Package ‘TSSVM’

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Type Package
Title Time Series Forecasting using SVM Model
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License GPL-3
NeedsCompilation no
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R topics documented:

ARSVM ................................................................. 1

Index 3

<table>
<thead>
<tr>
<th>ARSVM</th>
<th>Auto-Regressive Support Vector Machine</th>
</tr>
</thead>
</table>

Description

The ARSVM function fit Auto-Regressive Support Vector Machine for univariate time series data.
Usage

\texttt{ARSVM(data,h)}

Arguments

- \texttt{data} \hspace{1cm} \text{Input univariate time series (ts) data.}
- \texttt{h} \hspace{1cm} \text{The forecast horizon.}

Details

This package allows you to fit the Auto-Regressive Support Vector Machine for univariate time series.

Value

- \textbf{Optimum lag} \hspace{1cm} \text{Optimum lag of the considered data}
- \textbf{Model Summary} \hspace{1cm} \text{Summary of the fitted SVM}
- \textbf{Weights} \hspace{1cm} \text{weights of the fitted SVM}
- \textbf{Constant} \hspace{1cm} \text{Constant of the fitted SVM}
- \textbf{MAPE} \hspace{1cm} \text{Mean Absolute Percentage Error (MAPE) of the SVM}
- \textbf{RMSE} \hspace{1cm} \text{Root Mean Square Error (RMSE) of fitted SVM}
- \textbf{fitted} \hspace{1cm} \text{Fitted values of SVM}
- \textbf{forecasted.values} \hspace{1cm} \text{h step ahead forecasted values employing SVM}

Author(s)

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References


See Also

SVM

Examples

\texttt{data=lynx}
\texttt{ARSVM(data,5)}
Index

* SVM
  ARSVM, 1

ARSVM, 1