Package ‘RChest’

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Type Package
Title Locating Distributional Changes in Highly Dependent Time Series
Version 1.0.3
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Description Provides algorithms to locate multiple distributional change-points in piecewise stationary time series. The algorithms are provably consistent, even in the presence of long-range dependencies. Knowledge of the number of change-points is not required. The code is written in Go and interfaced with R.
License GPL
URL https://github.com/azalk/GoChest
BugReports https://github.com/azalk/GoChest/issues
Imports Rdpack, reticulate
Suggests testthat
RdMacros Rdpack
Encoding UTF-8
LazyData true
RoxygenNote 7.1.1
NeedsCompilation no
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Repository CRAN
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**Description**

Returns the position of changepoints in the sequence. NOTE: PyChest needs to be installed first by calling 'install_PyChest'.

**Usage**

```python
find_changepoints(sample, minimum_distance, process_count)
```

**Arguments**

- `sample`: A vector of floats corresponding to the piecewise stationary sample where the retrospective changes are to be sought
- `minimum_distance`: A real number between 0 and 1 corresponding to a lower-bound on the minimum normalized length of the stationary segments (as percentage of total sample length)
- `process_count`: The different number of distinct stationary processes present.

**Value**

The list of changepoints in increasing size

**References**


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**install_PyChest**

**Description**

Initializes the package and installs/updates PyChest into the local reticulate-Python environment

**Usage**

```python
install_PyChest()
```
Value

No return value, called to install the PyChest Package

Description

Returns the position of changepoints in the sequence. NOTE: PyChest needs to be installed first by calling 'install_PyChest'.

Usage

list_estimator(sample, minimum_distance)

Arguments

sample A vector of floats corresponding to the piecewise stationary sample where the retrospective changes are to be sought
minimum_distance A real number between 0 and 1 corresponding to a lower-bound on the minimum normalized length of the stationary segments (as percentage of total sample length)

Value

The list of changepoints in order of score

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