Package ‘decomposedPSF’

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Type Package
Title Time Series Prediction with PSF and Decomposition Methods (EMD and EEMD)
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URL https://www.neerajbokde.in/software/
Description Predict future values with hybrid combinations of Pattern Sequence based Forecasting (PSF), Autoregressive Integrated Moving Average (ARIMA), Empirical Mode Decomposition (EMD) and Ensemble Empirical Mode Decomposition (EEMD) methods based hybrid methods.
License GPL
Imports PSF, Rlibeemd, forecast, tseries
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RoxygenNote 7.1.2
Suggests knitr, rmarkdown
VignetteBuilder knitr
NeedsCompilation no
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eemdarima

Function to predict with EEMD-ARIMA model

Arguments

- data: as input time series data
- n.ahead: as horizon of values to be predicted

Value

predicted values with EEMD-ARIMA model

Examples

# eemdarima(data = nottem, n.ahead = 6)

eemdpsf

Function to predict with EEMD-PSF model

Arguments

- data: as input time series data
- n.ahead: as horizon of values to be predicted

Value

predicted values with EEMD-PSF model

Examples

# eemdpsf(data = nottem, n.ahead = 6)
### eemdpsfarima

**Function to predict with EEMD-PSF, ARIMA model**

#### Description
Function to predict with EEMD-PSF, ARIMA model

#### Usage
`eemdpsfarima(data, n.ahead)`

#### Arguments
- **data**: as input time series data
- **n.ahead**: as horizon of values to be predicted

#### Value
predicted values with EEMD-PSF, ARIMA model

#### Examples
```r
# eemdpsfarima(data = nottem, n.ahead = 6)
```

### emdarima

**Function to predict with EMD-ARIMA model**

#### Description
Function to predict with EMD-ARIMA model

#### Usage
`emdarima(data, n.ahead)`

#### Arguments
- **data**: as input time series data
- **n.ahead**: as horizon of values to be predicted

#### Value
predicted values with EMD-ARIMA model

#### Examples
```r
# emdarima(data = nottem, n.ahead = 6)
```
emdpsf

Function to predict with EMD-PSF model

Description
Function to predict with EMD-PSF model

Usage
emdpsf(data, n.ahead)

Arguments
- data as input time series data
- n.ahead as horizon of values to be predicted

Value
predicted values with EMD-PSF model

Examples
# emdpsf(data = nottem, n.ahead = 6)

emdpsfarima

Function to predict with EMD-PSF,ARIMA model

Description
Function to predict with EMD-PSF,ARIMA model

Usage
emdpsfarima(data, n.ahead)

Arguments
- data as input time series data
- n.ahead as horizon of values to be predicted

Value
predicted values with EMD-PSF,ARIMA model

Examples
# emdpsfarima(data = nottem, n.ahead = 6)
lpsf

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Function to restrict the length of dataset in multiples of 24

Description

Function to restrict the length of dataset in multiples of 24

Usage

lpsf(data, n.ahead)

Arguments

- `data` as input time series
- `n.ahead` as horizon of values to be predicted

Value

returns the predicted results
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