

Package: RFIF (via r-universe)

May 24, 2026

Type Package

Title Fast Iterative Filtering (FIF) with Portable FFT Backend

Version 1.0.2

Description Provides an R interface to a C implementation of Fast Iterative Filtering (FIF) for decomposing a univariate signal into intrinsic mode functions (IMFs) and a residual. The package uses Fast Fourier Transform library FFTW, if found. If not, it provides instructions to install it for your OS. This is recommended, as R's internal `fft()`, while avoiding external FFT dependencies, is two orders of magnitude slower. See vignette 'Installing FFTW for RFIF' for RFIF installation instructions.

Suggests testthat (>= 3.0.0), knitr, rmarkdown

Config/testthat/edition 3

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Encoding UTF-8

VignetteBuilder knitr

URL <https://github.com/ChuckColeman/RFIF>

BugReports <https://github.com/ChuckColeman/RFIF/issues>

NeedsCompilation yes

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Repository <https://cran.r-universe.dev>

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Description

Decompose a univariate signal into Intrinsic Mode Functions (IMFs) using the vendored C implementation of Fast Iterative Filtering (FIF).

Usage

```
rfif(x)
```

Arguments

x Numeric vector (signal).

Value

A list with components:

- imfs: numeric matrix with one IMF per row (rows = IMFs; columns = time).
- residual: numeric vector of length length(x).
- nimf: integer number of IMFs.

Examples

```
t <- seq(0, 1, length.out = 1024)
x <- sin(2*pi*5*t) + 0.5*sin(2*pi*20*t)
res <- rfif(x)
recon <- if (res$nimf > 0) colSums(res$imfs) + res$residual else res$residual
max(abs(x - recon))
```

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