Package ‘AEDForecasting’

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Title Change Point Analysis in ARIMA Forecasting
Version 0.20.0
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Description Package to incorporate change point analysis in ARIMA forecasting.
Depends R (>= 3.1.2)
License GPL-3
LazyData true
Suggests R.rsp
Imports changepoint, forecast, signal
VignetteBuilder R.rsp
RoxygenNote 5.0.1
NeedsCompilation no
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R topics documented:

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CPI Function

Description
Incorporate change point analysis in ARIMA forecasting

Usage
```r
cpi(myts, startChangePoint = 1, endChangePoint = 0, step = 1, num = 15,
    cpmeth = "BinSeg", CPpenalty = "SIC", showModel = FALSE)
```

Arguments
- **myts**: a time series object
- **startChangePoint**: a positive integer for minimum number of changepoints
- **endChangePoint**: a positive integer for maximum number of change points. If 0 then only startChangePoint number of change points will be entered. Should be either 0 or greater than startChangePoint and if so the algorithm will loop through all values inbetween subject to step
- **step**: an integer to step through loop of change points
- **num**: Bump model number (see below)
- **cpmeth**: changepoint method. Default is BinSeg. See cpa package for details
- **CPpenalty**: default is SIC. See cpa package for details
- **showModel**: default is False, if True shows all models for all changepoints, if an integer all models for that changepoint, if a string all changepoints for that model

Value
A data frame with all the results from analysis
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