Package ‘WaveletETS’

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Type Package

Title Wavelet Based Error Trend Seasonality Model

Version 0.1.0

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Description ETS stands for Error, Trend, and Seasonality, and it is a popular time series forecasting method. Wavelet decomposition can be used for denoising, compression, and feature extraction of signals. By removing the high-frequency components, wavelet decomposition can remove noise from the data while preserving important features. A hybrid Wavelet ETS (Error Trend-Seasonality) model has been developed for time series forecasting using algorithm of Anjoy and Paul (2017) <DOI:10.1007/s00521-017-3289-9>.

License GPL-3

Encoding UTF-8

Imports dplyr, Metrics, tseries, stats, wavelets, forecast,
caretForecast

RoxygenNote 7.2.1

NeedsCompilation no

Repository CRAN

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WaveletETS

Wavelet Based Error Trend Seasonality Model

Description
Wavelet Based Error Trend Seasonality Model

Usage
WaveletETS(ts, split_ratio = 0.8, wlevels = 3)

Arguments
\begin{itemize}
\item \textbf{ts} \hspace{1cm} Time Series Data
\item \textbf{split_ratio} \hspace{1cm} Training and Testing Split
\item \textbf{wlevels} \hspace{1cm} Number of Wavelet Levels
\end{itemize}

Value
\begin{itemize}
\item Train_actual: Actual train series
\item Test_actual: Actual test series
\item Train_fitted: Fitted train series
\item Test_predicted: Predicted test series
\item Accuracy: RMSE and MAPE of the model
\end{itemize}

References
\begin{itemize}
\end{itemize}

Examples
\begin{verbatim}
library("WaveletETS")
data<- rnorm(100,100, 10)
WG<-WaveletETS(ts=data)
\end{verbatim}
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