Package ‘EBMAforecast’

October 28, 2020

**Type** Package

**Title** Estimate Ensemble Bayesian Model Averaging Forecasts using Gibbs Sampling or EM-Algorithms

**Version** 1.0.2

**Date** 2020-10-28

**URL** <https://github.com/fhollenbach/EBMA/>


**License** GPL (>= 2)

**Imports** Rcpp (>= 1.0.2), plyr, graphics, separationplot, Hmisc, abind, gtools, methods

**LinkingTo** Rcpp

**Encoding** UTF-8

**LazyData** true

**RoxygenNote** 7.1.1

**Collate** 'EBMAforecast.R' 'forecastData.R' 'EBMApredict.R'

  'ReppExports.R' 'calibrateEnsemble.R' 'compareModels.R'

  'document-data.R' 'fitEnsembleLogit.R' 'fitEnsembleNormal.R'

  'global.R' 'makeForecastData.R' 'predictLogit.R'

  'predictNormal.R' 'summary_plot.R' 'print_show.R'

  'utility-functions.R'

**NeedsCompilation** yes

**Author** Florian M. Hollenbach [aut, cre]

  (<https://orcid.org/0000-0002-9599-556X>),

  Jacob M. Montgomery [aut],

  Michael D. Ward [aut]

**Maintainer** Florian M. Hollenbach <fhollenbach@tamu.edu>

**Repository** CRAN

**Date/Publication** 2020-10-28 21:10:21 UTC
R topics documented:

- calibrateEnsemble .................................................. 2
- calibrationSample .................................................. 6
- CompareModels-class ............................................... 7
- EBMAforecast .......................................................... 9
- EBMApredict ........................................................... 10
- ForecastData-class .................................................. 11
- makeForecastData ................................................... 12
- presidentialForecast ............................................... 14
- print,ForecastData-method ...................................... 15
- setPredCalibration<- ............................................... 16
- SummaryForecastData-class ...................................... 18

Description

This function calibrates an EBMA model based on out-of-sample performance in the calibration period. Given a dependent variable and calibration-sample predictions from multiple component forecast models in the ForecastData, the calibrateEnsemble function fits an ensemble BMA mixture model. The weights assigned to each model are derived from the individual model's performance in the calibration period. Missing observations are allowed in the calibration period, however models with missing observations are penalized. When missing observations are prevalent in the calibration set, the EM algorithm or gibbs sampler is adjusted and model parameters are estimated by maximizing a renormalized partial expected complete-data log-likelihood (Fraley et al. 2010).

Usage

```r
calibrateEnsemble(
  .forecastData = new("ForecastData"),
  exp = 1,
  tol = sqrt(.Machine$double.eps),
  maxIter = 1e+06,
  model = "logit",
  method = "EM",
  predType = "posteriorMedian",
  useModelParams = TRUE,
  W = rep(1/dim(.forecastData@predCalibration)[2],
    dim(.forecastData@predCalibration)[2]),
  const = 0,
  modelPriors = rep(1, dim(.forecastData@predCalibration)[2]),
  iterations = 40000,
  burns = 20000,
)```

thinning = 20,
...
)

## S4 method for signature 'ForecastData'
calibrateEnsemble(
  .forecastData = new("ForecastData"),
  exp = 1,
  tol = sqrt(.Machine$double.eps),
  maxIter = 1e+06,
  model = "logit",
  method = "EM",
  predType = "posteriorMean",
  useModelParams = TRUE,
  W = rep(1/dim(.forecastData@predCalibration)[2],
         dim(.forecastData@predCalibration)[2]),
  const = 0,
  modelPriors = rep(1, dim(.forecastData@predCalibration)[2]),
  iterations = 40000,
  burns = 20000,
  thinning = 20,
...
)

### Arguments

- **.forecastData**: An object of class 'ForecastData' that will be used to calibrate the model.
- **exp**: The exponential shrinkage term. Forecasts are raised to the (1/exp) power on the logit scale for the purposes of bias reduction. The default value is exp=3.
- **tol**: Tolerance for improvements in the log-likelihood before the EM algorithm will stop optimization. The default is tol=0.01, which is somewhat high. Researchers may wish to reduce this by an order of magnitude for final model estimation.
- **maxIter**: The maximum number of iterations the EM algorithm will run before stopping automatically. The default is maxIter=10000.
- **model**: The model type that should be used given the type of data that is being predicted (i.e., normal, binary, etc.).
- **method**: The estimation method used. It takes either an EM or gibbs as an argument.
- **predType**: The prediction type used for the gibbs sampling EBMA model, user can choose either posteriorMedian or posteriorMean (default). Model performance statistics are based on the posterior median or mean forecast. Note that the posterior median forecast is not equal to the forecast based on the median posterior weight. EM predictions based on mean.
- **useModelParams**: If "TRUE" individual model predictions are transformed based on logit models. If "FALSE" all models’ parameters will be set to 0 and 1.
- **W**: A vector or matrix of initial model weights. If unspecified, each model will receive weight equal to 1/number of Models.
const
  User provided "wisdom of crowds" parameter, serves as minimum model weight for all models. Default = 0. Only used in model estimated using EM.

modelPriors
  User provided vector of Dirichlet prior for each of the models. Only used in normal model estimated with gibbs sampling. Default prior is 1 for each model.

iterations
  The number of iterations for the Bayesian model. Default = 40000.

burns
  The burn in for the Gibbs sampler. Default = 20000.

thinning
  How much the Gibbs sampler is thinned. Default = 20.

... Not implemented

Value

Returns a data of class 'FDatFitLogit' or FDatFitNormal, a subclass of 'ForecastData', with the following slots

predCalibration
  A matrix containing the predictions of all component models and the EBMA model for all observations in the calibration period. Under gibbs sampling, the EBMA prediction is either the median or mean of the posterior predictive distribution, depending on the predType setting.

predTest
  A matrix containing the predictions of all component models and the EBMA model for all observations in the test period. Under gibbs sampling, the EBMA prediction is either the median or mean of the posterior predictive distribution, depending on the predType setting.

outcomeCalibration
  A vector containing the true values of the dependent variable for all observations in the calibration period.

outcomeTest
  An optional vector containing the true values of the dependent variable for all observations in the test period.

modelNameNames
  A character vector containing the names of all component models. If no model names are specified, names will be assigned automatically.

modelWeights
  A vector containing model weights assigned to each model. When the gibbs sampler is used, this slot contains either the median or mean of the posterior weights, depending on the predType setting.

modelParams
  The parameters for the individual logit models that transform the component models.

useModelParams
  Indicator whether model parameters for transformation were estimated or not.

logLik
  The final log-likelihood for the calibrated EBMA model. Empty for estimations using the gibbs sampler.

exp
  The exponential shrinkage term.

tol
  Tolerance for improvements in the log-likelihood before the EM algorithm will stop optimization.

maxIter
  The maximum number of iterations the EM algorithm will run before stopping automatically.

method
  The estimation method used.
**calibrateEnsemble**

- **iter**: Number of iterations run in the EM algorithm. Empty for estimations using the gibbs sampler.
- **call**: The actual call used to create the object.
- **posteriorWeights**: A matrix of the full posterior model weights from model calibration. Rows are the observations in the calibration period, columns are the saved iterations of the gibbs sampler. Empty for EM estimations.
- **posteriorPredCalibration**: A matrix of the posterior predictive distribution for observations in the calibration period, based on the full posterior of model weights. Empty for EM estimations.
- **posteriorPredTest**: A matrix of the posterior predictive distribution for observations in the test period, based on the full posterior of model weights. Empty for EM estimations.

**Author(s)**

Michael D. Ward <<michael.d.ward@duke.edu>> and Jacob M. Montgomery <<jacob.montgomery@wustl.edu>> and Florian M. Hollenbach <<florian.hollenbach@tamu.edu>>

**References**


**Examples**

```r
## Not run:
data(calibrationSample)
data(testSample)

this.ForecastData <- makeForecastData(.predCalibration=calibrationSample[,c("LMER", "SAE", "GLM")],
.outcomeCalibration=calibrationSample[,"Insurgency"],.predTest=testSample[,c("LMER", "SAE", "GLM")],
```
.outcomeTest <- testSample[, "Insurgency"], .modelName = c("LMER", "SAE", "GLM")

initW <- rep(1/3, 3)

this.ensemble.em <- calibrateEnsemble(this.ForecastData, model = "logit", tol = 0.001)

this.ensemble.gibbs <- calibrateEnsemble(this.ForecastData, model = "logit", method = "gibbs")

## End(Not run)

calibrationSample

### Sample data Insurgency Predictions

**Description**

This includes the data for the predictions of insurgencies in 29 countries for 2010.

**Usage**

- `calibrationSample`
- `testSample`

**Format**

An object of class `matrix` (inherits from `array`) with 696 rows and 4 columns.

An object of class `matrix` (inherits from `array`) with 348 rows and 4 columns.

**Details**

The predictions included in the dataset are:

- **LMER** Predictions from a generalized linear mixed effects model using a logistic link function and including a random effects term for lagged GDP per capita and the lagged number of conflictual events involving the United States in the country of interest.
- **SAE** Predictions from a one model developed as part of the ICEWS project and was designed by Strategic Analysis Enterprises.
- **GLM** Predictions from a crude logistic model that includes only population size, GDP growth (both lagged 3 months), the number of minority groups at risk in the country, and a measure of anocracy supplied in the Polity IV data set.

More detail about each model can be found in Montgomery et al. (2012)

**References**

## Examples

```r
## Not run:
data(calibrationSample)
data(testSample)

this.ForecastData <- makeForecastData(.predCalibration=calibrationSample[,c("LMER", "SAE", "GLM")], .outcomeCalibration=calibrationSample[,"Insurgency"], .predTest=testSample[,c("LMER", "SAE", "GLM")], .outcomeTest=testSample[,"Insurgency"], .modelName=c("LMER", "SAE", "GLM"))
initW <- rep(1/3,3)

this.ensemble.em <- calibrateEnsemble(this.ForecastData, model="logit", tol=0.001)

this.ensemble.gibbs <- calibrateEnsemble(this.ForecastData, model="logit", method = "gibbs")

## End(Not run)
```

### CompareModels-class

Function for comparing multiple models based on predictive performance

### Description

This function produces statistics to compare the predictive performance of the different models component models, as well as for the EBMA model itself, for either the calibration or the test period. It currently calculates the area under the ROC (auc), the brier score, the percent of observations predicted correctly (percCorrect), as well as the proportional reduction in error compared to some baseline model (pre) for binary models. For models with normally distributed outcomes the CompareModels function can be used to calculate the root mean squared error (rmse) as well as the mean absolute error (mae).

### Usage

```r
compareModels(
  .forecastData, 
  .period = "calibration", 
  .fitStatistics = c("brier", "auc", "perCorrect", "pre"), 
  .threshold = 0.5, 
  .baseModel = 0, 
  ...
)
```

## S4 method for signature 'ForecastData'

```r
compareModels(.forecastData, .period, .fitStatistics, .threshold, .baseModel)
```
Arguments

- `.forecastData` An object of class 'ForecastData'.
- `.period` Can take value of "calibration" or "test" and indicates the period for which the test statistics should be calculated.
- `.fitStatistics` A vector naming statistics that should be calculated. Possible values include "auc", "brier", "percCorrect", "pre" for logit models and "mae","rsme" for normal models.
- `.threshold` The threshold used to calculate when a "positive" prediction is made by the model for binary dependent variables.
- `.baseModel` Vector containing predictions used to calculate proportional reduction of error ("pre").
- `...` Not implemented

Value

A data object of the class 'CompareModels' with the following slots:

- `fitStatistics` The output of the fit statistics for each model.
- `period` The period, "calibration" or "test", for which the statistics were calculated.
- `threshold` The threshold used to calculate when a "positive" prediction is made by the model.
- `baseModel` Vector containing predictions used to calculate proportional reduction of error ("pre").

Author(s)

Michael D. Ward <<michael.d.ward@duke.edu>> and Jacob M. Montgomery <<jacob.montgomery@wustl.edu>> and Florian M. Hollenbach <<florian.hollenbach@tamu.edu>>

References


See Also

ensembleBMA, other functions

Examples

```r
## Not run: data(calibrationSample)
data(testSample)
this.ForecastData <- makeForecastData(.predCalibration=calibrationSample[,c("LMER", "SAE", "GLM")], .outcomeCalibration=calibrationSample[,"Insurgency"],.predTest=testSample[,c("LMER", "SAE", "GLM")], .outcomeTest=testSample[,"Insurgency"], .modelName=c("LMER", "SAE", "GLM"))
```
this.ensemble <- calibrateEnsemble(this.ForecastData, model="logit", tol=0.001, exp=3)
compareModels(this.ensemble,"calibration")
compareModels(this.ensemble,"test")
## End(Not run)

**Description**

The EBMAforecast package allows users to increase the accuracy of forecasting models by pooling multiple component forecasts to generate ensemble forecasts. It includes functions to fit an ensemble Bayesian model averaging (EBMA) model using in-sample predictions, generate ensemble out-of-sample predictions, and create useful data visualizations. Currently, the package can only handle dichotomous outcomes or those with normally distributed errors. Missing observations are allowed in the calibration set, but models with many predictions missing are penalized. EBMA models can be estimated using an EM algorithm or via gibbs sampling.

**Author(s)**

Michael D. Ward <<michael.d.ward@duke.edu>> and Jacob M. Montgomery <<jacob.montgomery@wustl.edu>> and Florian M. Hollenbach <<florian.hollenbach@tamu.edu>>

**References**


Examples

```r
## Not run: demo(EBMAforecast)
demo(presForecast)
## End(Not run)
```

### Description

Function allows users to create new predictions given an already estimated EBMA model. This function produces predictions based on EBMA model weights and component model predictions.

### Usage

```r
EBMApredict(EBMAmodel, Predictions, Outcome = NULL, ...)
```

#### S4 method for signature 'ForecastData'

```r
EBMApredict(EBMAmodel, Predictions, Outcome = NULL, ...)
```

### Arguments

- **EBMAmodel**: An estimated EBMA model object
- **Predictions**: A matrix with a column for each component model's predictions.
- **Outcome**: An optional vector containing the true values of the dependent variable for all observations in the test period.
- **...**: Not implemented

### Value

Returns a data of class 'FDatFitLogit' or 'FDatFitNormal', a subclass of 'ForecastData', with the following slots:

- **predTest**: A matrix containing the predictions of all component models and the EBMA model for all observations in the test period.
- **period**: The period, "calibration" or "test", for which the statistics were calculated.
- **outcomeTest**: An optional vector containing the true values of the dependent variable for all observations in the test period.
- **modelName**: A character vector containing the names of all component models. If no model names are specified, names will be assigned automatically.
- **modelWeights**: A vector containing the model weights assigned to each model.

### Author(s)

Michael D. Ward <<michael.d.ward@duke.edu>>, Jacob M. Montgomery <<jacob.montgomery@wustl.edu>>, and Florian M. Hollenbach <<florian.hollenbach@tamu.edu>>
References


---

**ForecastData-class**

*An ensemble forecasting data object*

**Description**

Objects of class ForecastData are used in the calibrateEnsemble function. Datasets should be converted into an object of class ForecastData using the makeForecastData function. Individual slots of the ForecastData object can be accessed and changed using the get and set functions respectively. Missing observations in the prediction calibration set are allowed.

**Details**

@slot predCalibration An array containing the predictions of all component models for the observations in the calibration period. 
@slot predTest An array containing the predictions of all component models for all the observations in the test period. 
@slot outcomeCalibration A vector containing the true values of the dependent variable for all observations in the calibration period. 
@slot outcomeTest A vector containing the true values of the dependent variable for all observations in the test period. 
@slot modelNames A character vector containing the names of all component models.

**Examples**

```r
## Not run: data(calibrationSample) data(testSample) this.ForecastData <- makeForecastData(.predCalibration=calibrationSample[,c("LMER", "SAE", "GLM")], .outcomeCalibration=calibrationSample[,"Insurgency"], .predTest=testSample[,c("LMER", "SAE", "GLM")], .outcomeTest=testSample[,"Insurgency"], .modelNames=c("LMER", "SAE", "GLM"))
### to acces individual slots in the ForecastData object getPredCalibration(this.ForecastData) getOutcomeCalibration(this.ForecastData) getPredTest(this.ForecastData) getOutcomeTest(this.ForecastData) getModelNames(this.ForecastData)
### to assign individual slots, use set functions setPredCalibration(this.ForecastData)<-calibrationSample[,c("LMER", "SAE", "GLM")]
setOutcomeCalibration(this.ForecastData)<-calibrationSample[,"Insurgency"]
setPredTest(this.ForecastData)<-testSample[,c("LMER", "SAE", "GLM")]
```
makeForecastData

Build a ensemble forecasting data object

Description

This function uses the component model forecasts and dependent variable observations provided by
the user to create an object of class ForecastData, which can then be used to calibrate and fit the
ensemble. Individual slots of the ForecastData object can be accessed and changed using the get and
set functions respectively. Missing predictions are allowed in the calibration set.

Usage

makeForecastData(
  .predCalibration = array(NA, dim = c(0, 0, 0)),
  .predTest = array(NA, dim = c(0, 0, 0)),
  .outcomeCalibration = numeric(),
  .outcomeTest = numeric(),
  .modelNames = character(),
  ...
)

## S4 method for signature 'ANY'
makeForecastData(
  .predCalibration,
  .predTest,
  .outcomeCalibration,
  .outcomeTest,
  .modelNames
)

Arguments

.predCalibration
  A matrix with the number of rows being the number of observations in the cali-
  bration period and a column with calibration period predictions for each model.
.predTest
  A vector with the number of rows being the number of observations in the test
  period and a column with test period predictions for each model.
.outcomeCalibration
  A vector with the true values of the dependent variable for each observation in
  the calibration period.
makeForecastData

- `.outcomeTest` A vector with the true values of the dependent variable for each observation in the test period.
- `.modelNames` A vector of length p with the names of the component models.
- ... Additional arguments not implemented

Value

A data object of the class ‘ForecastData’ with the following slots:

- `predCalibration` An array containing the predictions of all component models for all observations in the calibration period.
- `predTest` An array containing the predictions of all component models for all observations in the test period.
- `outcomeCalibration` A vector containing the true values of the dependent variable for all observations in the calibration period.
- `outcomeTest` A vector containing the true values of the dependent variable for all observations in the test period.
- `modelNames` A character vector containing the names of all component models. If no model names are specified, names will be assigned automatically.

Examples

```r
## Not run:
data(calibrationSample)
data(testSample)
this.ForecastData <- makeForecastData(.predCalibration=calibrationSample[,c("LMER", "SAE", "GLM")],
.outcomeCalibration=calibrationSample[,"Insurgency"],
.predTest=testSample[,c("LMER", "SAE", "GLM")],
.outcomeTest=testSample[,"Insurgency"],
.modelNames=c("LMER", "SAE", "GLM"))
### to access individual slots in the ForecastData object
getPredCalibration(this.ForecastData)
getOutcomeCalibration(this.ForecastData)
getPredTest(this.ForecastData)
getOutcomeTest(this.ForecastData)
getModelNames(this.ForecastData)
### to assign individual slots, use set functions
setPredCalibration(this.ForecastData)<-calibrationSample[,c("LMER", "SAE", "GLM")]
setOutcomeCalibration(this.ForecastData)<-calibrationSample[,"Insurgency"]
setPredTest(this.ForecastData)<-testSample[,c("LMER", "SAE", "GLM")]
setOutcomeTest(this.ForecastData)<-testSample[,"Insurgency"]
setModelNames(this.ForecastData)<-c("LMER", "SAE", "GLM")
## End(Not run)
```
Description

This includes the data for the presidential election forecasting example in Montgomery, Hollenbach and Ward (2012). The data ranges from 1952 to 2008 and includes predictions for the six different component models included in the Ensemble model. Users may split the sample into calibration and test sample.

Usage

c presidentialForecast

Format

An object of class data.frame with 15 rows and 7 columns.

Details

The variables included in the dataset are:

- Campbell Predictions of Campbell’s “Trial-Heat and Economy Model” (Campbell 2008).
- Abramowitz Predictions of Abramowitz’s “Time for Change Model” (Abramowitz 2008).
- Fair Forecasts from Fair’s presidential vote share model (2010).
- EWT2C2 Predictions from the model in Column 2 in Table 2 by Erickson and Wlezien (2008).
- Actual The true values of the dependent variable, i.e. the incumbent-party votes share in each presidential election in the sample.

References


---

### Description

Functions to print and show the contents of a data object of the class 'ForecastData' or 'SummaryForecastData'.

### Usage

```r
## S4 method for signature 'ForecastData'
print(x, digits = 3, ...)  

## S4 method for signature 'ForecastData'
show(object)  

## S4 method for signature 'SummaryForecastData'
print(x, digits = 3, ...)  

## S4 method for signature 'SummaryForecastData'
show(object)  

## S4 method for signature 'ForecastData'
print(x, digits = 3, ...)  

## S4 method for signature 'ForecastData'
show(object)
```

### Arguments

- `x` An object of the class 'ForecastData' or 'SummaryForecastData'.
- `digits` An integer specifying the number of significant digits to print. The default is 3.
- `...` Not implemented
- `object` An object of the class 'ForecastData' or 'SummaryForecastData'.

### Author(s)

Michael D. Ward <<michael.d.ward@duke.edu>> and Jacob M. Montgomery <<jacob.montgomery@wustl.edu>> and Florian M. Hollenbach <<florian.hollenbach@tamu.edu>>
References

Examples
## Not run: data(calibrationSample)
data(testSample)
this.ForecastData <- makeForecastData(.predCalibration=calibrationSample[,c("LMER", "SAE", "GLM")], .outcomeCalibration=calibrationSample[,"Insurgency"], .predTest=testSample[,c("LMER", "SAE", "GLM")], .outcomeTest=testSample[,"Insurgency"], .modelNames=c("LMER", "SAE", "GLM"))
this.ensemble <- calibrateEnsemble(this.ForecastData, model="logit", tol=0.001, exp=3)
summary.object <- summary(this.ensemble, period="calibration")
print(summary.object)
show(summary.object)
## End(Not run)

setPredCalibration<-  
"Set" functions

Description
To assign individual slots, use set functions

Usage
setPredCalibration(object) <- value

## S4 replacement method for signature 'ForecastData'
setPredCalibration(object) <- value

setPredTest(object) <- value

## S4 replacement method for signature 'ForecastData'
setPredTest(object) <- value

setOutcomeCalibration(object) <- value

## S4 replacement method for signature 'ForecastData'
setPredCalibration <-

setOutcomeCalibration(object) <- value
setOutcomeTest(object) <- value

## S4 replacement method for signature 'ForecastData'
setOutcomeTest(object) <- value
setModelNames(object) <- value

## S4 replacement method for signature 'ForecastData'
setModelNames(object) <- value

Arguments

object The object to which values are assigned.
value Values to be assigned.

Value

A data object of the class 'ForecastData' with the following slots:

predCalibration
An array containing the predictions of all component models for all observations in the calibration period.

predTest
An array containing the predictions of all component models for all observations in the test period.

outcomeCalibration
A vector containing the true values of the dependent variable for all observations in the calibration period.

outcomeTest
A vector containing the true values of the dependent variable for all observations in the test period.

modelNames
A character vector containing the names of all component models. If no model names are specified, names will be assigned automatically.

Author(s)

Michael D. Ward <<michael.d.ward@duke.edu>> and Jacob M. Montgomery <<jacob.montgomery@wustl.edu>>
and Florian M. Hollenbach <<florian.hollenbach@tamu.edu>>

References


Examples

## Not run:
```r
data(calibrationSample)
data(testSample)
setPredCalibration(this.ForecastData) <- calibrationSample[, c("LMER", "SAE", "GLM")]
setOutcomeCalibration(this.ForecastData) <- calibrationSample[, "Insurgency"]
setPredTest(this.ForecastData) <- testSample[, c("LMER", "SAE", "GLM")]
setOutcomeTest(this.ForecastData) <- testSample[, "Insurgency"]
setModelNames(this.ForecastData) <- c("LMER", "SAE", "GLM")
```

## End(Not run)

SummaryForecastData-class

**Summarize and Plot Ensemble models**

Description

These functions summarize and plot Ensemble models that have been fit previously by the user.

Usage

```r
## S4 method for signature 'FDatFitLogit'
summary(object,
         period = "calibration",
         fitStatistics = c("brier", "auc", "perCorrect", "pre"),
         threshold = 0.5,
         baseModel = 0,
         showCoefs = TRUE,
         ...
)
```

```r
## S4 method for signature 'FDatFitNormal'
summary(object,
         period = "calibration",
         fitStatistics = c("rmse", "mae"),
         threshold = 0.5,
         baseModel = 0,
         showCoefs = TRUE,
         ...
)
```

```r
## S4 method for signature 'FDatFitLogit'
```
plot(
  x,
  period = "calibration",
  subset = 1,
  mainLabel = "",
  xLab = "",
  yLab = "",
  cols = 1,
  ...
)

## S4 method for signature 'FDatFitNormal'
plot(
  x,
  period = "calibration",
  subset = 1,
  mainLabel = paste("Observation", subset),
  xLab = "Outcome",
  yLab = "Posterior Probability",
  cols = 2:(length(x@modelNames) + 1),
  ...
)

Arguments

**object**
An object of the subclass "FDatFitLogit" or "FDatFitNormal".

**period**
The period for which the summary should be provided or plot produced, either "calibration" or "test". The default is "calibration".

**fitStatistics**
A vector naming statistics that should be calculated. Possible values for objects in the "FDatFitLogit" subclass include "auc", "brier", "percCorrect", "pre". Possible values for objects in the "FDatFitNormal" subclass include "rmse" and "mae." The default is for all statistics to be calculated. Additional metrics will be made available in a future release of this package.

**threshold**
The threshold used to calculate when a "positive" prediction is made for a model. The default is 0.5. Not used for objects of the "FDatFitNormal" subclass.

**baseModel**
A vector containing predictions used to calculate proportional reduction of error ("pre"). The default is 0. Not used for objects of the "FDatFitNormal" subclass.

**showCoefs**
A logical indicating whether model coefficients from the ensemble should be shown. The default is TRUE.

**...**
Not implemented

**x**
An object of class "FDatFitLogit" or "FDatFitNormal"

**subset**
The row names or numbers for the observations the user wishes to plot. The default is the first row. Only implemented for the subclass "FDatFitNormal".

**mainLabel**
A vector strings to appear at the top of each predictive posterior plot. Only implemented for the subclass "FDatFitNormal"

**xLab**
The label for the x-axis. Only implemented for the subclass "FDatFitNormal"
yLab: The label for the y-axis. Only implemented for the subclass "FDatFitNormal"

cols: A vector containing the color for plotting the predictive PDF of each component model forecast. The default is a unique color for each PDF. Only implemented for the subclass "FDatFitNormal"

Value

Either a plot or a data object of the class 'SummaryForecastData'. The data object has the following slots:

summaryData: Under the default, the function produces a matrix containing one row for each model plus one row for the EBMA forecast. The first column is always the model weights assigned to the component models. The second and third columns display the model parameters for the transformation of the component models. The remaining columns are the requested fit statistics for all models, as calculated by the compareModels function. If showCoefs=FALSE, then the model parameters will not be shown.

Author(s)

Michael D. Ward <<michael.d.ward@duke.edu>> and Jacob M. Montgomery <<jacob.montgomery@wustl.edu>> and Florian M. Hollenbach <<florian.hollenbach@tamu.edu>>

References


Examples

```r
## Not run: data(calibrationSample)
data(testSample)
this.ForecastData <- makeForecastData(.predCalibration=calibrationSample[,c("LMER", "SAE", "GLM")], .outcomeCalibration=calibrationSample[,"Insurgency"], .predTest=testSample[,c("LMER", "SAE", "GLM")], .outcomeTest=testSample[,"Insurgency"], .modelNames=c("LMER", "SAE", "GLM"))
this.ensemble <- calibrateEnsemble(this.ForecastData, model="logit", tol=0.001, exp=3)
summary(this.ensemble, period="calibration")
summary(this.ensemble, period="test",showCoefs=FALSE)
```
## End (Not run)
Index

* datasets
  - calibrationSample, 6
  - presidentialForecast, 14
  - calibrateEnsemble, 2
  - calibrateEnsemble,ForecastData-method (calibrateEnsemble), 2
  - calibrationSample, 6
  - compareModels (CompareModels-class), 7
  - compareModels,ForecastData-method (CompareModels-class), 7
  - CompareModels-class, 7
  - EBMAforecast, 9
  - EBMApredict, 10
  - EBMApredict,ForecastData-method (EBMApredict), 10
  - ForecastData-class, 11
  - makeForecastData, 12
  - makeForecastData,ANY-method (makeForecastData), 12
  - plot,FDatFitLogit-method (SummaryForecastData-class), 18
  - plot,FDatFitNormal-method (SummaryForecastData-class), 18
  - presidentialForecast, 14
  - print,ForecastData-method, 15
  - print,SummaryForecastData-method (print,ForecastData-method), 15
  - setModelNames<- (setPredCalibration<-), 16
  - setModelNames<-,ForecastData-method (setPredCalibration<-), 16
  - setOutcomeCalibration<- (setPredCalibration<-), 16
  - setOutcomeCalibration<-,ForecastData-method (setPredCalibration<-), 16
  - setPredCalibration<- (setPredCalibration<-), 16
  - setPredCalibration<-,ForecastData-method (setPredCalibration<-), 16
  - setPredTest<- (setPredCalibration<-), 16
  - setPredTest<-,ForecastData-method (setPredCalibration<-), 16
  - show,ForecastData-method (print,ForecastData-method), 15
  - show,SummaryForecastData-method (print,ForecastData-method), 15
  - summary,FDatFitLogit-method (SummaryForecastData-class), 18
  - summary,FDatFitNormal-method (SummaryForecastData-class), 18
  - SummaryForecastData-class, 18
  - testSample (calibrationSample), 6

22