shown here) given for M, A's and θ 's, but not for T's

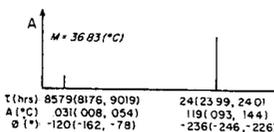
Step 3: Using parameter imputations for all statistically significant ($P \leq 0.05$) in step 2, non-linear least-squares (NLLS) rhythmometry provides estimates of rhythm characteristics A, θ and T for all components fitted concomitantly



Frequency Domain

Note: Confidence intervals for T's are given in addition to confidence intervals for M, A's and θ 's

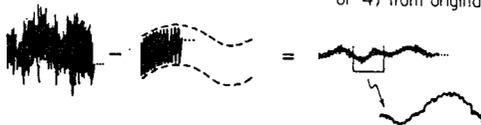
Step 4: If one or several components in ranges indicated by LLS are not statistically significant a concomitant fit (by NLLS) of all statistically significant components is computed to provide new estimates for rhythm characteristics



Frequency Domain

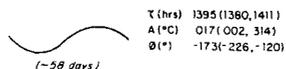
Note: Usually confidence intervals then become narrower, thus allowing better description of components

Step 5: Computation of deviations or residuals by subtracting model (obtained in step 3 or 4) from original data



Time and Data Domains

Step 6: Components not statistically significant in step 3 may be verified by applying NLLS to the deviations



Note: If additional components are resolved by applying NLLS to deviations, go back to step 3 after changing original imputations for parameters

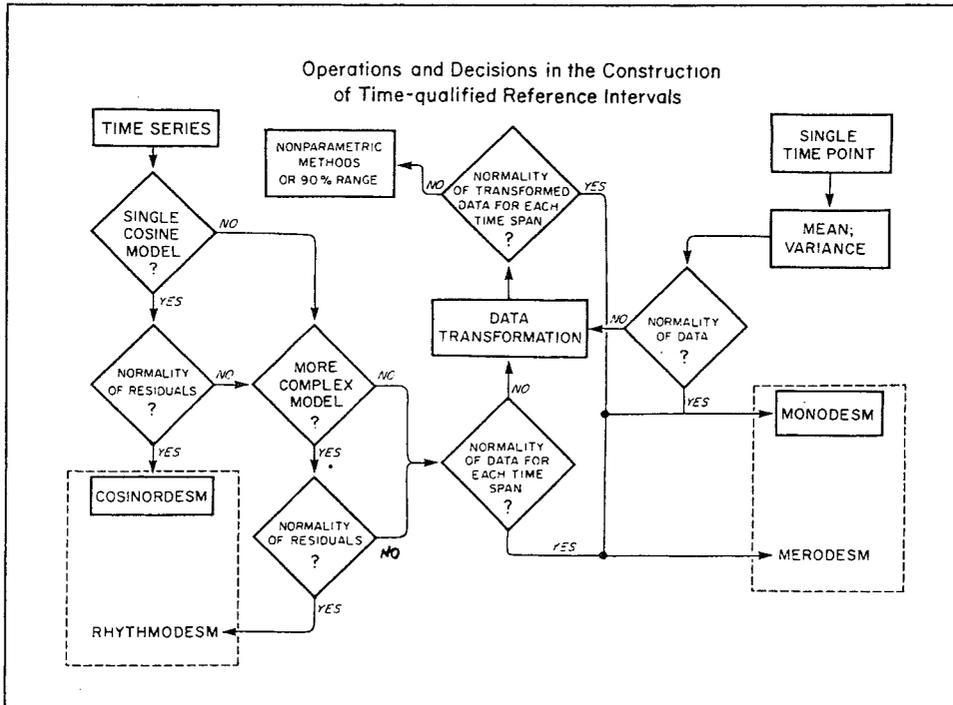


Fig. 6 - Tentative flowchart indicating a few of the many paths towards the establishment of chronodesms.

One may generate, for instance, at the intervals at which original data are available, 100 series of gaussian noise and 100 series of rectangular noise. These artificial (blank) series are then analyzed concomitantly with the raw (original) data and the standards. The continued use of certain standards and blanks and other test series for each new kind of analysis, if not with each analysis, is strongly recommended. As is the case in classical biometry, the results obtained by chronobiologic methods can be used to derive confidence and tolerance intervals, with the additional important feature that such reference intervals can now be time-specified.

First a distinction has to be made between data collected at a single timepoint and those collected at multiple timepoints. Let us start with the simple case of samples taken at a single timepoint chosen by necessity (in an emergency) or by pertinence (conditions permitting). Tolerance limits are defined as limiting values within which a specified proportion of a distribution will lie with a fixed probability. Tolerance intervals qualified in time are called chronodesms. When multiple timepoints are available, one may either apply the same procedure (if multiple samples are obtained at each timepoint) or one can derive such tolerance limits on the basis of a model²³ (fig. 6). If the model is a cosine function, the chronodesm is called a cosinordesm; if a more complex waveform has been considered, one uses the term rhythmodesm, and if no model applies, the chronodesm is called a merodesm (for several separate timepoints or timespans throughout the rhythm) or a monodesm (for a single timepoint or timespan). The importance of chronodesms

lies in the validation of a diagnosis on the basis of time-specified single samples. Once a time-qualified reference interval has been obtained for a group or preferably for an individual, future single samples can be usefully compared for clinical evaluation.

As an example, an individualized merodesm was constructed for cortisol, measured every 20 min during 24 h in winter. To validate this chronodesm, values measured in spring in the same fashion for the same person were plotted against the winter chronodesm. A good agreement is found (fig. 7) from 02⁰⁰ to 18⁰⁰, whereas from 18⁰⁰ to 02⁰⁰ larger tolerance limits characterize the spring data, perhaps because of circannual variation.

Applications

1. *Marker rhythms* - Among many other potential uses, a marker rhythm can serve to monitor the timing of treatment and/or to assess therapeutic response. The marker rhythm monitors a phenomenon by one or more of its quantified characteristics. If the characteristic involved is an acrophase, paraphase or orthophase, the marker rhythm is a useful reference rhythm. For example, one may find that radiation therapy yields faster remission of a tumor in the oral cavity when applied at the acrophase of the circadian rhythm in tumor temperature than if it is applied 4 or 8 h before or after that time. The circadian rhythm in tumor temperature might be used subsequently as a marker rhythm for timing treatment in that particular disease¹⁹.

Another important field of application for biologic time series analysis involves the monitoring of physiologic variables such as the peak expiratory flow as gauges for effects as varied as those of drugs, on the one hand, and of environmental pollutants, on the other hand. REINBERG et al.⁴¹ showed that this variable of physiologic and pathologic interest — as a gauge of the extent of airway patency or, rather, obstruction — reveals changes in asthmatic boys: mesor and acrophase of peak expiratory flow depend apparently upon the timing of methylprednisolone

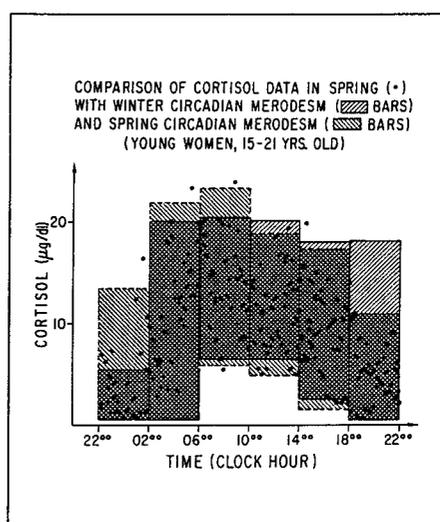


Fig. 7 - Extent of agreement of chronodesms constructed for 2 seasons.

injection. In the same line of thought, HALBERG et al.²⁷ found that the peak expiratory flow mesor of a peak flow self-measuring girl was statistically significantly higher while she stayed in suburban Minnesota than in metropolitan Paris. This finding suggests that peak expiratory flow could perhaps be monitored within the school system by autorhythmometry with a view of monitoring environmental integrity²². The suggestion that some human subjects may be tested as potential sentinel organisms or biologic detectors of overall pollution was supported by the increase of peak expiratory flow mesor in certain patients with exogenous asthma when they were introduced into a hypoallergenic room⁴⁰.

Another aspect of chronobiologic application in the field of environmental protection is discussed by STUPFEL et al.⁴⁷. These authors documented rhythms in different frequency ranges of interest from the standpoint of environmental pollution. This approach allows a more accurate view of environmental factors in the production of air pollution and a clarification of their interaction, as well as of the physiopathological reactions of human beings to pollution. The authors underlined the need for the combination of appropriate statistical and physiologic methodologies in determining both short-term and long-term periodicities that have to be taken into account when considering the merits or demerits of air quality standards and other means of environmental protection. STEBBINGS and HALBERG⁴⁶ studied results provided by panel studies relating illness (such as attacks of asthma, cardiopulmonary symptoms and acute respiratory symptoms) to daily air pollution and weather. After evaluating amplitudes and acrophases of circannual (~ 1 year), circatrigitan (~ 1 month) and circaseptan (~ 1 week) rhythms, they found that circannual rhythms are prominent. Results from linear-nonlinear rhythmometry in this study are reported by TESLOW et al.⁴⁸. Against this background it will be mandatory to determine rhythm-based chronodesms⁷. The daily checking of reported new cases of attacks against a population chronodesm provides an approach complementary to non-biologic environmental monitoring and should be complemented, in its turn, by longitudinal monitoring of physiologic functions, such as peak flow, among other potential marker variables.

2. *Sampling qualifications* - As explained above, chronodesms validate spot-checks and single samples. They usually are built, however, from a large data base, either on a group of individuals or on the individual himself. Minimal sampling requirements for estimation of parameters are also worth investigating. To illustrate an empirical approach to answering this question, cosine curves were fitted to data on an individual's blood pressure, measured every 10 min during 24 h. The best fitting 24-h cosine curve when all collected data were considered was compared to the results when data collected during the rest span are omitted. The procedure was repeated with the difference that only hourly data were taken. The mesor was the least affected by the sampling conditions whereas the amplitude was most affected. The acrophase also remained quite stable, although for the hourly intervals, the p-value was above the 0.05 probability level. Rhythm characteristics, in this case, can be taken into consideration, at least as imputations (when the zero amplitude hypothesis cannot be rejected).

3. *Manipulation of rhythms* - Certain rhythms can be manipulated, e.g.; by changes in lighting or feeding regimens. This possibility is very attractive in view of the potential optimization of host tolerance and tumor susceptibility, to

cite but one example. Frequency demultiplication is another approach in attempting to improve the yield of anti-cancer therapy. If one can assume that two subsystems (e.g., one neural, another endocrine) affect the tolerance of a critical target or link (for instance, a circadian or other cell cycle in the bone marrow) in opposite ways (one augmenting, the other reducing it), frequency demultiplication (obtained, e.g., by desynchronization with both lighting and meals) could improve the therapeutic index of carcinostatic drugs by inducing proper relations between the hypothesized subsystems to achieve the highest % survivors, the largest safe span or other desiderata of treatment ⁶.

SUMMARY

Selected methods for the study of biologic time series are reviewed and their relative merits are discussed in the light of underlying assumptions. Their potential applications are exemplified in several fields of biology and medicine. The monitoring of environmental integrity, notably of pollution, is investigated. The need for specifying optimal sampling requirements is underlined. An individualized and time-qualified definition of health by the establishment of reference intervals is required for increasingly rational individualized program for the prevention and/or treatment of disease. With these reference intervals and rhythm characteristics available, one can better interpret with single samples or time series an increased risk of a certain disease or the inception of the disease. For all of these aims the monitoring of environmental and/or personal marker rhythms is essential — to obtain large data bases from which information can be more easily derived for monitoring personal health, to recognize risk as well as to diagnose disease early and to optimize treatment by timing according to rhythms.

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APPENDIX

Since rhythmometry of short series uses largely the least-squares fit of a cosine model, the single cosinor and the (population) mean cosinor procedures^{6,7} have been programmed on a pocket calculator. It was desirable to use magnetic cards for storing data as well as programs, so that if several procedures needed to be applied, the data would not have to be entered manually each time. Library modules that can be plugged into the calculator, providing built-in (hardware) programs for other procedures, are also attractive. Because the Texas Instruments TI-59 pocket calculator has the above-mentioned features, it was chosen for implementing the single — and mean — cosinor programs. The programs can be used with or without the PC 100A printer. The development of programs such as the single — or mean — cosinor for pocket calculators is very attractive for achieving chronobiologic goals at the bedside or in the field, e.g., whenever data on potential marker rhythms can be self-measured or collected by staff.

The single cosinor program here proposed applies to non-equidistant as well as equidistant data. There is no restriction on the number of data involved (other than that dictated by the capabilities of the calculator itself such as the required precision, overflow, . . .), but obviously the time required for entering data (~ 6.5 sec/conventional datum and time code) should be considered. These 6.5 sec/datum include not only the time required for entry of the datum itself but also the computing time needed by the calculator to process the information before it is ready to receive the next datum. Once the data are entered, the computing time required to get the results is only ~ 35 sec. In addition to the estimation of the mesor, double amplitude and acrophase with their respective standard errors, the program provides the percent rhythm and the associated p-value obtained in the zero-amplitude test. There is also an option (in the case of a 24-h cosine) of expressing the acrophase and its standard error in clock hours and minutes in addition to expressing them in degrees.

Again, there is no restriction on the number of time series involved when computing the mean cosinor. The procedure uses the rhythm parameter imputations computed via the single cosinor program and hence presupposes that the single cosinor procedures have already been applied. Data entry requires ~ 10 sec per imputation set. Results are obtained in less than 1 min. If the coordinates of some of the points on the boundary of the confidence region (ellipse) are desired, an additional ~ 5 sec per pair of (β, γ) and (A, \emptyset) coordinates is required. The program provides point estimates for (mean) percent rhythm, mesor, amplitude and acrophase, the p-value associated with the zero-amplitude test, the length of the semi-axes of the 95 % error ellipse, the angle between the major axis and the positive abscissa as well as the slopes and associated angles of the tangents drawn from the pole to the error ellipse^{2,3}.

A program combining the single — and mean — cosinor methods also is available. In this program, data on each of several series are entered, and a mean cosinor summary is directly obtained. This program provides point estimates of M , A and \varnothing for each series as well as polar coordinates of points on the boundary of the 95 % confidence region for the mean cosinor.

The user of these programs may desire other kinds of output. In such a case, one must consider the limits imposed by the capacity of the pocket calculator and may have to trade one output for another.

OUTLINE OF THE PROGRAMS

A. *Single cosinor*

Let us suppose that N data, y_i , are collected at times t_i , not necessarily equidistant. The following model is fitted to the data by the method of least-squares

$$y_i = y(t_i) = M + A \cos (\omega t_i + \varnothing) + e_i \quad i = 1, \dots, N$$

where M is the mesor, A is the amplitude and \varnothing is the acrophase. The e_i are assumed to be independent random normal deviates with mean zero and unknown variance σ^2 . The model can be rewritten as

$$y_i = M + \beta \cos \omega t_i + \gamma \sin \omega t_i + e_i$$

where

$$\begin{aligned} \beta &= A \cos \varnothing \\ \gamma &= -A \sin \varnothing \end{aligned}$$

to yield an equation linear in the parameters M , β and γ .

The method of least-squares, minimizing $\sum_i e_i^2$ solves the normal equations:

$$\begin{cases} \sum y_i &= MN & + \beta \sum \cos \omega t_i & + \gamma \sum \sin \omega t_i \\ \sum y_i \cos \omega t_i &= M \sum \cos \omega t_i & + \beta \sum \cos^2 \omega t_i & + \gamma \sum \sin \omega t_i \cos \omega t_i \\ \sum y_i \sin \omega t_i &= M \sum \sin \omega t_i & + \beta \sum \sin \omega t_i \cos \omega t_i & + \gamma \sum \sin^2 \omega t_i \end{cases}$$

This system can also be written as the matrix equation

$$b = S \cdot x$$

or

$$\begin{bmatrix} \sum y_i \\ \sum y_i \cos \omega t_i \\ \sum y_i \sin \omega t_i \end{bmatrix} = \begin{bmatrix} N & \sum \cos \omega t_i & \sum \sin \omega t_i \\ \sum \cos \omega t_i & \sum \cos^2 \omega t_i & \sum \sin \omega t_i \cos \omega t_i \\ \sum \sin \omega t_i & \sum \sin \omega t_i \cos \omega t_i & \sum \sin^2 \omega t_i \end{bmatrix} \cdot \begin{bmatrix} M \\ \beta \\ \gamma \end{bmatrix}$$

The estimates \hat{M} , $\hat{\beta}$ and $\hat{\gamma}$ are obtained by inverting the S matrix:

$$x = S^{-1} \cdot b$$

where the matrix elements $s_{ji}^{-1} = \frac{1}{|S|} \text{cof}(s_{ij})$ with $|S|$ being the determinant of S and $\text{cof}(s_{ij})$ being the cofactor of s_{ij} .

The amplitude and acrophase are then obtained by

$$\hat{A} = (\hat{\beta}^2 + \hat{\gamma}^2)^{1/2}; \hat{\varnothing} = \arctan(-\hat{\gamma}/\hat{\beta}) + K\pi \text{ (where } K \text{ is an integer)}$$

The correct value of $\hat{\varnothing}$ is determined by taking account of the signs of $\hat{\beta}$ and $\hat{\gamma}$.

The variability ratio (VR) or proportion of the variability accounted for by the cosine model can be computed as

$$VR = \frac{\hat{\beta}\Sigma(y_i - \bar{y}) \cos \omega t_i + \hat{\gamma}\Sigma(y_i - \bar{y}) \sin \omega t_i}{\Sigma(y_i - \bar{y})^2} \text{ with } \bar{y} = \frac{1}{N} \Sigma y_i$$

It can be shown that the p-value associated with the zero-amplitude test can be obtained by:

$$P = (1 - VR)^{(N-3)/2}$$

Percent rhythm (PR) and percent error (PE) are then defined by

$$PR = 100 VR; \quad PE = 100 (1 - VR)$$

Standard errors of the parameters M , β and γ can be derived from the inverse matrix (S^{-1}) and from the estimation of the variance,

$$\hat{\sigma}^2 = (1 - VR) \Sigma (y_i - \bar{y})^2 / (N - 3)$$

To evaluate the standard error for the amplitude and the acrophase, their function in terms of β and γ is expanded in a Taylor series about $(\hat{\beta}, \hat{\gamma})$ and the development is limited to the first term (linear approximation⁸). Standard errors for the mesor, the amplitude and the acrophase are then computed respectively as:

$$\begin{aligned} \delta M &= \hat{\sigma} \sqrt{s_{11}^{-1}} \\ \delta A &= \hat{\sigma} [s_{22}^{-1} \cos^2 \hat{\varnothing} + 2 s_{23}^{-1} \sin \hat{\varnothing} \cos \hat{\varnothing} + s_{33}^{-1} \sin^2 \hat{\varnothing}]^{1/2} \\ \delta \varnothing &= \frac{\hat{\sigma}}{\hat{A}} [s_{22}^{-1} \sin^2 \hat{\varnothing} - 2s_{23}^{-1} \sin \hat{\varnothing} \cos \hat{\varnothing} + s_{33}^{-1} \cos^2 \hat{\varnothing}]^{1/2} \end{aligned}$$

B. Population mean cosinor

Let us suppose that N time series were analyzed by the single cosinor with the following results for each:

- the percent rhythm PR_i ;
- the mesor M_i ;
- the amplitude A_i ;
- the acrophase \varnothing_i (expressed as negative degrees) for $i = 1, \dots, N$.

Let us define

$$\begin{aligned} \beta_i &= A_i \cos \varnothing_i \\ \gamma_i &= -A_i \sin \varnothing_i \end{aligned}$$

When all point estimates have been entered for all N series, the mean parameter estimates are computed as:

$$\hat{P}R = \frac{1}{N} \sum PR_i; \quad \hat{M} = \frac{1}{N} \sum M_i$$

$$\hat{\beta} = \frac{1}{N} \sum \beta_i; \quad \hat{\gamma} = \frac{1}{N} \sum \gamma_i$$

The estimation of $\hat{\beta}$ and $\hat{\gamma}$ yields

$$\hat{A} = (\hat{\beta}^2 + \hat{\gamma}^2)^{1/2} \quad \text{and}$$

$$\hat{\theta} = \arctan(-\hat{\gamma}/\hat{\beta}) + K\pi \quad (\text{where } K \text{ is an integer}).$$

The uncertainty of $K\pi$ is resolved by taking account of the signs of $\hat{\beta}$ and $\hat{\gamma}$.

To test the statistical significance of the (population) rhythm investigated, the F-statistic with 2 and $(N - 2)$ degrees of freedom is used:

$$F_{1-\alpha}(2, N - 2) = \frac{N - 2}{2} (\alpha^{-2/(N-2)} - 1)$$

The p-value associated with the zero-amplitude test is computed in the following way:

$$csb2n = \sum \beta_i^2 / N - \hat{\beta}^2; \quad csbgn = \sum \beta_i \gamma_i / N - \hat{\beta} \hat{\gamma}; \quad csg2n = \sum \gamma_i^2 / N - \hat{\gamma}^2$$

$$\Delta = csb2n \cdot csg2n - (csbgn)^2$$

$$a_{11} = csg2n / \Delta; \quad a_{12} = -2csbgn / \Delta; \quad a_{22} = csb2n / \Delta$$

$$p = [1 + a_{11} \hat{\beta}^2 + a_{12} \hat{\beta} \hat{\gamma} + a_{22} \hat{\gamma}^2]^{-(N-2)/2}$$

In order to determine the error ellipse, given a level of significance, α (e.g., $\alpha = 0.05$ for the 95 % confidence region), estimates for the variance and covariance terms are calculated:

$$s_{\beta}^2 = (\sum \beta_i^2 - N \hat{\beta}^2) / (N - 1)$$

$$s_{\gamma}^2 = (\sum \gamma_i^2 - N \hat{\gamma}^2) / (N - 1)$$

$$\hat{r}_{\beta\gamma} = (\sum \beta_i \gamma_i - N \hat{\beta} \hat{\gamma}) / [(N - 1) \hat{s}_{\beta} \hat{s}_{\gamma}]$$

The equation of the error ellipse may then be written as:

$$E = A(\gamma - \hat{\gamma})^2 + 2B(\beta - \hat{\beta})(\gamma - \hat{\gamma}) + C(\beta - \hat{\beta})^2 = D$$

with

$$A = 1/\hat{s}_{\gamma}^2$$

$$B = -\hat{r}_{\beta\gamma}/(\hat{s}_{\beta} \hat{s}_{\gamma})$$

$$C = 1/\hat{s}_{\beta}^2$$

and

$$D = \frac{2(N - 1)}{(N - 2)N} (1 - \hat{r}_{\beta\gamma}^2) F_{1-\alpha}(2, N - 2)$$

The lengths of the semi-axes are estimated as follows:

— major axis: $\hat{a} = [2D / (A + C - R)]^{1/2}$
 — minor axis: $\hat{b} = [2D / (A + C + R)]^{1/2}$

where $R = [(A - C)^2 + 4B^2]^{1/2}$.

The angle of the major axis versus the positive abscissa is then given by

$$\hat{\theta} = \arctan \frac{2B}{A - C - R}$$

In order to determine a conservative confidence interval¹ for the acrophase, tangents may be drawn from the pole to the ellipse. The slopes (m_1 and m_2) and corresponding angles [$\theta(m_1)$ and $\theta(m_2)$] are derived as

$$m_1 = U(W + V) \quad \theta(m_1) = \arctan(m_1)$$

$$m_2 = U(W - V) \quad \theta(m_2) = \arctan(m_2)$$

where $U = [(AC - B^2) \hat{\gamma}^2 - CD]^{-1}$

$$V = \{(AC - B^2) D [A \hat{\gamma}^2 + 2B \hat{\beta} \hat{\gamma} + C \hat{\beta}^2 - D]\}^{1/2}$$

$$W = (AC - B^2) \hat{\beta} \hat{\gamma} + BD.$$

If one desires to draw the error ellipse, the coordinates of a few points on the boundary of the confidence region may be computed. The maximum and minimum values taken by β are first computed and displayed (or printed).

$$\beta_{\min}^{\max} = \hat{\beta} \pm \sqrt{\frac{2(N-1)}{(N-2)N} \hat{s}_{\beta}^2 F_{1-\alpha}(2, N-2)}$$

Values lying between β_{\max} and β_{\min} may then be entered. For each β value entered (β_0), two corresponding γ values (γ_1 and γ_2) are calculated, leading to coordinates of two points on the error ellipse:

$$\gamma_{1,2} = \hat{\gamma} + \frac{\hat{s}_{\gamma}}{\sqrt{N}} \left\{ \hat{r}_{\beta\gamma} \frac{\sqrt{N}(\beta_0 - \hat{\beta})}{\hat{s}_{\beta}} \pm \left[(1 - \hat{r}_{\beta\gamma}^2) \left(\frac{2(N-1)}{(N-2)} F_{1-\alpha}(2, N-2) - \frac{N(\beta_0 - \hat{\beta})^2}{\hat{s}_{\beta}^2} \right) \right]^{1/2} \right\}$$

The cartesian coordinates (β_0, γ_1) and (β_0, γ_2) are also converted to polar coordinates (A_1, \varnothing_1) and (A_2, \varnothing_2).

To get ellipses of a different size [i.e., corresponding to a different level of significance (α)], just replace '20' by $1/\alpha$ on steps 250-251 of the program.

APPLICATION OF SINGLE COSINOR

The systolic blood pressure of a 13-year-old boy and of a post-menopausal woman were automatically recorded with a Roche Arteriosonde about every 10 min during 24 h. For each subject, four series, each with $\Delta t \cong 40$ min, were derived from the original data and the single cosinor program was applied to each series on the TI-59 calculator. The results obtained are tabulated below:

systolic blood pressure: circadian rhythm characteristics

series	PR(%)	p	N	M (\pm SE)	DA * (\pm SE) (mm Hg)	\emptyset ** (\pm SE)
— 13-year-old boy						
1	59	< 0.01	29	106.57 \pm 1.16	18.95 \pm 3.32	— 256 \pm 10
2	66	< 0.01	27	105.40 \pm 1.07	20.20 \pm 3.13	— 229 \pm 8
3	65	< 0.01	25	104.85 \pm 1.04	18.32 \pm 3.03	— 245 \pm 9
4	54	< 0.01	31	106.53 \pm 1.13	17.70 \pm 3.32	— 230 \pm 10
— post-menopausal woman						
1	50	< 0.01	30	124.37 \pm 2.43	36.94 \pm 6.69	— 238 \pm 11
2	55	< 0.01	30	126.01 \pm 2.02	32.43 \pm 5.71	— 250 \pm 10
3	49	< 0.01	29	124.69 \pm 2.33	33.68 \pm 6.36	— 242 \pm 11
4	43	< 0.01	30	124.97 \pm 2.59	33.09 \pm 7.42	— 248 \pm 12

* DA = double amplitude or total extent of predictable change.

** Reference: local midnight; $360^\circ \cong 24$ h.

These examples demonstrate the ease of quantifying rhythms on important physiologic variables.

When one has to deal with incidence data (e.g., the number of events observed on successive days), rather than with data that are not restricted to integer values, the test developed first by EDWARDS⁵ and further extended by ROGER⁹ is applicable. Let us suppose that a sample of N events is taken (e.g., 29 cases of human kidney transplant rejection⁴) and that each event is classified into one of k possible categories in a particular cycle of interest (e.g., a 7-day cycle of rejection following surgery. In this case, category 1 includes events occurring on days 1, 8, 15, ...; category 2 events on days 2, 9, 16, ...; category 7 events on days 7, 14, 21, ...; i.e., the events are 'folded' into a comprehensive 7-day period). The model considered is

$$P_i = q(1 + \alpha S_i + \beta C_i)$$

where α and β are parameters of the model, $q = 1/k$, $C_i = \cos(2\pi_i/k)$, and $S_i = \sin(2\pi_i/k)$ ($i = 1, \dots, k$).

Under the null hypothesis H_0 : $\alpha = \beta = 0$, the individuals are equally likely to be allocated to each of the k categories. Under the alternative hypothesis H_1 : $\alpha \neq 0$ or $\beta \neq 0$, the frequencies in the categories have some sinusoidal variation over their cyclic order.

The test statistic

$$R = 2 [\{\sum N_i \sin (2\pi i/k)\}^2 + \{\sum N_i \cos (2\pi i/k)\}^2]/N$$

where N_i represents the number of events observed in the i th category, is derived by considering the partial derivatives of the log likelihood function evaluated at $\alpha = \beta = 0$, the null hypothesis. This test statistic is approximately chi-squared distributed with two degrees of freedom on the null hypothesis.

The test statistic in effect allocates different weights to each category according to the number of events observed in each category. The test may then be viewed as testing the departure of the center of gravity from the center of the circle used to represent the data (origin). The position of the center of gravity is indicated by the phase \emptyset on the trigonometric circle and its distance from the origin is given by d , where

$$\emptyset = \arctan \frac{\bar{x}}{\bar{y}}; \quad d = (\bar{x}^2 + \bar{y}^2)^{1/2}$$

with

$$\bar{x} = \frac{1}{k} \sum_1^k N_i \sin (2\pi i/k); \quad \bar{y} = \frac{1}{k} \sum_1^k N_i \cos (2\pi i/k).$$

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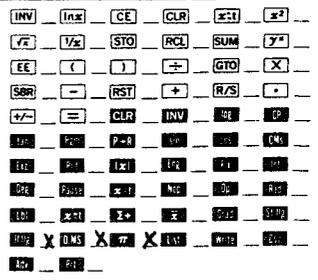
Note: The reading of program cards is more easily and more safely done by entering each program card (n) into the slot after pressing CLR for each n, instead of using the INV 2nd write command. Indeed, if this command is wrongly executed, the program card could be erased by mistake.

PROGRAM DESCRIPTION

LEAST SQUARES FIT OF A COSINE FUNCTION TO DATA, NOT NECESSARILY EQUIDISTANT.
 MODEL : $y_i = M + A \cos(\omega t_i + \phi) + e_i \quad i = 1, \dots, N$
 $= M + \beta \cos \omega t_i + \gamma \sin \omega t_i + e_i \quad (\omega = 2\pi/\tau)$

USER INSTRUCTIONS

STEP	PROCEDURE	ENTER	PRESS	DISPLAY
1	Turn calculator ON			0
2	Partition		3 2nd Op 17	719.29
3	Read program cards (m=1,2,3,4): for each m, press CLR and enter card (m)	CLR	2nd fix 0	
4	Initialize		CLR RST RIS	0.0000 [TAU = ?]
5	Enter value of period tested (τ)	τ	R/S	τ [N = ?]
6	Enter number of data points (N)	N	R/S	N [DATA]
7	Enter data (y_i, t_i) Repeat step 7 for $i = 1, \dots, N$	y_i t_i	R/S R/S	
8	Get percent rhythm PR (in %) P-value Mesor (M) and S.E. Double amplitude (DA) and S.E. Acrophase (ϕ) and S.E. (in degrees) Go back to step 4 to analyze new series		R/S	$\phi \pm S.E. (hr.min.)$

USER DEFINED KEYS	DATA REGISTERS (INV I/O)	LABELS (Op 08)
none DATA REG. 20 S_{22}^{-1} 21 $S_{22}^{-1} S_{23}^{-1}$ 22 S_{33}^{-1} \hat{M} 23 $\hat{\beta}$ 24 $\hat{\gamma}$ 25 $\hat{\beta}$ 26 PE	0 N (counter) 1 τ 2 N 3 4 $\sum y_i$ $\sum y_i^2$ 5 6 7 8 $\sum \cos \omega t_i$ $\sum \cos^2 \omega t_i$ 9	10 $\sum \sin \omega t_i$ 11 $\sum \sin^2 \omega t_i$ 12 $\sum \sin \omega t_i \cos \omega t_i$ 13 $\sum \sin \omega t_i \cos \omega t_i$ 14 $\sum y_i \cos \omega t_i$ 15 $\sum y_i \sin \omega t_i$ 16 $ S $ 17 S_{11}^{-1} 18 S_{12}^{-1} 19 S_{22}^{-1}
FLAGS 0 1 2 3 4 5 6 7 8 9		

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Coding Form 

PROGRAMMER G. CORNÉLISSSEN DATE

LOC	CODE	KEY	COMMENTS	LOC	CODE	KEY	COMMENTS	LOC	CODE	KEY	COMMENTS
000	60	DEG		055	06	6		110	43	RCL	
001	47	CMS		056	01	1		111	07	07	
002	58	FIX		057	03	3	DATA	112	65	x	
003	04	04		058	03	3		113	43	RCL	
004	25	CLR		059	07	7		114	10	10	
005	69	OP		060	01	1		115	95	=	
006	00	00		061	03	3		116	44	SUM	
007	03	3		062	69	DP		117	13	13	
008	07	7		063	01	01		118	43	RCL	
009	01	1		064	69	DP		119	07	07	
010	03	3	TAU = ?	065	05	05		120	65	x	
011	04	4		066	25	CLR		121	43	RCL	
012	01	1		067	76	LBL		122	03	03	
013	06	6		068	87	IFF		123	95	=	
014	04	4		069	00	0		124	44	SUM	
015	07	7		070	91	R/S	{y}	125	14	14	
016	01	1		071	99	PRT		126	43	RCL	
017	69	DP		072	42	STD		127	10	10	
018	01	01		073	03	03		128	65	x	
019	69	DP		074	44	SUM		129	43	RCL	
020	05	05		075	04	04		130	03	03	
021	25	CLR		076	33	X ²		131	95	=	
022	91	R/S	← τ	077	44	SUM		132	44	SUM	
023	99	PRT		078	05	05		133	15	15	
024	42	STD		079	00	0		134	97	DSZ	
025	01	01		080	91	R/S	← {t}	135	00	00	
026	25	CLR		081	99	PRT		136	87	IFF	
027	69	DP		082	65	x		137	53	(
028	00	00		083	03	3		138	43	RCL	
029	03	3		084	06	6		139	09	09	
030	01	1		085	00	0		140	65	x	
031	00	0		086	55	+		141	43	RCL	
032	00	0	N = ?	087	43	RCL		142	12	12	
033	06	6		088	01	01		143	75	-	
034	04	4		089	95	=		144	43	RCL	
035	00	0		090	42	STD		145	13	13	
036	00	0		091	06	06		146	33	X ²	
037	07	7		092	39	CDS		147	54)	
038	01	1		093	42	STD		148	42	STD	
039	69	DP		094	07	07		149	03	03	
040	01	01		095	44	SUM		150	65	x	
041	69	DP		096	08	08		151	43	RCL	
042	05	05		097	33	X ²		152	02	02	
043	25	CLR		098	44	SUM		153	95	=	
044	91	R/S	← N	099	09	09		154	42	STD	
045	99	PRT		100	43	RCL		155	16	16	
046	42	STD		101	06	06		156	53	(
047	02	02		102	38	SIN		157	43	RCL	
048	42	STD		103	42	STD		158	11	11	
049	00	00		104	10	10		159	65	x	
050	98	ADV		105	44	SUM					
051	25	CLR		106	11	11					
052	69	DP		107	33	X ²					
053	00	00		108	44	SUM					
054	01	1		109	12	12					

MERGED CODES

62	PRN	IND	72	STO	IND	83	GTO	IND
63	INC	IND	73	RCL	IND	84	ST	IND
64	RTN	IND	74	SUM	IND	92	INV	SBR

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163	43	RCL		218	16	16		273	17	17	
164	08	08		219	95	=		274	65	x	
165	65	x		220	42	STD	S_{13}^{-1}	275	43	RCL	
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167	12	12		222	43	RCL		277	85	+	
168	54)		223	02	02		278	43	RCL	
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174	95	=		229	11	11		284	43	RCL	
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178	43	RCL		233	43	RCL		288	15	15	
179	08	08		234	16	16		289	95	=	M
180	65	x		235	95	=		290	42	STD	
181	43	RCL		236	42	STD	S_{22}^{-1}	291	23	23	
182	13	13		237	20	20		292	43	RCL	
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188	09	09		243	75	-		298	43	RCL	
189	54)		244	43	RCL		299	20	20	
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195	95	=		250	55	+		305	21	21	
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204	42	STD	S_{11}^{-1}	259	43	RCL		314	65	x	
205	17	17		260	09	09		315	43	RCL	
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207	06	06		262	43	RCL		317	85	+	
208	55	+		263	08	08		318	43	RCL	
209	43	RCL		264	33	X ²		319	21	21	
210	16	16		265	95	=					
211	95	=		266	55	+					
212	42	STD		267	43	RCL					
213	18	18	S_{12}^{-1}	268	16	16					
214	43	RCL		269	95	=					

MERGED CODES

62		72		83	
63		73		84	
64		74		92	

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TI Programmable
Coding Form 

PROGRAMMER G. CORNELISSEN DATE

LOC	CODE	KEY	COMMENTS	LOC	CODE	KEY	COMMENTS	LOC	CODE	KEY	COMMENTS
320	65	X		375	69	DP		430	42	STO	
321	43	RCL		376	05	05		431	26	26	PE
322	14	14		377	25	CLR		432	94	+/-	
323	85	+		378	01	1		433	85	+	
324	43	RCL		379	75	-		434	01	1	
325	22	22		380	53	(		435	95	=	
326	65	X		381	43	RCL		436	65	X	
327	43	RCL		382	24	24		437	01	1	
328	15	15		383	65	X		438	00	0	
329	95	=		384	53	(		439	00	0	
330	42	STO	^	385	43	RCL		440	95	=	
331	25	25	x	386	14	14		441	58	FIX	
332	43	RCL		387	75	-		442	00	00	
333	24	24		388	43	RCL		443	99	PRT	PR (%)
334	32	XIT		389	04	04		444	58	FIX	
335	43	RCL		390	65	X		445	04	04	
336	25	25		391	43	RCL		446	25	CLR	
337	22	INV		392	08	08		447	69	DP	
338	37	P/R		393	55	+		448	00	00	
339	42	STO		394	43	RCL		449	03	3	
340	26	26		395	02	02		450	03	3	
341	32	XIT		396	54	)		451	00	0	
342	42	STO		397	85	+		452	00	0	P =
343	27	27		398	43	RCL		453	06	6	
344	29	CP		399	25	25		454	04	4	
345	43	RCL		400	65	X		455	00	0	
346	26	26		401	53	(		456	00	0	
347	77	GE		402	43	RCL		457	00	0	
348	88	DMS		403	15	15		458	00	0	
349	85	+		404	75	-		459	69	DP	
350	03	3		405	43	RCL		460	01	01	
351	06	6		406	04	04		461	69	DP	
352	00	0		407	65	X		462	05	05	
353	95	=		408	43	RCL		463	25	CLR	
354	76	LBL		409	11	11		464	43	RCL	
355	88	DMS		410	55	+		465	26	26	
356	94	+/-		411	43	RCL		466	45	YX	
357	98	ADV		412	02	02		467	53	(
358	42	STO		413	54	)		468	43	RCL	
359	28	28		414	54	)		469	02	02	
360	25	CLR		415	55	+		470	75	-	
361	69	DP		416	53	(		471	03	3	
362	00	00		417	43	RCL		472	54)	
363	03	3		418	05	05		473	95	=	
364	03	3		419	75	-		474	34	FX	
365	03	3		420	43	RCL		475	99	PRT	P
366	05	5	PR =	421	04	04		476	98	ADV	
367	00	0		422	33	X²		477	25	CLR	
368	00	0		423	55	+		478	69	DP	
369	06	6		424	43	RCL		479	00	00	
370	04	4		425	02	02		MERGED CODES 62 [Fn] [In] 72 [STO] [In] 83 [GTO] [In] 63 [FV] [In] 73 [RCL] [In] 84 [R] [In] 64 [F2] [In] 74 [SQR] [In] 92 [INV] [SBR]			
371	00	0		426	54)					
372	00	0		427	42	STO					
373	69	DP		428	10	10					
374	01	01		429	95	=					

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TI Programmable
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PROGRAMMER G. CORNÉLISSEN DATE _____

LOC	CODE	KEY	COMMENTS	LOC	CODE	KEY	COMMENTS	LOC	CODE	KEY	COMMENTS
480	03	3		535	69	DP		590	25	CLR	
481	00	0		536	05	05		591	69	DP	
482	04	4		537	25	CLR		592	00	00	
483	07	7		538	43	RCL		593	03	3	
484	03	3	M + SE	539	27	27		594	03	3	
485	06	6		540	65	x		595	02	2	
486	01	1		541	02	2		596	03	3	PHI + SE
487	07	7		542	95	=		597	02	2	
488	00	0		543	99	PRT	2A	598	04	4	
489	00	0		544	43	RCL		599	04	4	
490	69	DP		545	28	28		600	07	7	
491	01	01		546	39	COS		601	03	3	
492	69	DP		547	33	X ²		602	06	6	
493	05	05		548	65	x		603	69	DP	
494	25	CLR		549	43	RCL		604	01	01	
495	43	RCL		550	20	20		605	01	1	
496	23	23		551	95	=		606	07	7	
497	99	PRT	M	552	42	STD		607	00	0	
498	43	RCL		553	10	10		608	00	0	
499	26	26		554	43	RCL		609	00	0	
500	65	x		555	28	28		610	00	0	
501	43	RCL		556	39	COS		611	00	0	
502	10	10		557	65	x		612	00	0	
503	55	÷		558	43	RCL		613	00	0	
504	53	(		559	28	28		614	00	0	
505	43	RCL		560	38	SIN		615	69	DP	
506	02	02		561	65	x		616	02	02	
507	75	-		562	43	RCL		617	69	DP	
508	03	3		563	21	21		618	05	05	
509	54	)		564	65	x		619	25	CLR	
510	95	=		565	02	2		620	43	RCL	
511	42	STD		566	95	=		621	28	28	
512	29	29		567	44	SUM		622	99	PRT	φ
513	65	x		568	10	10		623	43	RCL	
514	43	RCL		569	43	RCL		624	28	28	
515	17	17		570	28	28		625	38	SIN	
516	95	=		571	38	SIN		626	33	X ²	
517	34	ΓX		572	33	X ²		627	65	x	
518	99	PRT	SM	573	65	x		628	43	RCL	
519	98	ADV		574	43	RCL		629	20	20	
520	25	CLR		575	22	22		630	95	=	
521	69	DP		576	85	+		631	42	STD	
522	00	00		577	43	RCL		632	10	10	
523	01	1		578	10	10		633	43	RCL	
524	06	6		579	95	=		634	28	28	
525	01	1		580	65	x		635	39	COS	
526	03	3	DA + SE	581	43	RCL		636	65	x	
527	04	4		582	29	29		637	43	RCL	
528	07	7		583	95	=		638	28	28	
529	03	3		584	34	ΓX		639	38	SIN	
530	06	6		585	65	x					
531	01	1		586	02	2					
532	07	7		587	95	=					
533	69	DP		588	99	PRT	2SA				
534	01	01		589	98	ADV					

MERGED CODES

62	IN	IN	72	STD	IN	83	GTO	IN
63	IN	IN	73	RCL	IN	84	IN	IN
64	IN	IN	74	SUM	IN	92	INV	SBR

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PROGRAMMER G. CORNELISSEN DATE _____

LOC	CODE	KEY	COMMENTS	LOC	CODE	KEY	COMMENTS	LOC	CODE	KEY	COMMENTS
640	65	x		695	55	÷					
641	43	RCL		696	01	1					
642	21	21		697	05	5					
643	65	x		698	95	=					
644	02	2		699	42	STD					
645	94	+/-		700	03	03					
646	95	=		701	59	INT					
647	44	SUM		702	42	STD					
648	10	10		703	06	06					
649	43	RCL		704	43	RCL					
650	28	28		705	03	03					
651	39	CDS		706	22	INV					
652	33	X ²		707	59	INT					
653	65	x		708	65	x					
654	43	RCL		709	93	.					
655	22	22		710	06	6					
656	85	+		711	95	=					
657	43	RCL		712	44	SUM					
658	10	10		713	06	06					
659	95	=		714	43	RCL					
660	65	x		715	06	06					
661	43	RCL		716	58	FIX					
662	29	29		717	02	02					
663	95	=		718	99	PRT	ϕ (hr. min)				
664	34	FX		719	92	RTN	SE				
665	65	x									
666	05	5									
667	07	7									
668	93	.									
669	02	2									
670	09	9									
671	05	5									
672	07	7									
673	08	8									
674	55	+									
675	43	RCL									
676	27	27									
677	95	=									
678	99	PRT	dy								
679	42	STD									
680	07	07									
681	91	R/S									
682	98	ADV									
683	43	RCL									
684	28	28									
685	94	+/-									
686	71	SBR									
687	89	π									
688	43	RCL									
689	07	07									
690	71	SBR									
691	89	π									
692	91	R/S									
693	76	LBL									
694	89	π									

MERGED CODES								
62	Pgm	Ind	72	STD	Ind	83	GTO	Ind
63	Trc	Ind	73	RCL	Ind	84	STP	Ind
64	Prt	Ind	74	SUM	Ind	92	INV	SBR

TEXAS INSTRUMENTS
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Test series (single cosinor)

CLR
RST
R/S

TAU=?
24.0000 R/S
N = ?
6.0000 R/S

DATA R/S
50.0000
2.0000 .
40.0000 .
6.0000 .
46.6667
10.0000
33.3333
14.0000
70.0000
18.0000
60.0000
22.0000 R/S

PR =
55.
P =
0.2977

M+SE
50.0000
4.6922

DA+SE
25.6279
13.2715

PHI+SE
-312.5199 R/S
29.6708

20.50
1.59

TITLE MEAN COSINOR

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TI Programmable
Coding Form



PROGRAMMER G. CORNELISSEN

DATE

LOC	CODE	KEY	COMMENTS	LOC	CODE	KEY	COMMENTS	LOC	CODE	KEY	COMMENTS
000	76	LBL		055	07	07		110	37	P/R	
001	15	E		056	94	+/-		111	55	+	
002	70	RAD		057	38	SIN		112	89	π	
003	47	CMS		058	65	x		113	65	x	
004	58	FIX		059	43	RCL		114	01	1	
005	04	04		060	06	06		115	08	8	
006	92	RTN		061	95	=	γ;	116	00	0	
007	76	LBL		062	49	PRD		117	95	=	
008	11	A		063	08	08		118	42	STO	
009	99	PRT	PR;	064	44	SUM		119	13	13	
010	44	SUM		065	04	04		120	32	X↑T	
011	01	01		066	33	X²		121	42	STO	
012	92	RTN		067	44	SUM		122	12	12	
013	76	LBL		068	10	10		123	99	PRT	Ā
014	12	B		069	43	RCL		124	00	0	
015	99	PRT	M;	070	08	08		125	32	X↑T	
016	44	SUM		071	44	SUM		126	43	RCL	
017	02	02		072	11	11		127	13	13	
018	01	1		073	25	CLR		128	77	GE	
019	44	SUM		074	92	RTN		129	88	DMS	
020	05	05		075	76	LBL		130	85	+	
021	92	RTN		076	10	E'		131	03	3	
022	76	LBL		077	55	+		132	06	6	
023	13	C		078	43	RCL		133	00	0	
024	99	PRT	A;	079	19	19		134	95	=	
025	42	STO		080	95	=		135	76	LBL	
026	06	06		081	92	RTN		136	88	DMS	
027	92	RTN		082	76	LBL		137	94	+/-	
028	76	LBL		083	16	A'		138	42	STO	
029	14	D		084	43	RCL		139	13	13	
030	99	PRT	Φ	085	05	05		140	99	PRT	φ
031	98	ADV		086	42	STO		141	43	RCL	
032	65	x		087	19	19		142	09	09	
033	89	π		088	04	4		143	10	E'	
034	55	+		089	42	STO		144	75	-	
035	01	1		090	00	00		145	43	RCL	
036	08	8		091	29	CP		146	03	03	
037	00	0		092	76	LBL		147	33	X²	
038	95	=		093	87	IFF		148	95	=	
039	42	STO		094	73	RC*		149	42	STO	
040	07	07		095	00	00		150	14	14	
041	94	+/-		096	10	E'		151	43	RCL	
042	39	CDS		097	72	ST*		152	11	11	
043	65	x		098	00	00		153	10	E'	
044	43	RCL		099	99	PRT	δ; β; M; R	154	75	-	
045	06	06		100	97	DSZ		155	43	RCL	
046	95	=	β;	101	00	00		156	03	03	
047	42	STO		102	87	IFF		157	65	x	
048	08	08		103	98	ADV		158	43	RCL	
049	44	SUM		104	43	RCL		159	04	04	
050	03	03		105	03	03					
051	33	X²		106	32	X↑T					
052	44	SUM		107	43	RCL					
053	09	09		108	04	04					
054	43	RCL		109	22	INV					

MERGED CODES

62	70	71	72	STO	80	83	GTO	81
63	10	82	73	RCL	104	84	2	102
64	72	103	74	SUM	105	92	INV	SBR

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LOC	CODE	KEY	COMMENTS	LOC	CODE	KEY	COMMENTS	LOC	CODE	KEY	COMMENTS
160	95	=		215	85	+		270	42	STD	
161	42	STD	$csbgn = \sum_{i=1}^n x_i / N - \bar{x}$	216	43	RCL		271	01	01	$T^2 = \frac{2(N-1)}{N-2} F_{1-d}(2, N-2)$
162	15	15		217	15	15		272	43	RCL	
163	43	RCL		218	65	x		273	10	10	
164	10	10		219	43	RCL		274	75	-	
165	10	E'		220	03	03		275	43	RCL	
166	75	-		221	65	x		276	05	05	
167	43	RCL		222	43	RCL		277	65	x	
168	04	04		223	04	04		278	43	RCL	
169	33	X ²		224	85	+		279	04	04	
170	95	=		225	43	RCL		280	33	X ²	
171	42	STD	$csq2n = \sum_{i=1}^n x_i^2 / N - \bar{x}^2$	226	14	14		281	95	=	
172	16	16		227	65	x		282	55	+	
173	43	RCL		228	43	RCL		283	43	RCL	
174	14	14		229	04	04		284	19	19	
175	65	x		230	33	X ²		285	95	=	
176	43	RCL		231	54	)		286	34	FX	
177	16	16		232	45	Yx		287	42	STD	\bar{y}
178	75	-		233	53	(		288	06	06	
179	43	RCL		234	02	2		289	43	RCL	
180	15	15		235	75	-		290	09	09	
181	33	X ²		236	43	RCL		291	75	-	
182	95	=		237	05	05		292	43	RCL	
183	42	STD	Δ	238	54	)		293	05	05	
184	17	17		239	95	=		294	65	x	
185	42	STD		240	34	FX		295	43	RCL	
186	19	19		241	99	PRT	P	296	03	03	
187	43	RCL		242	43	RCL		297	33	X ²	
188	16	16		243	05	05		298	95	=	
189	10	E'		244	75	-		299	55	+	
190	42	STD	$a_{11} = \frac{csq2n}{\Delta}$	245	01	1		300	43	RCL	
191	16	16		246	95	=		301	19	19	
192	43	RCL		247	42	STD		302	95	=	
193	15	15		248	19	19		303	34	FX	
194	10	E'		249	53	(		304	42	STD	\bar{y}
195	65	x		250	02	2		305	08	08	
196	02	2		251	00	0		306	43	RCL	
197	94	+/-		252	45	Yx		307	11	11	
198	95	=		253	53	(		308	75	-	
199	42	STD	$a_{12} = \frac{-2csbgn}{\Delta}$	254	02	2		309	43	RCL	
200	15	15		255	55	+		310	05	05	
201	43	RCL		256	53	(		311	65	x	
202	14	14		257	43	RCL		312	43	RCL	
203	10	E'		258	05	05		313	03	03	
204	42	STD	$a_{22} = \frac{csb2n}{\Delta}$	259	75	-		314	65	x	
205	14	14		260	02	2		315	43	RCL	
206	53	(		261	54	)		316	04	04	
207	01	1		262	54	)		317	95	=	
208	85	+		263	75	-		318	55	+	
209	43	RCL		264	01	1		319	43	RCL	
210	16	16		265	54)					
211	65	x		266	65	x					
212	43	RCL		267	43	RCL					
213	03	03		268	19	19					
214	33	X ²		269	95	=					

MERGED CODES

62	70	INC	72	STD	INC	83	STD	INC
63	INC	INC	73	RCL	INC	84	00	INC
64	70	INC	74	SUM	INC	92	INV	SBR

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PROGRAMMER G. CORNELISSEN DATE

LOC	CODE	KEY	COMMENTS	LOC	CODE	KEY	COMMENTS	LOC	CODE	KEY	COMMENTS
320	19	19		375	43	RCL		430	65	x	
321	55	÷		376	16	16		431	43	RCL	
322	43	RCL		377	54	)		432	15	15	
323	06	06		378	33	X ²		433	55	÷	
324	55	÷		379	85	+		434	53	(
325	43	RCL		380	04	4		435	43	RCL	
326	08	08		381	65	x		436	14	14	
327	95	=		382	43	RCL		437	75	-	
328	42	STD	$\sqrt{\text{PRT}}$	383	15	15		438	43	RCL	
329	07	07		384	33	X ²		439	16	16	
330	43	RCL		385	95	=		440	75	-	
331	06	06		386	34	FX		441	43	RCL	
332	33	X ²		387	42	STD	R	442	02	02	
333	35	1/X		388	02	02		443	54)	
334	42	STD	A	389	02	2		444	95	=	
335	14	14		390	65	x		445	22	INV	
336	43	RCL		391	43	RCL		446	30	TAN	
337	07	07		392	17	17		447	42	STD	
338	94	+/-		393	55	÷		448	18	18	
339	55	÷		394	53	(		449	65	x	
340	43	RCL		395	43	RCL		450	01	1	
341	06	06		396	14	14		451	08	8	
342	55	÷		397	85	+		452	00	0	
343	43	RCL		398	43	RCL		453	55	÷	
344	08	08		399	16	16		454	89	π	
345	95	=		400	75	-		455	95	=	
346	42	STD	B	401	43	RCL		456	99	PRT	θ
347	15	15		402	02	02		457	98	ADV	
348	43	RCL		403	54	)		458	43	RCL	
349	08	08		404	95	=		459	14	14	
350	33	X ²		405	34	FX		460	65	x	
351	35	1/X		406	99	PRT	a	461	43	RCL	
352	42	STD	C	407	42	STD		462	16	16	
353	16	16		408	12	12		463	75	-	
354	53	(		409	02	2		464	43	RCL	
355	01	1		410	65	x		465	15	15	
356	75	-		411	43	RCL		466	33	X ²	
357	43	RCL		412	17	17		467	95	=	
358	07	07		413	55	÷		468	42	STD	$k = (AC - B^2)$
359	33	X ²		414	53	(		469	12	12	
360	54	)		415	43	RCL		470	65	x	
361	55	÷		416	14	14		471	43	RCL	
362	43	RCL		417	85	+		472	04	04	
363	05	05		418	43	RCL		473	33	X ²	
364	65	x		419	16	16		474	75	-	
365	43	RCL		420	85	+		475	43	RCL	
366	01	01		421	43	RCL		476	16	16	
367	95	=		422	02	02		477	65	x	
368	42	STD	D	423	54	)		478	43	RCL	
369	17	17		424	95	=		479	17	17	
370	98	ADV		425	34	FX					
371	53	(		426	99	PRT	b				
372	43	RCL		427	42	STD					
373	14	14		428	13	13					
374	75	-		429	02	2					

MERGED CODES
 62 \sqrt{x} \sqrt{y} 72 \sqrt{STO} \sqrt{IND} 83 \sqrt{GTO} \sqrt{IND}
 63 \sqrt{RCL} \sqrt{IND} 73 \sqrt{RCL} \sqrt{IND} 84 \sqrt{G} \sqrt{IND}
 64 \sqrt{PRT} \sqrt{IND} 74 \sqrt{SUM} \sqrt{IND} 92 \sqrt{INV} \sqrt{SBR}

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Coding Form

LOC	CODE	KEY	COMMENTS	LOC	CODE	KEY	COMMENTS	LOC	CODE	KEY	COMMENTS
480	95	=		535	17	17		590	55	÷	
481	35	1/X		536	95	=		591	43	RCL	
482	42	STD	u	537	42	STD	w	592	16	16	
483	13	13		538	12	12		593	95	=	
484	43	RCL		539	85	+		594	34	IX	
485	14	14		540	43	RCL		595	42	STD	
486	65	x		541	18	18		596	14	14	
487	43	RCL		542	95	=		597	85	+	
488	04	04		543	65	x		598	43	RCL	
489	33	X²		544	43	RCL		599	03	03	
490	85	+		545	13	13		600	95	=	
491	02	2		546	95	=		601	99	PRT	β_{max}
492	65	x		547	99	PRT	m_1	602	43	RCL	
493	43	RCL		548	22	INV		603	03	03	
494	15	15		549	30	TAN		604	75	-	
495	65	x		550	65	x		605	43	RCL	
496	43	RCL		551	01	1		606	14	14	
497	03	03		552	08	8		607	95	=	
498	65	x		553	00	0		608	99	PRT	β_{min}
499	43	RCL		554	55	÷		609	76	LBL	
500	04	04		555	89	π		610	89	π	
501	85	+		556	95	=		611	98	ADV	
502	43	RCL		557	99	PRT	$\theta(m_1)$	612	91	R/S	
503	16	16		558	98	ADV		613	99	PRT	β_0
504	65	x		559	43	RCL		614	98	ADV	
505	43	RCL		560	13	13		615	42	STD	
506	03	03		561	65	x		616	02	02	
507	33	X²		562	53	(		617	75	-	
508	75	-		563	43	RCL		618	43	RCL	
509	43	RCL		564	12	12		619	03	03	
510	17	17		565	75	-		620	95	=	
511	95	=		566	43	RCL		621	65	x	
512	65	x		567	18	18		622	43	RCL	
513	43	RCL		568	54	)		623	05	05	
514	17	17		569	95	=		624	34	IX	
515	65	x		570	99	PRT	m_2	625	55	÷	
516	43	RCL		571	22	INV		626	43	RCL	
517	12	12		572	30	TAN		627	08	08	
518	95	=		573	65	x		628	95	=	
519	34	IX		574	01	1		629	42	STD	$\sqrt{n}(\beta_0 - \bar{\beta})$
520	42	STD	v	575	08	8		630	14	14	β_p
521	18	18		576	00	0		631	53	(
522	43	RCL		577	55	÷		632	01	1	
523	12	12		578	89	π		633	75	-	
524	65	x		579	95	=		634	43	RCL	
525	43	RCL		580	99	PRT	$\theta(m_2)$	635	07	07	
526	03	03		581	98	ADV		636	33	X²	
527	65	x		582	92	RTN		637	54)	
528	43	RCL		583	76	LBL		638	65	x	
529	04	04		584	17	B'		639	53	(
530	85	+		585	43	RCL					
531	43	RCL		586	01	01					
532	15	15		587	55	÷					
533	65	x		588	43	RCL					
534	43	RCL		589	05	05					

MERGED CODES
 62 **7m** **ind** 72 **STD** **ind** 83 **GTO** **ind**
 63 **lit** **ind** 73 **RCL** **ind** 84 **UP** **ind**
 64 **PR** **ind** 74 **SUM** **ind** 92 **INV** **SBR**

TEXAS INSTRUMENTS
 INCORPORATED

TITLE MEAN COSINOR PAGE 5 OF

TI Programmable
Coding Form 

PROGRAMMER G. CORNELISSEN DATE

LOC	CODE	KEY	COMMENTS	LOC	CODE	KEY	COMMENTS	LOC	CODE	KEY	COMMENTS
640	43	RCL		695	95	=					
641	01	01		696	99	PRT	δ_2				
642	75	-		697	42	STD					
643	43	RCL		698	19	19					
644	14	14		699	19	D'					
645	33	X ²		700	98	ADV					
646	54	)		701	98	ADV					
647	95	=		702	61	GTO					
648	34	FX		703	89	↑					
649	42	STD		704	92	RTN					
650	15	15	radical	705	76	LBL					
651	43	RCL		706	19	D'					
652	07	07		707	43	RCL	(ρ_0)				
653	65	X		708	02	02					
654	43	RCL		709	32	X↑T					
655	14	14		710	43	RCL					
656	95	=		711	19	19	$(\delta_i); i=1,2$				
657	42	STD		712	22	INV					
658	16	16	$\sqrt[3]{\rho_0 \frac{\sqrt{N}(\rho_0 - \bar{\rho})}{3\rho}}$	713	37	P/R					
659	85	+		714	55	÷					
660	43	RCL		715	89	↑					
661	15	15		716	65	X					
662	95	=		717	01	1					
663	65	X		718	08	8					
664	43	RCL		719	00	0					
665	06	06		720	95	=					
666	55	÷		721	42	STD					
667	43	RCL		722	18	18					
668	05	05		723	32	X↑T					
669	34	FX		724	99	PRT	$A_i; i=1,2$				
670	85	+		725	00	0					
671	43	RCL		726	32	X↑T					
672	04	04		727	43	RCL					
673	95	=		728	18	18					
674	99	PRT	δ_1	729	77	GE					
675	42	STD		730	77	GE					
676	19	19		731	85	+					
677	19	D'		732	03	3					
678	98	ADV		733	06	6					
679	43	RCL		734	00	0					
680	16	16		735	95	=					
681	75	-		736	76	LBL					
682	43	RCL		737	77	GE					
683	15	15		738	94	+/-					
684	95	=		739	99	PRT	$\phi_i; i=1,2$				
685	65	X		740	92	RTN					
686	43	RCL									
687	06	06									
688	55	÷									
689	43	RCL									
690	05	05									
691	34	FX									
692	85	+									
693	43	RCL									
694	04	04									

MERGED CODES

62	Pgm	Inp	72	STO	Inp	83	GTO	Inp
63	Inp	Inp	73	RCL	Inp	84	SP	Inp
64	Inp	Inp	74	SUM	Inp	92	INV	(SRR)

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Test series (Population mean cosinor)

1. <u>Data entry</u>		2. <u>Results</u>	3. <u>Ellipse</u>
E		2nd A'	2nd B'
1	90.0000 (PR) A	-22.0829 \bar{Y}	38.9986 β_{max}
	99.9800 (M) B	-5.4638 \bar{A}	-49.9262 β_{min}
	75.5000 (A) C	99.9950 $\frac{\bar{M}}{\bar{PR}}$	
	-296.0000 (Ø) D	63.6250 \bar{PR}	30.0000 β_0 R/S
2	84.0000	22.7488 \bar{A}	-37.0520 γ_1
	100.1000	-256.1029 $\bar{\phi}$	47.6744 A_1
	39.3300	0.0309 $\bar{\phi}$ -value	-308.9961 ϕ_1
	-247.0000		
3	58.0000	59.7676 a	-65.6153 δ_1
	100.2300	17.6143 b	72.1482 A_2
	36.2400	-45.6269 ϕ	-294.5704 ϕ_2
	-267.0000		
4	20.0000	-1.6253 m_1	
	99.7500	-58.3973 $\theta(m_1)$	10.0000
	31.3000	-0.8449 m_2	-12.6381
	-299.0000	-40.1945 $\theta(m_2)$	16.1158
5	50.0000		-308.3532
	99.5700		
	62.5500		2
	-160.0000		-57.0370
6	67.0000		57.9070
	99.9800		-279.9443
	50.8700		
	-322.0000		
7	91.0000		-20.0000
	100.3700		
	40.7600		12.2831
	-266.0000		23.4707
8	49.0000		-148.4436
	99.9800		
	67.4900		3
	-142.0000		-32.4699
			38.1352
			-238.3688
			.
			.
			.

PROGRAM DESCRIPTION

This program uses the least squares method to estimate the mean, M , the amplitude, A , and the phase, ϕ , for each single cosinor series with data correction feature. It also accumulates the estimates \bar{M} , \bar{A} and $\bar{\phi}$ for multiple series and computes the mean cosinor, giving the coordinates of A and ϕ of points on the boundary of the 95% confidence ellipse.
 NB. 1) Error correction procedure will only work after both x_i and y_i are entered. So, if x_i is entered erroneously, complete y_i , R/S, then correct;
 2) To start a new mean cosinor, start from step 4.

USER INSTRUCTIONS

STEP	PROCEDURE	ENTER	PRESS	DISPLAY
1	Turn calculator on			0
2	Partition	2	2nd Op 17	799.19
3	Read program cards ($m=1,2,3$): for each m , press CLR and enter card (m) into slot	CLR	2nd fix 0	0
4	Initialize		CLR RST R/S	0
5	Enter unit interval length (e.g., $w=15^\circ/h$)	w	R/S	0
6	Enter data (x_i in dec. hrs) Repeat step 6 for $i=1, \dots, N$	$\left\{ \begin{matrix} x_i \\ y_i \end{matrix} \right.$	R/S R/S	0 0
7	In case of data input error, (x_i, y_i) may be taken out by pressing E and reenter (x_i, y_i) correctly	$\left\{ \begin{matrix} x_i \\ y_i \end{matrix} \right.$	E R/S R/S	0 0 0
8	After completion of each series		B	\bar{M}
9	Get \bar{A} and $\bar{\phi}$ (optional)		2nd D' R/S	$\bar{A}, \bar{\phi}$
10	To start a new series: press A, return to 6.		A	0
11	To start mean cosinor, enter k (# of series) To get \bar{M} and V_{max}	k	D R/S	\bar{M} V_{max}
12	Compute values of the 95% confidence ellipse, enter value of $r \leq |V_{max}|$ (as many as desired)	$r \leq |V_{max}|$	C 2nd C' R/S	A_i, ϕ_i A_i, ϕ_i

USER DEFINED KEYS	DATA REGISTERS (INV) (RST)	LABELS (Op 08)
A Start new series	0 w; k	10 $\sum y_i \cos wt$
B Complete 1 series	1 $\sum \sin wt; \bar{p}$	11 $\sum \bar{M}$
C Confidence ellipse	2 $\sum \cos wt; \bar{\sigma}$	12 $\sum \bar{A}$
D Mean cosinor	3 $\sum y_i; S_p$	13 $\sum -\bar{\sigma}$
E Error correction	4 $\sum \sin wt; S_r$	14 $\sum \bar{M}^2$
A'	5 $\sum \cos wt; r$	15 $\sum \bar{A}^2$
B'	6 $\sum -z; H$	16 $\sum \bar{A}^2$
C'	7 $\sum y_i \sin wt$	17 $\sum \bar{\sigma}$
D'	8 $\sum \sin wt \cos wt$	18 misc.
E'	9 N (counter)	19 "

INV	1/x	CE	CLR	ST	ST
√	1/x	STO	RCL	SUM	Y*
EE	1	1	+	GTO	X
SQR	1	RST	+	R/S	*
←/→	1	CLR	INV	1	OP
1/x	1	P-R	1	1	EM
1/x	1	1/x	1	1	1
1/x	1	1/x	1	1	1
1/x	1	1/x	1	1	1
1/x	1	1/x	1	1	1
1/x	1	1/x	1	1	1
1/x	1	1/x	1	1	1
1/x	1	1/x	1	1	1

0	1	2	3	4	5	6	7	8	9
---	---	---	---	---	---	---	---	---	---

TITLE SINGLE R MEAN COSINORS PAGE 1 OF

TI Programmable
Coding Form 

PROGRAMMER B. HSI DATE

LOC	CODE	KEY	COMMENTS	LOC	CODE	KEY	COMMENTS	LOC	CODE	KEY	COMMENTS					
000	60	DEG		055	94	+/-		110	19	19						
001	47	CMS		056	44	SUM	$\Sigma \pm \sin^2 \omega t$	111	33	X ²						
002	58	FIX		057	04	04		112	87	IFF						
003	04	04		058	43	RCL		113	00	00						
004	91	R/S	ω	059	18	18		114	01	01						
005	42	STD		060	39	CDS		115	17	17						
006	00	00	< (prt)	061	87	IFF		116	94	+/-						
007	76	LBL		062	00	00		117	44	SUM	$\Sigma \pm y^2$					
008	11	A		063	00	00		118	06	06						
009	25	CLR		064	66	66		119	25	CLR						
010	42	STD		065	94	+/-		120	32	X↑T						
011	01	01		066	44	SUM	$\Sigma \pm \cos \omega t$	121	65	*						
012	42	STD		067	02	02		122	43	RCL						
013	02	02		068	42	STD		123	19	19						
014	42	STD		069	19	19		124	95	=						
015	03	03		070	33	X ²		125	44	SUM						
016	42	STD		071	87	IFF		126	10	10	$\Sigma \pm y \cos \omega t$					
017	04	04		072	00	00		127	25	CLR						
018	42	STD		073	00	00		128	01	1						
019	05	05		074	76	76		129	94	+/-						
020	42	STD		075	94	+/-		130	87	IFF						
021	06	06		076	44	SUM	$\Sigma \pm \cos^2 \omega t$	131	00	00						
022	42	STD		077	05	05		132	01	01						
023	07	07		078	43	RCL		133	35	35						
024	42	STD		079	18	18		134	94	+/-						
025	08	08		080	38	SIN		135	44	SUM	$-N = -(N+1)$					
026	42	STD		081	42	STD	$\pm \sin \omega t \rightarrow 18$	136	09	09						
027	09	09		082	18	18		137	86	STF						
028	42	STD		083	65	*		138	00	00						
029	10	10		084	43	RCL		139	61	GTO						
030	86	STF		085	19	19		140	16	A'						
031	00	00		086	32	X↑T	$\pm \cos \omega t \rightarrow t$	141	76	LBL						
032	76	LBL		087	43	RCL		142	12	B						
033	16	A'		088	19	19		143	43	RCL						
034	25	CLR		089	95	=		144	01	01						
035	91	R/S	t_i	090	44	SUM	$\Sigma \pm \sin \omega t \cos \omega t$	145	33	X ²						
036	65	*	(prt)	091	08	08		146	55	+						
037	43	RCL		092	25	CLR		147	43	RCL						
038	00	00		093	91	R/S	$y_i \rightarrow 19$	148	09	09						
039	95	=		094	42	STD		149	95	=	$\Sigma X_i^2 \rightarrow y$					
040	42	STD	$\omega t \rightarrow 18$	095	19	19		150	44	SUM						
041	18	18		096	87	IFF	< (prt)	151	04	04						
042	38	SIN		097	00	00		152	43	RCL						
043	87	IFF		098	01	01		153	02	02						
044	00	00		099	01	01		154	33	X ²						
045	00	00		100	94	+/-		155	55	+						
046	48	48		101	44	SUM	$\Sigma \pm y$	156	43	RCL						
047	94	+/-		102	03	03		157	09	09						
048	44	SUM	$\Sigma \pm \sin \omega t$	103	65	*		158	95	=						
049	01	01		104	43	RCL		159	44	SUM	$\Sigma X_i^2 \rightarrow 5$					
050	33	X ²		105	18	18		MERGED CODES								
051	87	IFF		106	95	=		62	7th	inv	72	STD	inv	83	GTO	inv
052	00	00		107	44	SUM	$\Sigma \pm y \sin \omega t$	63	1st	inv	73	RCL	inv	84	RCL	inv
053	00	00		108	07	07		64	7th	inv	74	SUM	inv	92	INV	SBR
054	56	56		109	43	RCL		TEXAS INSTRUMENTS INCORPORATED								

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LOC	CODE	KEY	COMMENTS	LOC	CODE	KEY	COMMENTS	LOC	CODE	KEY	COMMENTS
160	05	05		215	43	RCL		270	43	RCL	
161	43	RCL		216	04	04		271	18	18	
162	03	03		217	65	x		272	65	x	
163	33	X ²		218	43	RCL		273	43	RCL	
164	55	÷		219	10	10		274	02	02	
165	43	RCL		220	75	-		275	75	-	
166	09	09		221	43	RCL		276	43	RCL	
167	95	=		222	08	08		277	19	19	
168	44	SUM	$\Sigma y^2 \rightarrow 6$	223	65	x		278	65	x	
169	06	06		224	43	RCL		279	43	RCL	
170	43	RCL		225	07	07		280	01	01	
171	01	01		226	95	=		281	75	-	
172	65	x		227	55	÷		282	43	RCL	
173	43	RCL		228	43	RCL		283	03	03	
174	02	02		229	19	19		284	95	=	
175	55	÷		230	95	=		285	55	÷	
176	43	RCL		231	42	STD	$\hat{\beta} \rightarrow 18$	286	43	RCL	
177	09	09		232	18	18		287	09	09	
178	95	=		233	44	SUM	$\Sigma \hat{\beta}$	288	95	=	
179	44	SUM	$\Sigma t_1 t_2 \rightarrow 8$	234	12	12		289	42	STD	$\leftarrow (prt) \hat{M}$
180	08	08		235	33	X ²		290	09	09	
181	43	RCL		236	44	SUM	$\Sigma \hat{\beta}^2$	291	44	SUM	$\Sigma \hat{M}$
182	01	01		237	15	15		292	11	11	
183	65	x		238	43	RCL		293	33	X ²	
184	43	RCL		239	05	05		294	44	SUM	$\Sigma \hat{M}^2$
185	03	03		240	65	x		295	14	14	
186	55	÷		241	43	RCL		296	43	RCL	
187	43	RCL		242	07	07		297	09	09	
188	09	09		243	75	-		298	91	R/S	$\leftarrow (k) (prt)$
189	95	=		244	43	RCL		299	76	LBL	
190	44	SUM	$\Sigma y t_2 \rightarrow 7$	245	08	08		300	14	D	
191	07	07		246	65	x		301	42	STD	
192	43	RCL		247	43	RCL		302	00	00	
193	02	02		248	10	10		303	35	1/X	
194	65	x		249	95	=		304	65	x	
195	43	RCL		250	55	÷		305	43	RCL	
196	03	03		251	43	RCL		306	11	11	
197	55	÷		252	19	19		307	95	=	
198	43	RCL		253	95	=	$\hat{\gamma}$	308	91	R/S	$\leftarrow (prt) \hat{M}$
199	09	09		254	94	+/-		309	43	RCL	
200	95	=		255	42	STD		310	12	12	
201	44	SUM	$\Sigma y t_1 \rightarrow 10$	256	19	19	$-\hat{\delta} \rightarrow 19$	311	55	÷	
202	10	10		257	44	SUM		312	43	RCL	
203	43	RCL		258	13	13	$\Sigma -\hat{\delta}$	313	00	00	
204	04	04		259	65	x		314	95	=	
205	65	x		260	43	RCL		315	42	STD	$\bar{\rho} \rightarrow 1$
206	43	RCL		261	18	18		316	01	01	
207	05	05		262	95	=		317	43	RCL	
208	75	-		263	44	SUM	$\Sigma -\hat{\rho} \hat{\gamma}$	318	13	13	
209	43	RCL		264	17	17		319	55	÷	
210	08	08		265	43	RCL					
211	33	X ²		266	19	19					
212	95	=		267	33	X ²					
213	42	STD		268	44	SUM	$\Sigma \hat{\gamma}^2$				
214	19	19	$Det. \rightarrow 19$	269	16	16					

MERGED CODES

62	72	83	72	STD	83	GTO
63	73	84	73	RCL	84	RC
64	74	92	74	SUM	92	INV

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LOC	CODE	KEY	COMMENTS	LOC	CODE	KEY	COMMENTS	LOC	CODE	KEY	COMMENTS					
320	43	RCL		375	43	RCL		430	95	=						
321	00	00		376	00	00		431	48	EXC	-8 → 19					
322	95	=		377	54	)		432	19	19					
323	42	STD	$-\bar{\delta} \rightarrow 2$	378	42	STD		433	55	÷						
324	02	02		379	10	10		434	43	RCL						
325	43	RCL		380	95	=		435	04	04						
326	15	15		381	34	ΓX		436	95	=						
327	75	-		382	48	EXC	$s_y \rightarrow y$	437	42	STD						
328	43	RCL		383	04	04		438	07	07						
329	01	01		384	55	÷		439	33	X ²						
330	65	×		385	43	RCL		440	75	-						
331	43	RCL		386	10	10		441	43	RCL						
332	12	12		387	95	=		442	06	06						
333	95	=		388	34	ΓX		443	95	=						
334	42	STD	$Z(\bar{\beta}-\bar{\rho})^2 \rightarrow y$	389	42	STD	$s_p \rightarrow 3$	444	65	×						
335	04	04		390	03	03		445	53	(
336	43	RCL		391	43	RCL		446	43	RCL						
337	16	16		392	00	00		447	05	05						
338	75	-		393	55	÷		448	33	X ²						
339	43	RCL		394	02	2		449	75	-						
340	13	13		395	75	-		450	01	1						
341	65	×		396	01	1		451	54)						
342	43	RCL		397	95	=		452	95	=						
343	02	02		398	35	1/X		453	34	ΓX						
344	95	=		399	32	X: T		454	42	STD						
345	42	STD	$Z(\bar{r}-\bar{r})^2 \rightarrow 3$	400	02	2		455	08	08						
346	03	03		401	00	0		456	76	LBL						
347	43	RCL		402	45	Y*		457	75	-						
348	17	17		403	32	X: T		458	85	+						
349	75	-		404	75	-		459	43	RCL						
350	43	RCL		405	01	1		460	05	05						
351	01	01		406	95	=		461	65	×						
352	65	×		407	65	×		462	43	RCL						
353	43	RCL		408	53	(		463	07	07				
354	13	13		409	43	RCL		464	95	=						
355	95	=		410	00	00		465	65	×						
356	55	÷		411	75	-		466	43	RCL						
357	43	RCL		412	01	1		467	03	03						
358	03	03		413	54	)		468	85	+					
359	34	ΓX		414	95	=		469	43	RCL						
360	55	÷		415	42	STD	$H \rightarrow (2)$	470	01	01						
361	43	RCL		416	06	06		471	95	=						
362	04	04		417	34	ΓX		472	42	STD	$\beta \rightarrow 18$					
363	34	ΓX		418	65	×		473	18	18						
364	95	=		419	43	RCL		474	76	LBL						
365	42	STD	$r \rightarrow 5$	420	04	04		475	19	D'						
366	05	05		421	95	=		476	29	CP						
367	43	RCL		422	91	R/S	$v_{max} (prt) 2)$	477	43	RCL						
368	03	03		423	76	LBL		478	18	18						
369	55	÷		424	13	C		479	32	X: T						
370	53	(		425	42	STD		MERGED CODES						
371	43	RCL		426	19	19		62	Fm	Ind.	72	STO	Ind.	83	GTO	Ind.
372	00	00		427	85	+		63	TR	Ind.	73	RCL	Ind.	84	CP	Ind.
373	33	X ²		428	43	RCL		64	PR	Ind.	74	SUM	Ind.	92	TW	Ind.
374	75	-		429	02	02		92	TW	Ind.	92	TW	Ind.	92	TW	Ind.



LOC	CODE	KEY	COMMENTS	LOC	CODE	KEY	COMMENTS	LOC	CODE	KEY	COMMENTS
480	43	RCL									
481	19	19									
482	22	INV									
483	37	P/R									
484	32	XIT									
485	91	R/S									
486	25	CLR	$\leftarrow A$								
487	32	XIT	(prt)								
488	48	EXC									
489	18	18									
490	22	INV									
491	77	GE									
492	10	E'									
493	48	EXC									
494	18	18									
495	91	R/S	ϕ								
496	76	LBL	\leftarrow (prt)								
497	10	E'									
498	48	EXC									
499	18	18									
500	75	-									
501	03	3									
502	06	6									
503	00	0									
504	95	=									
505	91	R/S	ϕ								
506	76	LBL	\leftarrow (prt)								
507	15	E									
508	22	INV									
509	86	STF									
510	00	00									
511	61	GTD									
512	16	A'									
513	76	LBL	For 2nd root								
514	18	C'	of u								
515	43	RCL									
516	08	08									
517	94	+/-									
518	61	GTD									
519	75	-									

1) $r_1 = \cos \omega t_i - \frac{1}{N} \sum_{i=1}^N \cos \omega t_i$
 $r_2 = \sin \omega t_i - \frac{1}{N} \sum_{i=1}^N \sin \omega t_i$

2) $H = (k-1) [2^{2/(k-2)} - 1] : |V_{max}| = b \sqrt{H}$

3) $\left(\frac{u}{a}\right)^2 - 2r\left(\frac{u}{a}\right)\left(\frac{v}{b}\right) + \left(\frac{v}{b}\right)^2 = (1-n^2)H \equiv \text{Ellipse}$
 (95% confidence)

For each value of $r \leq |r_{max}|$, two solutions for u and (A_i, ϕ_i) leading to (A_i, ϕ_i)

MERGED CODES

62	F2N	INP	72	STO	INP	83	GTO	INP
63	INC	INP	73	RCL	INP	84	GO	INP
64	P2	INP	74	SUM	INP	92	INV	SBR

TEXAS INSTRUMENTS
INCORPORATED

Test series (single & mean cosinors) 2. Results

1. Data entry						v	19.2500	
CLR						R/S	34.9339	A _i
RST						2nd	79.5703	A _i
R/S	15.0000	R/S (w)	(k)	5.0000	D	R/S	34.8279	A _i
						R/S	80.5637	φ _i
	2.0000	R/S (t)		61.2233	M			
	64.9000	R/S (y)	R/S	19.2623	V _{max}	v	15.0000	
	6.0000	.				.	32.3320	
1	46.0000	.				.	68.6185	
	10.0000	.				.	30.1238	
	62.1000						88.0671	
	14.0000							
	46.9000							
	18.0000						10.0000	
	91.9000						28.8400	
	22.0000						60.5227	
	71.9000	A					25.1113	
		2.0000					-268.8984	
		74.7000						
		6.0000						
B	63.9500	M					5.0000	
2nd D'	16.0792	A						
R/S	60.0594	φ					25.4471	
							52.1982	
A							20.1307	
	2.0000				4		-267.2000	
	66.7000							
	6.0000							
	38.2000						0.0000	
2	10.0000						22.2563	
	40.3000						42.7467	
	14.0000						15.1292	
	43.7000						-266.8740	
	18.0000							
	54.6000							
	22.0000						-5.0000	
	40.8000	A					19.3515	
		2.0000					31.4846	
		59.4000					10.1070	
		6.0000					-269.5568	
	47.3833							
	6.9977							
	14.2007							
					5		-10.0000	
							16.7970	
A							17.6993	
	2.0000						5.2764	
	47.2000						75.4265	
	6.0000							
	40.4000							
3	10.0000						-15.0000	
	41.3000						14.5035	
	14.0000						0.4214	
	64.5000						3.7332	
	18.0000						1.6373	
	94.5000							
	22.0000						-19.2500	
	64.9000						10.6483	
							-22.8990	
	58.8000						10.0855	
	24.9165						-24.2564	
	85.8143							

PROGRAM DESCRIPTION

Method for testing cyclic trends in incidence rates, where a sample of (m) individuals are categorized, the categories having a cyclic order. The null hypothesis is that the individuals are equally likely to be allocated to each of the (k) categories. The alternative hypothesis is that the frequencies in the categories (N_i) have some sinusoidal variation over their cyclic order. The test statistic is $R = 2 \left[\frac{1}{m} \left(\sum N_i \sin(2\pi i/k) \right)^2 + \left(\sum N_i \cos(2\pi i/k) \right)^2 \right] / m$, which is approximately chi-squared distributed with two degrees of freedom on the null hypothesis [J.H. ROGER: "A significance test for cyclic trends in incidence data", Biometrika (1977), 64, 1, 152-155].

USER INSTRUCTIONS

STEP	PROCEDURE	ENTER	PRESS	DISPLAY
1	Turn calculator ON			0
2	Partition	6	2nd Op 17	479.59
3	Read program card ($m=1$): press CLR and enter card into slot	CLR	2nd fx 0	
4	Initialize		CLR E	0.0000
5	Enter period (number of classes)	k	B	k
6	Enter number of events in class i	N _i	A	
7	Enter category number (i)	C _i	R/S	
8	Repeat steps 6 and 7 for $i=1, \dots, k$			
8	Get R- and P- values		C	R; P
9	Get phase (ϕ) and distance (d)		D	ϕ ; d

USER DEFINED KEYS	DATA REGISTERS (INV INT)	LABELS (Op 08)
A N _i ; C _i	0	INV INR CE CLR x¹¹ x²
B R	1 N _i	√ 1/x STO RCL SUM y²
C R ; P	2 C _i	EE [] [] + GTO X
D ϕ ; d	3 $\sum N_i \sin w_i t_i$	SBR - RST + R/S *
E Initialization	4 $\sum N_i \cos w_i t_i$	1/x = CLR INV π e^x
A'	5 $\sum N_i$	2/x 2-x e^{-x} e^{x^2}
B'	6 R	INC 5/x 1/x 1/x 1/x 1/x
C'	7	DEC 2/x x² x³ N/D e^{-x^2} e^{x^3}
D'	8	1/x x² x³ x⁴ x⁵ x⁶ x⁷
E'	9	1/x x² x³ x⁴ x⁵ x⁶ x⁷
FLAGS	0 1 2 3 4 5 6 7 8 9	2/x 2/x 2/x 2/x 2/x 2/x

TITLE ROGER'S TEST PAGE 1 OF

PROGRAMMER G. CORNÉLISSEN DATE

TI Programmable
Coding Form 

LOC	CODE	KEY	COMMENTS	LOC	CODE	KEY	COMMENTS	LOC	CODE	KEY	COMMENTS
000	76	LBL		055	76	LBL					
001	15	E		056	13	C					
002	70	RAD		057	43	RCL					
003	25	CLR		058	03	03					
004	47	CMS		059	33	%²					
005	58	FIX		060	85	+					
006	04	04		061	43	RCL					
007	92	RTN		062	04	04					
008	76	LBL		063	33	%²					
009	12	B		064	95	=					
010	42	STD	(k)	065	65	×					
011	19	19		066	02	2					
012	99	PRT		067	55	÷					
013	98	ADV		068	43	RCL					
014	92	RTN		069	05	05					
015	76	LBL		070	95	=					
016	11	A		071	99	PRT	(R)				
017	42	STD	(Ni)	072	42	STD					
018	01	01		073	06	06					
019	99	PRT		074	55	÷					
020	44	SUM	ΣNi	075	02	2					
021	05	05		076	95	=					
022	91	R/S		077	94	+/-					
023	42	STD	(Ci)	078	22	INV					
024	02	02		079	23	LNx	(P)				
025	99	PRT		080	99	PRT					
026	98	ADV		081	98	ADV					
027	65	×		082	92	RTN					
028	02	2		083	76	LBL					
029	65	×		084	14	D					
030	89	π		085	43	RCL					
031	55	÷		086	04	04					
032	43	RCL		087	55	÷					
033	19	19		088	43	RCL					
034	95	=		089	19	19					
035	42	STD	wti	090	95	=					
036	18	18		091	32	X!T					
037	38	SIN		092	43	RCL					
038	65	×		093	03	03					
039	43	RCL		094	55	÷					
040	01	01		095	43	RCL					
041	95	=		096	19	19					
042	44	SUM	ΣNi; wti	097	95	=					
043	03	03		098	22	INV					
044	43	RCL		099	37	P/R					
045	18	18		100	99	PRT	(φ)				
046	39	CDS		101	32	X!T					
047	65	×		102	99	PRT	(d)				
048	43	RCL		103	98	ADV					
049	01	01		104	98	ADV					
050	95	=		105	92	RTN					
051	44	SUM	ΣNi; wti								
052	04	04									
053	25	CLR									
054	92	RTN									

MERGED CODES

62	Exp	Ind	72	STO	Ind	83	GT0	Ind
63	Inv	Ind	73	RCL	Ind	84	0?	Ind
64	Exp	Ind	74	SUM	Ind	92	INV	SBR

TEXAS INSTRUMENTS
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Test series (Roger's test)

		CLR E	
	(k)	7.0000	B
i=1	(N _i)	1.0000	A
	(C _i)	1.0000	R/S
2		2.0000	
		2.0000	
3		3.0000	
		3.0000	
4		2.0000	
		4.0000	
5		1.0000	
		5.0000	
6		3.0000	
		6.0000	
7	(k)	17.0000	
		7.0000	
	C	14.1470	(R)
		0.0008	(P-value)
	D	-0.0108	(ϕ)
		2.0461	(d)