# Package ‘dse’

**Version** 2020.2-1  
**Title** Dynamic Systems Estimation (Time Series Package)  
**Description** Tools for multivariate, linear, time-invariant,  

time series models. This includes ARMA and state-space representations,  
and methods for converting between them. It also includes simulation  
methods and several estimation functions. The package has functions  
for looking at model roots, stability, and forecasts at different  
horizons. The ARMA model representation is general, so that VAR, VARX,  
ARIMA, ARMAX, ARIMAX can all be considered to be special cases. Kalman  
filter and smoother estimates can be obtained from the state space  
model, and state-space model reduction techniques are implemented.  
An introduction and User's Guide is available in a vignette.  

**Depends** R (>= 2.5.0), tfplot  
**Imports** tframe (>= 2007.5-3), stats, utils, graphics, grDevices,  
setRNG (>= 2004.4-1)  
**LazyLoad** yes  
**License** GPL-2  
Gilbert  
**Author** Paul Gilbert <pgilbert.ttv9z@ncf.ca>  
**Maintainer** Paul Gilbert <pgilbert.ttv9z@ncf.ca>  
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dse-package

Dynamic Systems Estimation - Multivariate Time Series Package

Description

Functions for time series modeling, including multi-variate state-space and ARMA (VAR, ARIMA, ARIMAX) models.

Details

A Brief User's Guide is distributed with dse as a vignette. The package implements an R/S style object approach to time series modeling. This means that different model and data representations can be implemented with fairly simple extensions to the package.

The package includes methods for simulating, estimating, and converting among different model representations. These are mainly in dse. Package EvalEst has methods for studying estimation techniques and for examining the forecasting properties of models. There are also functions for forecasting and for evaluating the performance of forecasting models, as well as functions for evaluating model estimation techniques.

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The main objects are:

- **TSdata** time series input and output data structure
- **TSmodel** a DSE model structure
- **TSestModel** model, data and some estimation information

The main general methods are:
**TSdata** create, extract a DSE data structure

**TSmodel** create, extract a DSE model structure

**simulate** simulate a model to produce artificial data

**toSS** convert to a state-space model

**toARMA** convert to an ARMA model

**ARMA** construct an ARMA model

**SS** construct a state-space model

**l** evaluate a model with data

**smoother** calculate the smoothed state estimate

The main estimation methods are:

**estVARXls** estimate an ARMA model with least squares

**estVARXar** estimate an ARMA model with ar

**estSSfromVARX** calculate a state-space model from an estimated VAR model

**bft** a (usually) good “black-box” estimated model

**estMaxLik** estimate a model using maximum likelihood

The main diagnostic methods are:

**checkResiduals** autocorrelation diagnostics

**informationTests** calculate several information tests for a model

**McMillanDegree** calculate the McMillanDegree of a model

**stability** calculate the stability of a model

**roots** calculate the roots of a model

The methods for producing and evaluating forecasts are:

**l** evaluate a model with data (and simple forecasts)

**forecast** calculate forecasts

**featherForecasts** calculate forecasts starting at different periods

**horizonForecasts** calculate forecasts at different horizons

**forecastCov** calculate the covariance of forecasts

**MonteCarloSimulations** multiple simulations

The methods for evaluating estimation methods are:

**EstEval** evaluate estimation methods

The functions described in the *Brief User’s Guide* and examples in the help pages should work fairly reliably (since they are tested regularly), however, the code is distributed on an “as-is” basis. This is a compromise which allows me to make the software available with minimum effort. This software is not a commercial product. It is the by-product of ongoing research. Error reports, constructive suggestions, and comments are welcomed.
addPlotRoots

Usage

library("dse")
library("EvalEst")

References


See Also

*TSdata, TSMmodel, TSEstModel.object*

---

**addPlotRoots**

Add Model Roots to a plot

Description

Calculate and plot roots of a model.

Usage

addPlotRoots(v, pch='*', fuzz=0)
ARMA

Arguments

- \( v \) An object containing a TSmodel.
- \( pch \) Character to use for plotting.
- \( fuzz \) If non-zero then roots within fuzz distance are considered equal.

Value

The eigenvalues of the state transition matrix or the inverse of the roots of the determinant of the AR polynomial are returned invisibly.

Side Effects

The roots are added to an existing plot.

See Also

plot.roots

Examples

data("eg1.DSE.data.diff", package="dse")
model <- estVARXls(eg1.DSE.data.diff)
plot(roots(model))
addPlotRoots(toSS(model))

ARMA

ARMA Model Constructor

Description

Constructs an ARMA TSmodel object as used by the DSE package.

Usage

ARMA(A=NULL, B=NULL, C=NULL, TREND=NULL, 
    constants=NULL, 
    description=NULL, names=NULL, input.names=NULL, output.names=NULL) 
    is.ARMAs(obj)

Arguments

- \( A \) The auto-regressive polynomial, an axpxp array.
- \( B \) The moving-average polynomial, an bxpxp array.
- \( C \) The input polynomial, an cxpxm array. \( C \) should be NULL if there is no input
- \( TREND \) A matrix, p-vector, or NULL.
constants
NULL or a list of logical arrays with the same names as arrays above, indicating which elements should be considered constants.

description
An arbitrary string.

names
A list with elements input and output, each a vector of strings. Arguments input.names and output.names should not be used if argument names is used.

input.names
A vector of strings.

output.names
A vector of strings.

obj
Any object.

Details
The ARMA model is defined by:
\[ A(L)y(t) = B(L)w(t) + C(L)u(t) + TREND(t) \]

where

- **A** \((\times pxp)\) is the auto-regressive polynomial array.
- **B** \((\times pxp)\) is the moving-average polynomial array.
- **C** \((\times pxp)\) is the input polynomial array. C should be NULL if there is no input
- **y** is the \(p\) dimensional output data.
- **u** is the \(m\) dimensional control (input) data.

**TREND** is a matrix the same dimension as \(y\), a \(p\)-vector (which gets replicated for each time period), or NULL.

This is sometime called a vector ARMA (VARMA) model, but the univariate case is also handled by this structure. VAR models are a special case where \(B(L) = I\). ARIMA models are also special cases where the polynomial arrays have unit roots, but these are not distinguished in a separate term as is sometimes done in other programs.

The name of last term, **TREND**, is misleading. If it is NULL it is treated as zero. If it is a \(p\)-vector, then this constant vector is added to the \(p\)-vector \(y(t)\) at each period. For a stable model this would give the none zero mean, and might more appropriately be called the constant or intercept rather than trend. If the model is for differenced data, then this mean is the trend of the undifferenced model. The more general case is when **TREND** is a time series matrix of the same dimension as \(y\). In this case it is added to \(y\). This allows for a very general deterministic component, which may or may not be a traditional trend.

By default, elements in parameter arrays are treated as constants if they are exactly 1.0 or 0.0, and as parameters otherwise. A value of 1.001 would be treated as a parameter, and this is the easiest way to initialize an element which is not to be treated as a constant of value 1.0. Any array elements can be fixed to constants by specifying the list **constants**. Arrays which are not specified in the list will be treated in the default way. An alternative for fixing constants is the function **fixConstants**.

The function **ARMA** sets up a model but does not estimate it. See **estVARXls** for one possibility for estimating VAR models and **estMaxLik** for one possibility for estimating ARMA models.

Value
An ARMA TSmodel
balanceMittnik

Balance a state space model

Description

Balance a state space model a la Mittnik.

Usage

balanceMittnik(model, n=NULL)
SVDbalanceMittnik(M, m, n=NULL)

Arguments

model        An TSmodel object.
M            a matrix. See details in MittnikReduction.
m           an integer indicating the number of input series in the model.
n           see details

Details

balanceMittnik calculate a state space model balance a la Mittnik. n is intended primarily for producing a state space model from the markov parameters of an ARMA model, but if it is supplied with an SS model the result will be a model with state dimension n based on the n largest singular values of the svd of a Hankel matrix of markov parameters generated by the original model. If n is not supplied then the singular values are printed and the program prompts for n. balanceMittnik calls SVDbalanceMittnik

SVDbalanceMittnik calculates a nested-balanced state space model by svd a la Mittnik. If state dim n is supplied then svd criteria are not calculated and the given n is used. Otherwise, the singular values are printed and the program prompts for n. M is a matrix with p x (m+p) blocks giving the markov parameters, that is, the first row of the Hankel matrix. It can be generated from the model as in the function markovParms, or from the data, as in the function estSSMittnik. m is the dimension of input series, which is needed to decompose M. The output dimension p is taken from nrow(M). See also MittnikReduction and references.
Value

A state space model in a TSestModel object.

References

See references for MitnikReduction.

See Also

estVARXls, estVARXar MitnikReduction

Examples

data("eg1.DSE.data.diff", package="dse")
model <- toSS(TSmodel(estVARXls(eg1.DSE.data.diff)))
# this prints information about singular values and prompts with
#Enter the number of singular values to use for balanced model:
newmodel <- balanceMittnik(model)
# 18 might be a good choice in this example.
newmodel <- balanceMittnik(model, n=18)

---

bestTSestModel

Select Best Model

Description

Select the best model.

Usage

bestTSestModel(models, sample.start=10, sample.end=NULL, criterion='aic', verbose=TRUE)

Arguments

models a list of TSestModels.
sample.start the starting point to use for calculating information criteria.
sample.end the end point to use for calculating information criteria.
criterion Criterion to be used for model selection. see informationTestsCalculations. 'taic' would be a better default but this is not available for VAR and ARMA models.
verbose if TRUE then additional information is printed.
checkBalance

Details

Information criteria are calculated and return the best model from ... according to criterion models should be a list of TSestModel’s. models[[i]]$estimates$pred is not recalculated but a subsample identified by sample.start and sample.end is used and the likelihood is recalculated. If sample.end=NULL data is used to the end of the sample. taic might be a better default selection criteria but it is not available for ARMA models.

Value

A TSestModel

See Also

estBlackBox1, estBlackBox2 estBlackBox3 estBlackBox4 informationTestsCalculations

Examples

data("eg1.DSE.data.diff", package="dse")
models <- list(estVARXls(eg1.DSE.data.diff), estVARXar(eg1.DSE.data.diff))
z <- bestTSestModel(models)

---

checkBalance  

Description

Calculate the difference between observability and reachability gramians.

Usage

checkBalance(model)

Arguments

model  

A TSModel object.

Details

Balanced models should have equal observability and reachability gramians.
checkBalanceMittnik

Value

No value is returned.

Side Effects

Differences between the observability and reachability gramians are printed.

See Also

checkBalanceMittnik MittnikReduction

Examples

data("eg1.DSE.data.diff", package="dse")
model <- toSS(estVARXls(eg1.DSE.data.diff))
checkBalance(model)

Description

Calculate the difference between observability and reachability gramians of the model transformed to Mittnik’s form.

Usage

checkBalanceMittnik(model)

Arguments

model An object of class TSmodel.

Details

Balanced models should have equal observability and reachability gramians.

Value

No value is returned.
Side Effects

Differences between the observability and reachability gramians are printed.

See Also

checkBalance MittnikReduction

Examples

data("eg1.DSE.data.diff", package="dse")
model <- toSS(estVARXls(eg1.DSE.data.diff))
checkBalanceMittnik(model)

Description

Check that dimensions of a model and data agree.

Usage

checkConsistentDimensions(obj1, obj2=NULL)

## Default S3 method:
checkConsistentDimensions(obj1, obj2=NULL)
## S3 method for class 'ARMA'
checkConsistentDimensions(obj1, obj2=NULL)
## S3 method for class 'SS'
checkConsistentDimensions(obj1, obj2=NULL)
## S3 method for class 'TSdata'
checkConsistentDimensions(obj1, obj2=NULL)
## S3 method for class 'TSestModel'
checkConsistentDimensions(obj1, obj2=NULL)

Arguments

obj1 An object containing a TSmodel, TSdata, or TSestModel, depending on the
method

obj2 Another object containing TSdata corresponding to the TSmodel in obj1, or a
TSmodel corresponding to the TSdata in obj1.

Details

Check that dimensions of a model and data agree. If obj1 is a TSestModel then if obj2 is
NULL,TSdata is taken from obj1.
checkResiduals

Value

logical

Examples

data("eg1.DSE.data.diff", package="dse")
model <- estVARXls(eg1.DSE.data.diff)
checkConsistentDimensions(model)

checkResiduals

Autocorrelations Diagnostics

Description

Calculate autocorrelation diagnostics of a time series matrix or TSdata or residuals of a TSestModel

Usage

checkResiduals(obj, ...)

## Default S3 method:
checkResiduals(obj, ac=TRUE, pac=TRUE, select=seq(nseries(obj)),
                 drop=NULL, plot.=TRUE, graphs.per.page=5, verbose=FALSE, ...)

## S3 method for class 'TSdata'
checkResiduals(obj, ...)

## S3 method for class 'TSestModel'
checkResiduals(obj, ...)

Arguments

obj An TSestModel or TSdata object.
ac If TRUE the auto-correlation function is plotted.
pac If TRUE the partial auto-correlation function is plotted.
select Is used to indicate a subset of the residual series. By default all residuals are used.
drop Is used to indicate a subset of the residual time periods to drop. All residuals are used with the default (NULL). Typically this can be used to get rid of bad initial conditions (eg. drop=seq(10)) or outliers.
plot. If FALSE then plots are not produced.
graphs.per.page Integer indicating number of graphs to place on a page.
verbose If TRUE then the auto-correlations and partial auto-correlations are printed if they are calculated.
... arguments passed to other methods.
Details

This is a generic function. The default method works for a time series matrix which is treated as if it were a matrix of residuals. However, in a Box-Jenkins type of analysis the matrix may be data which is being evaluated to determine a model. The method for a TEstModel evaluates the residuals calculated by subtracting the output data from the model predictions.

Value

A list with residual diagnostic information: residuals, mean, cov, acf= autocorrelations, pacf= partial autocorrelations.

Side Effects

Diagnostic information is printed and plotted if a device is available. Output graphics can be paused between pages by setting par(ask=TRUE).

See Also

informationTests, Portmanteau

Examples

data("eg1.DSE.data.diff", package="dse")
model <- estVARXls(eg1.DSE.data.diff)
checkResiduals(model)

calculation

calculation

calculation

calculation

coef.TSmodel

Extract or set Model Parameters

Description

Set or extract coefficients (parameter values) of model objects.

Usage

## S3 method for class 'TSmodel'
coef(object, ...)
## S3 method for class 'TEstModel'
coef(object, ...)
coef(object) <- value

Arguments

object An object of class TSmodel or TEstModel.
value value to be assigned to object.
... (further arguments, currently disregarded).
Value

A vector of parameter values.

Examples

data("eg1.DSE.data.diff", package="dse")
model <- estVARXls(eg1.DSE.data.diff)
coef(model)
coef(model) <- 0.1 + coef(model)

combine

Combine two objects.

Description

This is a generic method to combine two objects of the same class to make a single object of that class.

Usage

combine(e1, e2)

## Default S3 method:
combine(e1, e2)

Arguments

e1, e2 TSdata objects.

Value

An object of the same class as the argument but containing both e1 and e2.

See Also

tbind, combine.TSdata, combine.forecastCov

Examples

data("eg1.DSE.data.diff", package="dse")
data("eg1.DSE.data", package="dse")
new.data.set <- combine(eg1.DSE.data.diff, eg1.DSE.data)
combine.forecastCov

Combine 2 Forecast Cov Objects

Description

Combine 2 forecastCov type objects.

Usage

## S3 method for class 'forecastCov'
combine(e1, e2)

## S3 method for class 'forecastCovEstimatorsWRTdata'
combine(e1, e2)

## S3 method for class 'forecastCovEstimatorsWRTtrue'
combine(e1, e2)

Arguments

e1, e2  Objects as returned by functions which calculate forecast covariances.

Details

Functions which calculate forecast covariances return lists. Usually multiple estimation techniques or models will be combined together when the object is first formed. However, it is sometimes useful to add results calculated later without re-doing the initial object.

Value

An object as returned by functions which calculate forecast covariances.

See Also

combine, forecastCovEstimatorsWRTdata, forecastCovEstimatorsWRTtrue forecastCov

Examples

#z <- combine(obj1, obj2)
combine.TSdata

Combine series from two TSdata objects.

Description

Combine series from two TSdata objects.

Usage

```r
## S3 method for class 'TSdata'
combine(e1, e2)
```

Arguments

- `e1, e2`: TSdata objects.

Value

An object of class TSdata which includes series from both e1 and e2.

See Also

tbind

Examples

```r
data("eg1.DSE.data.diff", package="dse")
data("eg1.DSE.data", package="dse")
new.data.set <- combine(eg1.DSE.data.diff, eg1.DSE.data)
```

DSEflags

Flags to Indicate Use of Compiled Code

Description

Determines if compiled code should be used or not.

Usage

```
.DSEflags(new)
```

Arguments

- `new`: A list which must have elements COMPiled and DUP.
Details

Setting flags with this function is primarily for debugging. It should not normally be needed by users. If called with no arguments, .DSEflags() returns the current setting. Several dse functions which call compiled fortran or C code will use the equivalent S/R version if the .DSEflags()$COMPILED returns FALSE.

Side Effects

The flag setting affects whether compiled fortran or C code is called.

Examples

```r
.DSEflags(list(COMPILED=TRUE))
.DSEflags()$COMPILED
```

---

### Description

Print version information.

### Usage

DSEversion()

### Examples

DSEversion()

---

### eg1.DSE.data

Four Time Series used in Gilbert (1993)

#### Description

Data is for Canada. The series start in March 1961 (April 1961 for eg1.DSE.data.diff) and end in June 1991, giving 364 observations on each variable (363 for eg1.DSE.data.diff).

The input series is 90-day interest rates (R90) in both eg1.DSE.data and eg1.DSE.data.diff. The output series are M1, GDP lagged two months, and CPI. M1, GDP and CPI were all seasonally adjusted data. These are not transformed in eg1.DSE.data and are first difference of logs in eg1.DSE.data.diff.

GDP is lagged because it is not available on as timely a basis. (The data was used in an example where the intent was to build a model for timely monitoring.)

The Statistics Canada series identifiers are B14017, B1627, I37026, and B820200.

The data for M1 (B1627) were taken prior to revisions made in December 1993.

The file eg1.dat contains the same data as eg1.DSE.data in a simple ASCII file.
Usage

data(eg1.DSE.data)
data(eg1.DSE.data.diff)

Format

The objects `eg1.DSE.data` and `eg1.DSE.data.diff` are `TSdata` objects. The file `eg1.dat` is an ASCII file with 5 columns, the first enumerating the observations, the second giving the input series, and the third to fifth giving the output series. The input series name is "R90" and the output series names are "M1", "GDPl2" and "CPI". GDPl2 is GDP lagged two months.

Source

*Statistics Canada, Bank of Canada.*

References


See Also

`TSdata`

---

`egJofF.1dec93.data`  
Eleven Time Series used in Gilbert (1995)

Description

Data is for Canada unless otherwise indicated. The series start in February 1974 and end in September 1993 (236 observations on each variable).

The input series is 90 day interest rates (R90) and the ten output variables are CPI, GDP, M1, long run interest rates (RL), the Toronto stock exchange 300 index (TSE300), employment, the Canada/US exchange rate (PFX), a commodity price index in US dollars, US industrial production, and US CPI.

R90, RL and TSE are differenced. All other variables are in terms of percent change.

R90 is the 3 month prime corporate paper rate. While it is not set directly by the Bank of Canada, Bank policy influences it directly and it is often thought of as a proxy "policy variable."

The Statistics Canada identifiers are B14017 (R90), P484549 (CPI), I37026 (GDP), B1627 (M1), B14013 (RL), B4237 (TSE300), D767608 (employment), B3400 (PFX).

M.BCPI (commodity price index) is published by the Bank of Canada. JQIND (US industrial production), and CUSA0 (US CPI) are DRI identifiers.

The data for M1 (B1627) were taken prior to revisions made in December 1993.
Usage

data(egJofF.1dec93.data)

Format

This data is a TSdata object. The input series name is "R90" and the output series names are "CPI", "GDP", "M1", "RL", "TSE300", "employment", "PFX", "commod.price index", "US ind.prod." and "US CPI"

Source

Statistics Canada, Bank of Canada, DRI.

References


See Also

TSdata

estBlackBox

Estimate a TSmodel

Description

Estimate a TSmodel.

Usage

estBlackBox(data,...)

Arguments

data Data in an object of class TSdata.
... Optional arguments dependent on the function which is eventually called.

Details

The function makes a call to estBlackBox4, also called bft, which seems the most reliable of functions estBlackBox1, estBlackBox2, estBlackBox4. My research in this area is no longer active, but the actual routine called could change if better methods appear.

To reduce load on the CRAN check servers, the example below uses max.lag=3 rather than the default 12 used in Gilbert (1995).
Description

Estimate a TSmodel.

Usage

```r
estBlackBox1(data, estimation="estVARXls",
             reduction="MittnikReduction",
             criterion="taic", trend=FALSE, subtract.means=FALSE,
             verbose=TRUE, max.lag=6)
```

Arguments

- `data`: Data in an object of class TSdata.
- `estimation`: Initial estimation method to be used.
- `reduction`: Reduction method to be used.
- `criterion`: Criterion to be used for model selection. see informationTestsCalculations.
- `trend`: logical indicating if a trend should be estimated.
- `subtract.means`: logical indicating if the mean should be subtracted from data before estimation.
- `verbose`: logical indicating if information should be printed during estimation.
- `max.lag`: integer indicating the maximum number of lags to consider.

Value

A state space model in an object of class TSestModel.

Side Effects

If `verbose` is `TRUE` then estimation information is printed and checkResiduals is run, which gives plots of information about the residuals.
estBlackBox2

See Also

informationTestsCalculations

Examples

data("egJoff.1dec93.data", package="dse")
goodmodel <- estBlackBox1(egJoff.1dec93.data)

---

estBlackBox2 | Estimate a TSmodel

Description

Estimate a TSmodel.

Usage

estBlackBox2(data, estimation='estVARXls',
lag.weight=.9,
reduction='MittnikReduction',
criterion='taic',
trend=FALSE,
subtract.means=FALSE, re.add.means=TRUE,
standardize=FALSE, verbose=TRUE, max.lag=12)

Arguments

data | a TSdata object.
estimation | a character string indicating the estimation method to use.
lag.weight | weighting to apply to lagged observations.
reduction | character string indicating reduction procedure to use.
criterion | criterion to be used for model selection. see informationTestsCalculations.
trend | if TRUE include a trend in the model.
subtract.means | if TRUE the mean is subtracted from the data before estimation.
re.add.means | if subtract.means is TRUE then if re.add.means is TRUE the estimated model is
converted back to a model for data without the mean subtracted.
standardize | if TRUE the data is transformed so that all variables have the same variance.
verbose | if TRUE then additional information from the estimation and reduction procedures is printed.
max.lag | The number of lags to include in the VAR estimation.

Details

A model is estimated and then a reduction procedure applied. The default estimation procedure is
least squares estimation of a VAR model with lagged values weighted. This procedure is discussed
Value

A TSestModel.

References


See Also

estBlackBox1, estBlackBox3

Examples

```r
data("eg1.DSE.data.diff", package="dse")
z <- estBlackBox2(eg1.DSE.data.diff)
```

**Description**

Estimate a TSmodel.

**Usage**

```r
estBlackBox3(data, estimation='estVARXls',
lag.weight=1.0,
reduction='MittnikReduction',
criterion='aic',
trend=FALSE,
subtract.means=FALSE, re.add.means=TRUE,
standardize=FALSE, verbose=TRUE, max.lag=12, sample.start=10)
```

**Arguments**

- `data` A TSdata object.
- `estimation` A character string indicating the estimation method to use.
- `lag.weight` Weighting to apply to lagged observations.
- `reduction` Character string indicating reduction procedure to use.
- `criterion` Criterion to be used for model selection. See informationTestsCalculations. `aic` might be a better default selection criteria but it is not available for ARMA models.
- `trend` If TRUE include a trend in the model.
- `subtract.means` If TRUE the mean is subtracted from the data before estimation.
re.add.means If subtract.means is TRUE then if re.add.means is T the estimated model is converted back to a model for data without the mean subtracted.
standardize If TRUE the data is transformed so that all variables have the same variance.
verbose If TRUE then additional information from the estimation and reduction procedures is printed.
max.lag The number of lags to include in the VAR estimation.
sample.start The starting point to use for calculating information criteria.

Details
VAR models are estimated for each lag up to the specified max.lag. From these the best is selected according to the specified criteria. The reduction procedure is then applied to this best model and the best reduced model selected. The default estimation procedure is least squares estimation of a VAR model.

Value
A TSestModel.

See Also
estBlackBox1, estBlackBox2 estBlackBox4 informationTestsCalculations

Examples
```r
data("eg1.DSE.data.diff", package="dse")
z <- estBlackBox3(eg1.DSE.data.diff)
```

Description
Estimate a TSmodel with Brute Force Technique.

Usage
```r
estBlackBox4(data, estimation="estVARXls",
lag.weight=1.0, variable.weights=1,
reduction="MittnikReduction",
criterion="taic",
trend=FALSE, subtract.means=FALSE, re.add.means=TRUE,
standardize=FALSE, verbose=TRUE, max.lag=12, sample.start=10, warn=TRUE)
bft(data, ... )
```
Arguments

**data**
A TSdata object.

**estimation**
a character string indicating the estimation method to use.

**lag.weight**
weighting to apply to lagged observations.

**variable.weights**
weighting to apply to series if estimation method is estWtVariables.

**reduction**
character string indicating reduction procedure to use.

**criterion**
criterion to be used for model selection. see informationTestsCalculations.

**trend**
if TRUE include a trend in the model.

**subtract.means**
if TRUE the mean is subtracted from the data before estimation.

**re.add.means**
if subtract.means is TRUE then if re.add.means is T the estimated model is converted back to a model for data without the mean subtracted.

**standardize**
if TRUE the data is transformed so that all variables have the same variance.

**verbose**
if TRUE then additional information from the estimation and reduction procedures is printed.

**max.lag**
VAR estimation is done for each lag up to max.lag.

**sample.start**
the starting point to use for calculating information criteria in the final selection.

**warn**
logical indicating if warning messages should be suppressed.

... arguments passed to estBlackBox4.

Details

For each lag up to max.lag a VAR model is estimated and then a reduction procedure applied to select the best reduced model. Finally the best of the best reduced models is selected. The default estimation procedure is least squares estimation of the VAR models. This procedure is described as the brute force technique (bft) in Gilbert (1995).

Value

A TSestModel.

References


See Also

estBlackBox1, estBlackBox2 estBlackBox3 informationTestsCalculations

Examples

```r
data("eg1.DSE.data.diff", package="dse")
z <- bft(eg1.DSE.data.diff)
```
estimateModels

Estimate Models

Description

Estimate models using given estimation method

Usage

```r
estimateModels(data, estimation.sample = NULL, trend = FALSE, quiet = FALSE,
estimation.methods = NULL)
is.estimatedModels(obj)
```

Arguments

- `data` An object of class TSdata.
- `estimation.methods` A named list with the names indicating the estimation method and the value associated with the name is a list of arguments for each the method indicated. Its value should be NULL if no args are needed.
- `estimation.sample` An integer indicating the number of points in the sample to use for estimation. If it is NULL the whole sample is used.
- `trend` If trend is TRUE then a linear trend is calculated and returned as the element `trend.coef`.
- `quiet` If quiet is TRUE then most printing and some warning messages are suppressed.
- `obj` An object.

Details

Estimate models from data with estimation methods indicated by `estimation.methods`. This is primarily a utility for other functions.

Value

Element `multi.model` in the result is a list of the same length as `estimation.methods` with resulting models as elements.

See Also

`EstEval.outOfSample.forecastCovEstimatorsWRTdata`

Examples

```r
data("eg1.DSE.data.diff", package="dse")
z <- estimateModels(eg1.DSE.data.diff, estimation.methods = list(
bft=list(verbose=FALSE),
estVARXar=list(max.lag=3)))
```
estimatorsHorizonForecastsWRTdata

Estimate models and forecast at given horizons

Description

Estimate models and forecast at given horizons.

Usage

estimatorsHorizonForecastsWRTdata(data, estimation.sample=.5, horizons=1:12, quiet=FALSE, estimation.methods=NULL)

Arguments

data A TSdata object.
estimation.methods A list of estimation methods to use. (See estimateModels.)
estimation.sample The portion of the sample to use for estimation.
horizons The horizons for which forecasts are to be produced.
quiet If true no estimation information is printed.

Details

estimation.sample indicates the part of the data to use for estimation. If estimation.sample is less than or equal 1.0 it is used to indicate the portion of points to use for estimation. Otherwise it should be an integer and is used to indicate the number of points from the beginning of the sample to use for estimation.

Value

A list of forecasts at different horizons as returned by horizonForecasts.

See Also

estimateModels, horizonForecasts

Examples

data("eg1.DSE.data.diff", package="dse")
z <- estimatorsHorizonForecastsWRTdata(eg1.DSE.data.diff, estimation.methods=list(estVARXls=list(max.lag=3), estVARXar=list(max.lag=3)))
estMaxLik

Maximum Likelihood Estimation

Description

Maximum likelihood estimation.

Usage

estMaxLik(obj1, obj2=NULL, ...)

## S3 method for class 'TSmodel'
estMaxLik(obj1, obj2, algorithm="optim",
algorithm.args=list(method="BFGS", upper=Inf, lower=-Inf, hessian=TRUE),
...
## S3 method for class 'TSestModel'
estMaxLik(obj1, obj2=TSdata(obj1), ...)
## S3 method for class 'TSdata'
estMaxLik(obj1, obj2, ...)

Arguments

obj1 an object of class TSmodel, TSdata or TSestModel
obj2 TSdata or a TSmodel to be fitted with obj1.
algorithm the algorithm ('optim', or 'nlm') to use for maximization.
algorithm.args arguments for the optimization algorithm.
... arguments passed on to other methods.

Details

One of obj1 or obj2 should specify a TSmodel and the other TSdata. If obj1 is a TSestModel and obj2 is NULL, then the data is extracted from obj1. The TSmodel object is used to specify both the initial parameter values and the model structure (the placement of the parameters in the various arrays of the TSmodel). Estimation attempts to minimize the negative log likelihood (as returned by l) of the given model structure by adjusting the parameter values. A TSmodel can also have constant values in some array elements, and these are not changed. (See SS, ARMA and fixConstants regarding setting of constants.)

With the number of parameter typically used in multivariate time series models, the default maximum number of iterations may not be enough. Be sure to check for convergence (a warning is printed at the end, or use summary on the result). The maximum iterations is passed to the estimation algorithm with algorithm.args, but the elements of that list will depend on the specified optimization algorithm (so see the help for the algorithm). The example below is for the default optim algorithm.
Value

The value returned is an object of class TSEstModel with additional elements est$converged, which is TRUE or FALSE indicating convergence, est$convergeCode, which is the code returned by the estimation algorithm, and est$results, which are detailed results returned by the estimation algorithm. The hessian and gradient in results could potentially be used for restarting in the case of non-convergence, but that has not yet been implemented.

Warning

Maximum likelihood estimation of multivariate time series models tends to be problematic, even when a good structure and good starting parameter values are known. This is especially true for state space models. Also, it seems that in-sample fit is often obtained at the expense of out-of-sample forecasting ability. If a prior model structure is not important then the bft estimation method may be preferable.

See Also

optim, nlm, estVARXls, bft, TSmodel, l, SS, ARMA, fixConstants

Examples

true.model <- ARMA(A=c(1, 0.5), B=1)
est.model <- estMaxLik(true.model, simulate(true.model))
summary(est.model)
est.model
tfplot(est.model)
est=model <- estMaxLik(true.model, simulate(true.model),
    algorithm.args=list(method="BFGS", upper=Inf, lower=-Inf, hessian=TRUE,
                        control=list(maxit=10000)))

estSSfromVARX  Estimate a state space TSmodel using VAR estimation

Description

Estimate a VAR TSmodel with (optionally) an exogenous input and convert to state space.

Usage

estSSfromVARX(data, warn=TRUE, ...)

Arguments

data An object with the structure of an object of class TSdata (see TSdata).
warn Logical indicating if warnings should be printed (TRUE) or suppressed (FALSE).
... See arguments to estVARXls
estSSMittnik

Details

This function uses the functions estVARXIs and toSS.

Value

A state space model in an object of class TSestModel.

References


See Also

toSS estSSMittnik bft estVARXIs estMaxLik

Examples

data("eg1.DSE.data.diff", package="dse")
model <- estSSfromVAR(eg1.DSE.data.diff)

Estimate a State Space Model

Description

Estimate a state space model using Mittnik’s markov parameter estimation.

Usage

estSSMittnik(data, max.lag=6, n=NULL, subtract.means=FALSE, normalize=FALSE)

Arguments

data A TSdata object.
max.lag The number of markov parameters to estimate.
n The state dimension.
subtract.means If TRUE subtract the means from the data before estimation.
normalize If TRUE normalize the data before estimation.
Estimate a nested-balanced state space model by svd from least squares estimate of markov parameters a la Mittnik (1989, p1195). The quality of the estimate seems to be quite sensitive to max.lag, and this is not properly resolved yet. If n is not supplied the svd criteria will be printed and n prompted for. If subtract.means=T then the sample mean is subtracted. If normalize is T the lsfit estimation is done with outputs normalize to cov=1 (There still seems to be something wrong here!!). The model is then re-transformed to the original scale.

See MittnikReduction and references cited there. If the state dimension is not specified then the singular values of the Hankel matrix are printed and the user is prompted for the state dimension.

Value

A state space model in an object of class TSestModel.

References

See references for MittnikReduction.

See Also

MittnikReduction estVARXls bft

Examples

data("egJofF.1dec93.data", package="dse")
# this prints information about singular values and prompts with
#Enter the number of singular values to use for balanced model:
model <- estSSMittnik(egJofF.1dec93.data)
# the choice is difficult in this example.
model <- estSSMittnik(egJofF.1dec93.data, n=3)
estVARXar

Arguments

data
subtract.means
re.add.means
standardize
unstandardize
aic
max.lag
method
warn

A TSdata object.
If TRUE subtract the means from the data before estimation.
If TRUE the model is adjusted for the non-zero mean data when returned. If subtract.means is also TRUE then the mean is added back to the data.
Note that the mean is not subtracted unless subtract.means is TRUE. A VAR model in an object of class TSestModel.
If TRUE and standardize is TRUE then the returned model is adjusted to correspond to the original data.
Passed to function ar.
The maximum number of lags that should be considered.
Passed to function ar.
If TRUE certain warning message are suppressed.

Details

This function estimates a VAR model with exogenous variable using ar(). Residuals, etc, are calculated by evaluating the estimated model with ARMA. The procedure ar is used by combine exogenous variables and endogenous variable and estimating as if all variables were endogenous. The estVARXar method does not support trend estimation (as in estVARXls).

If aic=TRUE the number of lags is determined by an AIC statistic (see ar). If an exogenous (input) variable is supplied the input and output are combined (i.e.- both treated as outputs) for estimation, and the resulting model is converted back by transposing the exogenous variable part of the polynomial and discarding inappropriate blocks. Residuals, etc, are calculated by evaluating the estimated model as a TSmodel/ARMA with the data (i.e. residuals are not the residuals from the regression).

Note: ar uses a Yule-Walker approach (uses autocorrelations) so effectively the model is for data with means removed. Thus subtract.means does not make much difference and re.add.means must be TRUE to get back to a model for the original data.

The convention for AR(0) and sign are changed to ARMA format. Data should be of class TSdata. The exog. variable is shifted so contemporaneous effects enter. the model for the exog. variable (as estimated by ar()) is discarded.

Value

A TSestModel object containing an ARMA TSmodel object. The model has no MA portion so it is a VAR model.

References


estVARXls

Estimate a VAR TSmodel

Description
Estimate a VAR TSmodel with (optionally) an exogenous input and (optionally) a trend.

Usage
estVARXls(data, subtract.means=FALSE, re.add.means=TRUE, standardize=FALSE, unstandardize=TRUE, max.lag=NULL, trend=FALSE, lag.weight=1.0, warn=TRUE)

Arguments
- data: A TSdata object.
- subtract.means: If TRUE subtract the means from the data before estimation.
- re.add.means: If TRUE and subtract.means is TRUE then the mean is added back to the data and the model is adjusted for the non-zero mean data when returned.
- standardize: If TRUE divide each series by its sample standard deviation before estimation. Note that the mean is not subtracted unless subtract.means is TRUE.
- unstandardize: If TRUE and standardize is TRUE then the returned model is adjusted to correspond to the original data.
- trend: If TRUE a trend is estimated.
- max.lag: Number of lags to be used.
- lag.weight: Weight between 0 and 1 to be applied to lagged data. Lower weights mean lagged data is less important (more noisy).
- warn: If TRUE a warning message is issued when missing data (NA) is detected and the model predictions are reconstructed from the lsfit residuals.

Details
A VAR model is fitted by least squares regression using lsfit. The argument max.lag determines the number of lags. If it is not specified then six lags are used. This is an exceedingly naive approach, so the max.lag argument really should be specified (or see bft for a more complete approach to model selection.) If a trend is not estimated the function estV ARXar may be preferred. Missing data is allowed in lsfit, but not (yet) by ARMA which generates the model predictions, etc., based on the estimated model and the data. (This is done to ensure the result is consistent with other
estWtVariables

estWtVariables

estimation techniques.) In the case of missing data ARMA is not used and the model predictions, etc., are generated by adding the data and the lsfit residual. This is slightly different from using ARMA, especially with respect to initial conditions.

Value

A TSestModel object containing a TSmodel object which is a VAR model.

References


See Also

estSSfromVARX estSSMittnik bft estVARXar estMaxLik

Examples

data("eg1.DSE.data.diff", package="dse")
model <- estVARXls(eg1.DSE.data.diff)

---

estWtVariables

Weighted Estimation

Description

estWtVariables

Usage

estWtVariables(data, variable.weights, estimation="estVARXls", estimation.args=NULL)

Arguments

data A TSdata object.
variable.weights weights to use for each output series.
estimation An estimation method.
estimation.args An arguments for the estimation method.
Details
Weight series so that some series residuals are more important than others. Each output variable is scaled according to variable.weights, estimate is done, and then the estimated model unscaled. Estimation is done the method specified by estimate and any arguments specified by estimation.args. estimation.args should be NULL if no args are needed.

Value
A TSestModel.

See Also
estVARXls, estBlackBox, bft, estMaxLik

Description
Filter object to remove forecasts.

Usage
excludeForecastCov(obj, exclude.series=NULL)

Arguments
  obj       An object as returned by stripMine.
  exclude.series An indication of series to which should be excluded.

Details
Exclude results which depend on the indicated series from a (forecastCovEstimatorsWRTdata.subsets forecastCov) object.

Value
The returned result is a forecastCov object like obj, but filtered to remove any forecasts from models which depend on the series which are indicated for exclusion.

See Also
minForecastCov, selectForecastCov
extractforecastCov

**Examples**

data("eg1.DSE.data.diff", package="dse")
z <- stripMine(eg1.DSE.data.diff, essential.data=c(1,2),
estimation.methods=list(estVARXls=list(max.lag=3)))
z <- excludeForecastCov(z, exclude.series=3)

---

extractforecastCov  Extract Forecast Covariance

**Description**

extract forecastCov from objects

**Usage**

extractforecastCov(e, n)

## S3 method for class 'forecastCovEstimatorsWRTdata'

extractforecastCov(e, n)

## S3 method for class 'forecastCovEstimatorsFromModel'

extractforecastCov(e, n)

**Arguments**

e  A "forecastCovEstimatorsWRTdata", "forecastCov" object.

n  A vector on integers.

**Details**

Select a subset of models and their forecast covariances from a larger object.

**Value**

A forecastCov object.

**See Also**

forecastCov
Multiple Horizon-Step Ahead Forecasts

Description

Calculate multiple horizon-step ahead forecasts.

Usage

featherForecasts(obj, ...)  
## S3 method for class 'TSestModel'  
featherForecasts(obj, data=NULL, ...)  
## S3 method for class 'TSdata'  
featherForecasts(obj, model, ...)  
## S3 method for class 'TSmodel'  
featherForecasts(obj, data, horizon=36,  
from.periods=NULL, ...)  
is.featherForecasts(obj)

Arguments

obj an object of class TSmodel.  
data an object of class TSdata.  
model an object of class TSmodel.  
from.periods the starting points to use for forecasts.  
horizon the number of periods to forecast.  
... for a TSmodel additional arguments are passed to l()

Details

Calculate multiple horizon-step ahead forecasts i.e. use the samples indicated by from.periods to calculate forecasts for horizon periods. Thus, for example, the result of featherForecasts(model, data, from.periods=(200,250,300)) would be forecasts for 1 through 36 steps ahead (the default), starting at the 200th, 250th, and 300th point of outputData(data). This function assumes that inputData(data) (the exogenous variable) is as long as necessary for the most future forecast.

Value

The result is a list of class featherForecasts with elements model (a TSestModel), data, from.periods, featherForecasts. The element featherForecasts is a list with length(from.periods) elements, each of which is a tframed matrix. There is a plot method for this class.

See Also

forecast, horizonForecasts
Examples

data("egJofF.1dec93.data", package="dse")
model <- estVARXls(egJofF.1dec93.data)
pr <- featherForecasts(model, egJofF.1dec93.data)
plot(pr)

fixConstants

Fix TSmodel Coefficients (Parameters) to Constants

Description

Fix specified coefficients to constant values or any coefficients within fuzz of 0.0 or 1.0 to exactly
0.0 or 1.0. This will not change the model much but will affect some estimation techniques and
information criteria results, as these are considered to be constants rather than coefficients.

Usage

fixConstants(model, fuzz=1e-5, constants=NULL)

Arguments

model an object of class TSmodel.
fuzz absolute difference to be considered equivalent.
constants NULL or a list of logical arrays.

Details

If constants is not NULL then parameters within fuzz of 0.0 or 1.0 are set as constants 0.0 or 1.0.
If constants is not NULL then it should be a list with logical arrays named F, G ..., with TRUE
corresponding to any array elements which are to be treated as constant.

Value

An object of class 'SS' 'TSmodel' with some array entries set to constants 0.0 or 1.0.

See Also

fixF

Examples

f <- array(c(.5,.3,.2,.4),c(2,2))
h <- array(c(1,0,0,1),c(2,2))
k <- array(c(.5,.3,.2,.4),c(2,2))
ss <- SS(F=f,G=NULL,H=h,K=k)
ss
coef(ss)
ss <- fixConstants(ss, constants=list(
$F = \text{matrix}(\text{c(TRUE, FALSE, FALSE, FALSE)}, 2, 2))$

```r
ss
coef(ss)
data("eg1.DSE.data.diff", package="dse")
model <- toARMA(toSS(estVARXls(eg1.DSE.data.diff)))
model <- fixConstants(model)
```

---

### fixF

**Set SS Model F Matrix to Constants**

#### Description

Set any parameters of the F matrix to constants. The same values are retained but they are considered to be constants rather than parameters. This will not change the model but will affect some estimation techniques and information criteria results.

#### Usage

```r
fixF(model)
```

#### Arguments

- `model`: An object of class TSmodel.

#### Value

An SS TSmodel object.

#### See Also

fixConstants

#### Examples

```r
data("eg1.DSE.data.diff", package="dse")
model <- toSS(estVARXls(eg1.DSE.data.diff))
model <- fixF(model)
```
Forecast Multiple Steps Ahead

Description

Calculate forecasts multiple steps ahead.

Usage

```r
is.forecast(obj)
forecast(obj, ...)
## S3 method for class 'TSmodel'
forecast(obj, data, horizon=36,
         conditioning.inputs=NULL,
         conditioning.inputs.forecasts=NULL, percent=NULL, ...)
## S3 method for class 'TSestModel'
forecast(obj, ...)
## S3 method for class 'TSdata'
forecast(obj, model, ...)
```

Arguments

- `obj`: An object of a class for which a specific method is available.
- `model`: An object of class TSmodel.
- `data`: An object of class TSdata.
- `conditioning.inputs`: A time series matrix or list of time series matrices to use as input variables.
- `conditioning.inputs.forecasts`: A time series matrix or list of time series matrices to append to input variables for the forecast periods.
- `horizon`: The number of periods to forecast.
- `percent`: A vector indication percentages of the last input to use for forecast periods.
- `...`: arguments passed to l().

Details

Calculate (multiple) forecasts from the end of data to a horizon determined either from supplied input data or the argument horizon (more details below). In the case of a model with no inputs the horizon is determined by the argument horizon. In the case of models with inputs, on which the forecasts are conditioned, the argument horizon is ignored (except when percent is specified) and the actual horizon is determined by the inputs in the following way: If inputs are not specified by optional arguments (as below) then the default will be to use inputData(data). This will be the same as the function l() unless inputData(data) is longer than outputData(data) (after NAs are trimmed from each separately). Otherwise, if conditioning.inputs is specified it is used for inputData(data). It must be a time series matrix or a list of time series matrices each of which is used
in turn as inputData(data). The default above is the same as forecast(model, trimNA(data), conditioning.inputs=trimNA(inputData(data)) ) Otherwise, if conditioning.inputs.forecasts is specified it is appended to inputData(data). It must be a time series matrix or a list of time series matrices each of which is appended to inputData(data) and the concatenation used as conditioning.inputs. Both conditioning.inputs and conditioning.inputs.forecasts should not be specified. Otherwise, if percent is specified then conditioning.inputs.forecasts are set to percent/100 times the value of input corresponding to the last period of outputData(data) and used for horizon periods. percent can be a vector, in which case each value is applied in turn. ie c(90,100,110) would give results for conditioning.input.forecasts 10 percent above and below the last value of input.

Value

The result is an object of class forecast which is a list with elements model, horizon, conditioning.inputs, percent, pred and forecast. The element forecast is a list with TSdata objects as elements, one for each element in the list conditioning.inputs. The element pred contains the one-step ahead forecasts for the periods when output data is available. There is a plot method for this class.

See Also

featherForecasts, horizonForecasts

Examples

data("egJofF.1dec93.data", package="dse")
model <- estVARXls(window(egJofF.1dec93.data, end=c(1985,12)))
pr <- forecast(model, conditioning.inputs=inputData(egJofF.1dec93.data))
#tfplot(pr) Rbug 0.90.1
is.forecast(pr)

---

forecastCov  
**Forecast covariance for different models**

### Description

Calculate the forecast covariance for different models.

### Usage

```r
is.forecastCov(obj)
forecastCov(obj, ..., data=NULL, horizons=1:12, discard.before=NULL, zero=FALSE, trend=FALSE, estimation.sample= NULL, compiled=.DSEflags()$COMPILED)
## S3 method for class 'Tsmmodel'
forecastCov(obj, ..., data=NULL, horizons=1:12, discard.before=NULL, zero=FALSE, trend=FALSE, estimation.sample= Tobs(data), compiled=.DSEflags()$COMPILED)
## S3 method for class 'TSestModel'
```

---


forecastCov

forecastCov(obj, ..., data=TSdata(obj),
  horizons=1:12, discard.before=NULL, zero=FALSE, trend=FALSE,
  estimation.sample= Tobs(TSdata(obj)), compiled=.DSEflags()$COMPILED)

## S3 method for class 'TSdata'
forecastCov(obj, ..., data=NULL,
  horizons=1:12, discard.before=1,
  zero=FALSE, trend=FALSE, estimation.sample= NULL,
  compiled=.DSEflags()$COMPILED)

Arguments

- **obj**: TSdata or one or more TSmodels or TSestModels
- **data**: an object of class TSdata.
- **discard.before**: period before which forecasts should be discarded when calculating covariance.
- **horizons**: horizons for which forecast covariance should be calculated.
- **zero**: if TRUE the covariance is calculated for a forecast of zero.
- **trend**: if TRUE the covariance is calculated for a forecast of trend.
- **estimation.sample**: portion of the sample to use for calculating the trend.
- **compiled**: a logical indicating if compiled code should be used. (Usually true except for debugging.)
- **...**: arguments passed to other methods.

Details

Calculate the forecast cov of obj relative to data. If obj is TSdata then the output data is used as the forecast. For other classes of obj TSmodel(obj) is used with data to produce a forecast. TSmodel() is also applied to each element of ... to extract a model. All models should work with data. If obj is a TSestModel and data is NULL then TSdata(obj) is used as the data. This is multiple applications of forecastCovSingleModel discard.before is an integer indicating the number of points in the beginning of forecasts to discard before calculating covariances. If it is the default, NULL, then the default (minimumStartupLag) will be used for each model and the default (1) will be used for trend and zero. If zero is TRUE then forecastCov is also calculated for a forecast of zero. If trend is TRUE then forecastCov is also calculated for a forecast of a linear trend using data to estimation.sample.

Value

A list with the forecast covariance for supplied models on the given sample. This is in the element forecastCov of the result. Other elements contain information in the arguments.

Examples

data("eg1.DSE.data.diff", package="dse")
model1 <- estVARXar(eg1.DSE.data.diff)
model2 <- estVARXls(eg1.DSE.data.diff)
z <- forecastCov(model1, model2, data=trimNA(eg1.DSE.data.diff))
is.forecastCov(z)
Calculate Forecast Cov of Estimators WRT Data

Description

forecast covariance of estimated models with respect to a given sample

Usage

```r
forecastCovEstimatorsWRTdata(data, estimation.sample=NULL,
   compiled=.DSEflags()$COMPILED, discard.before=10,
   horizons=1:12, zero=FALSE, trend=FALSE, quiet=FALSE,
   estimation.methods=NULL)
is.forecastCovEstimatorsWRTdata(obj)
```

Arguments

- `data`: an object of class TSdata.
- `estimation.methods`: a list as used by estimateModels.
- `discard.before`: an integer indicating the number of points in the beginning of forecasts to discard for calculating covariances.
- `zero`: if TRUE then forecastCov is also calculated for a forecast of zero.
- `trend`: if TRUE then forecastCov is also calculated for a forecast of a linear trend.
- `estimation.sample`: an integer indicating the number of points in the sample to use for estimation. If it is NULL the whole sample is used.
- `horizons`: horizons for which forecast covariance should be calculated.
- `quiet`: if TRUE then estimation information is not printed.
- `compiled`: a logical indicating if the compiled version of the code should be used. (FALSE would typically only be used for debugging.)
- `obj`: an object.

Details

Calculate the forecasts cov of models estimated from data with estimation methods indicated by estimation.methods (see estimateModels). estimation.sample is an integer indicating the number of points in the sample to use for estimation. If it is NULL the whole sample is used.

Value

A list with the forecast covariance for supplied models on the given sample. This is in the element `forecastCov` of the result. Other elements contain information in the arguments.
forecastCovEstimatorsWRTtrue

See Also
outOfSample.forecastCovEstimatorsWRTdata, estimateModels

Examples

data("eg1.DSE.data.diff", package="dse")
z <- forecastCovEstimatorsWRTdata(eg1.DSE.data.diff, estimation.methods=list(estVARXls=list(max.lag=4)))

Description
Compare covariance of the forecasts less the true model output

Usage

forecastCovEstimatorsWRTtrue(true.model, rng=NULL, simulation.args=NULL, est.replications = 2, pred.replications = 2, discard.before = 10, horizons = 1:12, quiet =FALSE, estimation.methods=NULL, compiled=.DSEflags()$COMPILED)

is.forecastCovEstimatorsWRTtrue(obj)

Arguments

true.model An object of class TSmodel.
estimation.methods A list as used by estimateModels.
simulation.args an arguments to be passed to simulate.
et.estreplications An arguments to be passed to simulate.
pred.replications An arguments to be passed to simulate.
discard.before An integer indicating the number of points in the beginning of forecasts to discard for calculating covariances.
horizons Horizons for which forecast covariance should be calculated.
rng If specified then it is used to set RNG.
quiet If TRUE then some messages are not printed.
compiled a logical indicating if the compiled version of the code should be used. (FALSE would typically only be used for debugging.)
obj an object.
Details

Calculate the forecasts cov of models estimated from simulations of true.model with estimation methods indicated by estimation.methods (see estimateModels). This function makes multiple calls to forecastCovWRTtrue.

Value

The returned results has element forecastCov.true,forecastCov.zero,forecastCov.trend containing covariances averaged over estimation replications and simulation replications (forecasts will not change but simulated data will). forecastCov a list of the same length as estimation.methods with each element containing covariances averaged over estimation replications and simulation replications. estimatedModels a list of length est.replications, with each elements as returned by estimateModels, thus each element has multi.model as a subelement containing models for different estimation techniques. So, eg. estimatedModels[[2]]$multi.model[[1]] in the result will be the model from the first estimation technique in the second replication.

See Also

forecastCovWRTtrue forecastCovEstimatorsWRTdata

Examples

data("eg1.DSE.data.diff", package="dse")
true.model <- estVARXls(eg1.DSE.data.diff) # just to have a starting model
z <- forecastCovEstimatorsWRTtrue(true.model, 
estimation.methods=list(estVARXls=list(max.lag=4)))

---

forecastCovReductionsWRTtrue

Forecast covariance for different models

Description

Calculate the forecast covariance for different models.

Usage

forecastCovReductionsWRTtrue(true.model, rng=NULL, 
simulation.args=NULL, 
est.replications=2, pred.replications=2, 
discard.before=10, horizons=1:12, quiet=FALSE, 
estimation.methods=NULL, 
criteria=NULL, compiled=.DSEflags()$COMPILED)
Arguments

- **true.model**: An object of class TSmodel or TSestModel.
- **discard.before**: An integer indicating the number of points in the beginning of forecasts to discard for calculating covariances.
- **est.replications**: An integer indicating the number of times simulation and estimation are repeated.
- **pred.replications**: An argument passed to `forecastCovWRTtrue`.
- **simulation.args**: A list of any arguments which should be passed to simulate in order to simulate the true model.
- **horizons**: Horizons for which forecast covariance should be calculated.
- **rng**: If specified then it is used to set RNG.
- **quiet**: If TRUE then some messages are not printed.
- **estimation.methods**: A list as used by `estimateModels`.
- **criteria**: A list as used by `estimateModels`.
- **compiled**: A logical indicating if compiled code should be used. (Usually true except for debugging.)

Details

Calculate the forecast cov of reduced models estimated from simulations of true.model with an estimation method indicated by `estimation.methods`. (`estimation.methods` is as in `estimation.models BUT ONLY THE FIRST IS USED`.) `discard.before` is an integer indicating 1+the number of points in the beginning of forecasts to discard for calculating forecast covariances. criteria can be a vector of criteria as in `informationTests`, (eg c("aic", "bic") in which case the "best" model for each criteria is accounted separately. (ie. it is added to the beginning of the list of estimated models)

Value

A list ...

Description

Generate forecasts and compare them against the output of a true model.
Usage

```r
forecastCovWRTtrue(models, true.model,
    pred.replications=1, simulation.args=NULL, quiet=FALSE, rng=NULL,
    compiled=.DSEflags()$COMPILED,
    horizons=1:12, discard.before=10, trend=NULL, zero=NULL)
```

```r
is.forecastCovWRTdata(obj)
```

Arguments

- **models**: A list of objects of class TSmodel.
- **true.model**: An object of class TSmodel or TSestModel.
- **discard.before**: An integer indicating the number of points in the beginning of forecasts to discard for calculating covariances.
- **zero**: If TRUE then forecastCov is also calculated for a forecast of zero.
- **trend**: If TRUE then forecastCov is also calculated for a forecast of a linear trend.
- **pred.replications**: integer indicating the number of times simulated data is generated.
- **simulation.args**: A list of any arguments which should be passed to simulate in order to simulate the true model.
- **horizons**: Horizons for which forecast covariance should be calculated.
- **rng**: If specified then it is used to set RNG.
- **quiet**: If TRUE then some messages are not printed.
- **compiled**: a logical indicating if compiled code should be used. (Usually true except for debugging.)
- **obj**: an object.

Details

The true model is used to generate data and for each generated data set the forecasts of the models are evaluated against the simulated data. If trend is not null it is treated as a model output (forecast) and should be the same dimension as a simulation of the models with simulation.args. If zero is not null a zero forecast is also evaluated. If simulating the true model requires input data then a convenient way to do this is for true.model to be a TSestModel. Otherwise, input data should be passed in simulation.args

Value

A list with the forecast covariance for supplied models on samples generated by the given true model. This is in the element `forecastCov` of the result. Other elements contain information in the arguments.

See Also

- `forecastCovEstimatorsWRTdata`
- `simulate`
- `EstEval`
- `distribution`
- `MonteCarloSimulations`
Examples

data("eg1.DSE.data.diff", package="dse")
true.model <- estVARXls(eg1.DSE.data.diff) # A starting model TSestModel
data <- simulate(true.model)
models <- list(TSmodel(estVARXar(data)),TSmodel(estVARXls(data)))
z <- forecastCovWRTtrue(models, true.model)

Description

Extract forecasts from and object.

Usage

forecasts(obj)

Arguments

obj An object which contains forecasts.

Value

The forecasts from an object which contains forecasts.

See Also

forecast

Examples

data("egJofF.1dec93.data", package="dse")
model <- estVARXls(window(egJofF.1dec93.data, end=c(1985,12)))
pr <- forecast(model, conditioning.inputs=inputData(egJofF.1dec93.data))
z <- forecasts(pr)
gmap  

*Basis Transformation of a Model.*

**Description**

Transform the basis for the state by a given invertible matrix.

**Usage**

\[ \text{gmap}(g, \text{model}) \]

**Arguments**

- **g**: An invertible matrix
- **model**: An object of class TSmodel.

**Details**

If the input model is in state space form, \( g \) is a change of basis for the state. If the input model is in ARMA form, then the polynomials are premultiplied by \( g \). If \( g \) is a scalar, it is treated as a diagonal matrix.

**Value**

An equivalent model transformed using \( g \).

**Examples**

```r
data("eg1.DSE.data.diff", package="dse")
model <- toSS(estVARXls(eg1.DSE.data.diff))
gmap(2, model)
```

---

horizonForecasts  

*Calculate forecasts at specified horizons*

**Description**

Calculate forecasts at specified horizons.
horizonForecasts

Usage

is.horizonForecasts(obj)
horizonForecasts(obj, ...)
## S3 method for class 'TSmodel'
horizonForecasts(obj, data, horizons=1:4,
discard.before=minimumStartupLag(obj), compiled=.DSEflags()$COMPILED, ...)
## S3 method for class 'TSestModel'
horizonForecasts(obj, data=NULL, ...)
## S3 method for class 'TSdata'
horizonForecasts(obj, model, ...)
## S3 method for class 'forecastCov'
horizonForecasts(obj,horizons=NULL,
discard.before=NULL, ...)

Arguments

obj an object of class TSmodel, TSdata, or TSestModel.
model an object of class TSmodel.
data an object of class TSdata
horizons a vector of integers indicating the horizon at which forecasts should be produced.
discard.before period before which forecasts are not calculated.
compiled if TRUE compiled code is called.
... arguments passed to other methods.

Details

Calculate multiple 'horizon'-step ahead forecasts ie. calculate forecasts but return only those indicated by horizons. Thus, for example, the result of horizonForecasts(model, data horizons=c(1,5)) would be the one-step ahead and five step ahead forecasts.

Value

The result is a list of class horizonForecasts with elements model (a TSmodel), data, horizons, discard.before, and horizonForecasts. horizonForecasts is an array with three dimension: c(length(horizons),dim(model$data)). Projections are not calculated before discard.before or after the end of outputData(data). Each horizon is aligned so that horizonForecasts[h,t] contains the forecast for the data point outputData(data)[t] (from horizon[h] periods prior).

See Also

featherForecasts

Examples

data("eg1.DSE.data.diff", package="dse")
model <- estVARXls(eg1.DSE.data.diff)
z <- horizonForecasts(model, eg1.DSE.data.diff)
Calculate forecasts at specified horizons.

Usage

horizonForecastsCompiled(obj, data, horizons=1:4,
  discard.before=minimumStartupLag(obj))

Arguments

obj see horizonForecasts.
data see horizonForecasts.
horizons see horizonForecasts.
discard.before see horizonForecasts.

Details

Internal function not to be called by users. See horizonForecasts.

Value

See horizonForecasts.

See Also

horizonForecasts

Examples

data("eg1.DSE.data.diff", package="dse")
model <- estVARXls(eg1.DSE.data.diff)
z <- horizonForecasts(model, eg1.DSE.data.diff)
informationTests  Tabulates selection criteria

Description
Tabulates several model selection criteria.

Usage
informationTests(..., sample.start=1, sample.end=NULL, Print=TRUE, warn=TRUE)

Arguments
... At least one object of class TSestModel.
sample.start The start of the period to use for criteria calculations.
sample.end The end of the period to use for criteria calculations. If omitted the end of the sample is used.
Print If FALSE then printing suppressed.
warn If FALSE then some warning messages are suppressed.

Value
A matrix of the value for each model on each test returned invisibly.

Side Effects
Criteria are tabulated for all models in the list.

See Also
informationTestsCalculations

Examples
data("eg1.DSE.data.diff", package="dse")
model1 <- estVARXls(eg1.DSE.data.diff)
model2 <- estVARXar(eg1.DSE.data.diff)
informationTests(model1, model2)
informationTestsCalculations

*Calculate selection criteria*

**Description**
Calculates several model selection criteria.

**Usage**

```r
informationTestsCalculations(lst, sample.start=1, sample.end=NULL, warn=TRUE)
```

**Arguments**

- `lst`: One or more objects of class TSestModel.
- `sample.start`: The start of the period to use for criteria calculations.
- `sample.end`: The end of the period to use for criteria calculations. If omitted the end of the sample is used.
- `warn`: If FALSE then some warning messages are suppressed.

**Value**
The calculated values are returned in a vector with names: `port`, `like`, `aic`, `bic`, `gvc`, `rice`, `fpe`, `taic`, `tbic`, `tgvc`, `trice` and `tfpe`. These correspond to values for the Portmanteau test, likelihood, Akaike Information Criterion, Bayes Information Criterion, Generalized Cross Validation, Rice Criterion, and Final Prediction Error. The preceeding 't' indicates that the theoretical parameter space dimension has been used, rather than the number of coefficient (parameter) values. Methods which select a model based on some information criterion calculated by `informationTestsCalculations` should use the name of the vector element to specify the test value which is to be used.

**See Also**

- `informationTests`

**Examples**

```r
data("eg1.DSE.data.diff", package="dse")
model <- estVARXls(eg1.DSE.data.diff)
informationTestsCalculations(model)
```
inputData

TSdata Series

Description

Extract or set input or output series in a TSdata object.

Usage

inputData(x, series=seqN(nseriesInput(x)))
## Default S3 method:
inputData(x, series=seqN(nseriesInput(x)))
## S3 method for class 'TSdata'
inputData(x, series=seqN(nseriesInput(x)))
## S3 method for class 'TSestModel'
inputData(x, series=seqN(nseriesInput(x)))

outputData(x, series=seqN(nseriesOutput(x)))
## Default S3 method:
outputData(x, series=seqN(nseriesOutput(x)))
## S3 method for class 'TSdata'
outputData(x, series=seqN(nseriesOutput(x)))
## S3 method for class 'TSestModel'
outputData(x, series=seqN(nseriesOutput(x)))

inputData(x) <- value
outputData(x) <- value

Arguments

x          object of class TSdata.
value      a time series matrix.
series     vector of strings or integers indicating the series to select.

Value

The first usages returns the input or output series. The second usages assigns the input or output series.

See Also

TSdata selectSeries

Examples

data("eg1.DSE.data", package="dse")
outputData(eg1.DSE.data)
is.forecastCovEstimatorsWRTdata.subsets

Check Inheritance

Description
Check inheritance.

Usage
is.forecastCovEstimatorsWRTdata.subsets(obj)

Arguments

obj
Any object.

Details
This tests if an object inherits from forecastCovEstimatorsWRTdata.subsets. This type of object code be generated in different ways but the only current example is stripMine.

Value
logical

See Also
stripMine

Evaluate a TSmodel

Description
Evaluate a model with data.

Usage
l(obj1, obj2, ...)
## S3 method for class 'TSdata'
l(obj1, obj2, ...)
## S3 method for class 'TSestModel'
l(obj1, obj2, ...)
Evaluate an ARMA TSmodel

Description

Evaluate an ARMA TSmodel.

Usage

```r
## S3 method for class 'ARMA'
1(obj1, obj2, sampleT=NULL, predictT=NULL, result=NULL,
   error.weights=0, compiled=.DSEflags()$COMPILED, warn=TRUE,
   return.debug.info=FALSE, ...)
```

Arguments

- `obj1`: an 'ARMA' 'TSmodel' object.
- `obj2`: a TSdata object.
- `sampleT`: an integer indicating the number of periods of data to use.
- `predictT`: an integer to what period forecasts should be extrapolated.
result if non-NULL then the returned value is only the sub-element indicated by result. result can be a character string or integer.

error.weights a vector of weights to be applied to the squared prediction errors.

compiled indicates if a call should be made to the compiled code for computation. A FALSE value is mainly for testing purposes.

warn if FALSE then certain warning messages are turned off.

return.debug.info logical indicating if additional debugging information should be returned.

... (further arguments, currently disregarded).

Details

This function is called by the function l() when the argument to l is an ARMA model (see ARMA). Using l() is usually preferable to calling l.ARMA directly. l.ARMA calls a compiled program unless compiled=FALSE. The compiled version is much faster.

sampleT is the length of data which should be used to calculate the one-step ahead predictions, and likelihood value for the model: Output data must be at least as long as sampleT. If sampleT is not supplied it is taken to be Tobs(data).

Input data must be at least as long as predictT. predictT must be at least as large as sampleT. If predictT is not supplied it is taken to be sampleT.

If error.weights is greater than zero then weighted prediction errors are calculated up to the horizon indicated by the length of error.weights. The weights are applied to the squared error at each period ahead.

Value

An object of class TSestModel (see TSestModel) containing the calculated likelihood, prediction, etc. for ARMA model.

See Also

ARMA,l,1.SS TSmodel TSestModel.object

Examples

data("eg1.DSE.data.diff", package="dse")
model <- TSmodel(estVARXls(eg1.DSE.data.diff))
evaluated.model <- l(model,eg1.DSE.data.diff)
1. SS

Evaluate a state space TSmodel

Description

Evaluate a state space TSmodel.

Usage

## S3 method for class 'SS'
1(obj1, obj2, sampleT=NULL, predictT=NULL, error.weights=0,
  return.state=FALSE, return.track=FALSE, result=NULL,
  compiled=.DSEflags()$COMPILED,
  warn=TRUE, return.debug.info=FALSE, ...)

Arguments

obj1          An 'SS' 'TSmodel' object.
obj2          A TSdata object.
sampleT       an integer indicating the last data point to use for one step ahead filter estimation. If NULL all available data is used.
predictT      an integer indicating how far past the end of the sample predictions should be made. For models with an input, input data must be provided up to predictT. Output data is necessary only to sampleT. If NULL predictT is set to sampleT.
error.weights a vector of weights to be applied to the squared prediction errors.
return.state  if TRUE the element filter$state containing \(E[z(t)|y(t-1), u(t)]\) is returned as part of the result. This can be a fairly large matrix.
return.track  if TRUE the element filter$track containing the expectation of the tracking error given \(y(t-1)\) and \(u(t)\) is returned as part of the result. This can be an very large array.
result        if result is not specified an object of class TSestModel is returned. Otherwise, the specified element of TSestModel$estimates is returned.
compiled      if TRUE the compiled version of the code is used. Otherwise the S/R version is used.
warn          if FALSE then certain warning messages are turned off.
return.debug.info logical indicating if additional debugging information should be returned.
...            (further arguments, currently disregarded).
Details

This function is called by the function l() when the argument to l is a state space model. Using l() is usually preferable to calling l.SS directly. l.SS calls a compiled program unless compiled=FALSE. The compiled version is much faster than the S version.

Output data must be at least as long as sampleT. If sampleT is not supplied it is taken to be Tobs(data).

Input data must be at least as long as predictT. predictT must be at least as large as sampleT. If predictT is not supplied it is taken to be sampleT.

If error.weights is greater than zero then weighted prediction errors are calculated up to the horizon indicated by the length of error.weights. The weights are applied to the squared error at each period ahead.

sampleT is the length of data which should be used for calculating one step ahead predictions. y must be at least as long as sampleT. If predictT is large than sampleT then the model is simulated to predictT. y is used if it is long enough. u must be at least as long as predictT. The default result=0 returns a list of all the results. Otherwise only the indicated list element is return (eg. result=1 return the likelihood and result=3 returns the one step ahead predictions.

If z0 is supplied in the model object it is used as the estimate of the state at time 0. If not supplied it is set to zero.

If rootP0 is supplied in the model object then t(rootP0) %*% rootP0 is used as P0. If P0 is supplied or calculated from rootP0 in the model object, it is used as the initial tracking error P(t=1|t=0). If not supplied it is set to the identity matrix.

Additional objects in the result areOm is the estimated output cov matrix. pred is the time series of the one-step ahead predictions, E[y(t)|y(t-1),u(t)]. The series of prediction error is given by y -pred If error.weights is greater than zero then weighted prediction errors are calculated up to the horizon indicated by the length of error.weights. The weights are applied to the squared error at each period ahead. trackError is the time series of P, the one step ahead estimate of the state tracking error matrix at each period, Cov(z(t)-E[z(t)|t-1]). The tracking error can only be calculated if Q and R are provided (i.e. non innovations form models). Using the Kalman Innov K directly these are not necessary for the likelihood calculation, but the tracking error cannot be calculated.

Value

Usually an object of class TSestModel (see TSestModel), but see result above.

References


See Also

SS l l.ARMA TSmodel TSestModel TSestModel.object state smoother

Examples

data("eg1.DSE.data.diff", package="dse")
model <- toSS(TSmodel(estVARXls(eg1.DSE.data.diff)))
lmodel <- l(model,eg1.DSE.data.diff)
### markovParms

Construct a Matrix of the Markov Parameters

**Description**

Construct a Matrix of the Markov Parameters

**Usage**

```r
markovParms(model, blocks=NULL)
```

**Arguments**

- `model`: An ARMA or SS TSmodel.
- `blocks`: Number of blocks to calculate.

**Details**

Construct a matrix with partitions [M0|...|Mi] giving the Markov parameters Mi, i+1 = blocks where each Mi is a p by (m+p) matrix, (m is the dimension of the exogeneous series and p is the dimension of endogeneous series) ie. \( y(t) = e(t) + M [u'(t)\ y'(t-1) \ l' \ y'(t-2)] \) This requires that models be transformed so that lagged endogeneous variables are inputs. See Mittnik p1190. If blocks=NULL (the default) then at least 3 blocks are generated, and up to n+1, but the series is truncated if the blocks are effectively zero. This will affect the size of the Hankel matrix.

**Value**

A matrix

**References**

See references for `MittnikReduction`.

**See Also**

- `SVDbalanceMittnik`

**Examples**

```r
data("eg1.DSE.data.diff", package="dse")
model <- estVARXls(eg1.DSE.data.diff)
markovParms(model)
```
McMillanDegree

Calculate McMillan Degree

Description

Calculate the McMillan degree of an ARMA TSmodel.

Usage

McMillanDegree(model, ...)  
## S3 method for class 'ARMA'  
McMillanDegree(model, fuzz=1e-4, verbose=TRUE, warn=TRUE, ...)  
## S3 method for class 'SS'  
McMillanDegree(model, fuzz=1e-4, ...)  
## S3 method for class 'TSestModel'  
McMillanDegree(model, ...)  

Arguments

model  An object of class TSmodel.  
fuzz  Roots within fuzz distance are counted as equivalent.  
verbose  If TRUE roots are printed.  
warn  If FALSE then warnings about unit roots added for TREND are not printed.  
...  arguments to be passed to other methods.

Value

A list with elements gross and distinct containing all roots and distinct roots.

Side Effects

The number of roots and distinct roots is printed if verbose is TRUE.

See Also

stability

Examples

data("eg1.DSE.data.diff", package="dse")  
model <- estVARXls(eg1.DSE.data.diff)  
McMillanDegree(model)
minForecastCov

Minimum Forecast Cov Models

Description

Extract the minimum forecastCov at each horizon

Usage

minForecastCov(obj, series=1, verbose=TRUE)

Arguments

obj An object as returned by stripMine.
series An indicator of the series which are to be used as the bases for selection.
verbose If true additional information is printed.

Details

Select the min covariance (for series only!) at each horizon and print. The returned object is a vector indicating the element of forecastCov which was the min at each horizon. It is suitable as an argument to plot eg: tfplot(obj, select.cov=minForecastCov(obj)) The results of this plot are similar to the default results of tfplot(selectForecastCov(obj)). Covariance information and information about the horizon where the model is optimal are given.

Value

The returned object is a vector indicating the element of forecastCov which was the min at each horizon.

See Also

selectForecastCov, excludeForecastCov

Examples

data("eg1.DSE.data.diff", package="dse")
z <- stripMine(eg1.DSE.data.diff, essential.data=c(1,2),
estimation.methods=list(estVARXls=list(max.lag=3)))
z <- minForecastCov(z)
minimumStartupLag  Starting Periods Required

Description

Number of Starting Periods Required for a Model

Usage

minimumStartupLag(model)
## S3 method for class 'SS'
minimumStartupLag(model)
## S3 method for class 'ARMA'
minimumStartupLag(model)
## S3 method for class 'TSestModel'
minimumStartupLag(model)
startShift(model, data, y0=NULL)

Arguments

model  A TSmodel or object containing a TSmodel.
data  A TSdata object.
y0  initial condition ...

Details

For many time series models several starting data points are required before output from the model can be calculated (or makes sense). This generic function extracts or calculates that number of periods.

Value

An integer.

Note

There is some redundancy between this and startShift which should be cleaned up.

See Also

TSmodel
**MittnikReducedModels**  
Reduced Models via Mittnik SVD balancing

### Description

Reduced Models via Mittnik SVD balancing.

### Usage

```r
MittnikReducedModels(largeModel)
```

### Arguments

- `largeModel`: An SS TSmodel.

### Details

The `largeModel` is balanced by the SVD method promoted by Mittnik (see `MittnikReduction`) and then models for every state dimension up to the state dimension of the `largeModel` are return. Note that this procedure does not result in smaller models which are balanced.

### Value

A list of state space TSmodels with smaller state dimensions.

### See Also

- `MittnikReduction`

### Examples

```r
data("eg1.DSE.data.diff", package="dse")
z <- MittnikReducedModels(toSS(estVARXls(eg1.DSE.data.diff)))
```

---

**MittnikReduction**  
Balance and Reduce a Model

### Description

Balance and reduce the state dimension of a state space model a la Mittnik.

### Usage

```r
MittnikReduction(model, data=NULL, criterion=NULL, verbose=TRUE, warn=TRUE)
MittnikReduction.from.Hankel(M, data=NULL, nMax=NULL, criterion=NULL, verbose=TRUE, warn=TRUE)
```
**MittnikReduction**

**Arguments**

- **model**: An object of class TSmodel or TSestModel.
- **data**: If the supplied model is of class TSestModel and data is not supplied then it is taken from the model. If the model is of class TSmodel then data must be supplied.
- **criterion**: Criterion to be used for model selection. See `informationTestsCalculations`.
- **verbose**: Logical indicating if information should be printed during estimation.
- **warn**: Logical indicating if some warning messages should be suppressed.
- **M**: A matrix. See details.
- **nMax**: Integer indicating the state dimension of the largest model considered.

**Details**

`MittnikReduction` gives nested-balanced state space model using reduction by svd of the Hankel matrix generated from a model. If a state space model is supplied the max. state dimension for the result is taken from the model. If an ARMA model is supplied then singular values will be printed and the program prompts for the max. state dimension. `criterion` should be the name of one of the values returned by `informationTests`, that is, one of ("port","like","aic","bic","gvc","rice","fpe","taic", "tbic","tgvc","trice","tfpe"). If criteria is not specified then the program prompts for the state dimension (n) to use for the returned model. The program requires data to calculate selection criteria. (The program `balanceMittnik` calculates svd criteria only and can be used for reduction without data.)

The function `MittnikReduction.from.Hankel` is called by `MittnikReduction` and typically not by the user, but there are situations when the former might be called directly. It selects a reduced state space model by svd a la Mittnik. Models and several criteria for all state dimensions up to the max. state dim. specified are calculated. (If `nMax` is not supplied then svd criteria are printed and the program prompts for nMax). The output dimension p is taken from nrow(M). M is a matrix with p x (m+p) blocks giving the markov parameters, that is, the first row of the Hankel matrix. It can be generated from the model as in the function `markovParms`, or from the data, as in the function `estSSMittnik`.

data is necessary only if criteria (AIC, etc) are to be calculated.

**Value**

A state space model balance a la Mittnik in an object of class TSestModel.

**References**


**See Also**

`estVARXls bft balanceMittnik informationTests informationTestsCalculations`

**Examples**

```r
data("egJofF.1dec93.data", package="dse")
model <- toSS(estVARXls(egJofF.1dec93.data))
newmodel <- MittnikReduction(model, criterion="taic")
```

**nseries.featherForecasts**

<table>
<thead>
<tr>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>Return the number of series.</td>
</tr>
</tbody>
</table>

**Usage**

```r
## S3 method for class 'featherForecasts'
nseries(x)
```

**Arguments**

- `x`: A featherForecasts object.

**Details**

See the generic method.

**Value**

An integer.
Description

Number of input or output series in a TSdata object.

Usage

\[
n\text{nseriesInput}(x)
\]

## Default S3 method:
n\text{nseriesInput}(x)

## S3 method for class 'TSdata'
n\text{nseriesInput}(x)

## S3 method for class 'SS'
n\text{nseriesInput}(x)

## S3 method for class 'ARMA'
n\text{nseriesInput}(x)

## S3 method for class 'TSestModel'
n\text{nseriesInput}(x)

\[
n\text{nseriesOutput}(x)
\]

## Default S3 method:
n\text{nseriesOutput}(x)

## S3 method for class 'TSdata'
n\text{nseriesOutput}(x)

## S3 method for class 'SS'
n\text{nseriesOutput}(x)

## S3 method for class 'ARMA'
n\text{nseriesOutput}(x)

## S3 method for class 'TSestModel'
n\text{nseriesOutput}(x)

Arguments

\[ \text{x} \quad \text{Object of class TSdata, TSmodel or TSestModel.} \]

Value

An integer indicating the number of series.

See Also

\text{seriesNamesInput} \text{seriesNamesOutput}
Examples

```r
data("eg1.DSE.data", package="dse")
nseriesOutput(eg1.DSE.data)
```

---

**nstates**  
State Dimension of a State Space Model

---

**Description**

Extract the state dimension of a state space model object.

**Usage**

```r
nstates(x)
```  
```r
## S3 method for class 'SS'
nstates(x)
```  
```r
## S3 method for class 'ARMA'
nstates(x)
```  
```r
## S3 method for class 'TSestModel'
nstates(x)
```

**Arguments**

- `x` Object of class TSmodel or TSestModel.

**Value**

An integer indicating the state dimension.

**See Also**

- `nseriesInput`

---

**observability**  
Calculate Model Observability Matrix

---

**Description**

Calculate the singular values of the observability matrix of a model.
Usage
observability(model)
   ## S3 method for class 'ARMA'
observability(model)
   ## S3 method for class 'SS'
observability(model)
   ## S3 method for class 'TSestModel'
observability(model)

Arguments
model An object containing a TSmodel.

Details
If all singular values are significantly different from zero the model is observable.

Value
The singular values of the observability matrix.

See Also
reachability, stability McMillanDegree

Examples
data("eg1.DSE.data.diff", package="dse")
model <- toSS(estVARXls(eg1.DSE.data.diff))
observability(model)

outOfSample.forecastCovEstimatorsWRTdata

Calculate Out-of-Sample Forecasts

Description
Calculate out-of-sample forecasts.

Usage
outOfSample.forecastCovEstimatorsWRTdata(data, zero=FALSE, trend=FALSE,
estimation.sample=.5, horizons=1:12,quiet=FALSE,
estimation.methods=NULL, compiled=.DSEflags()$COMPILED)
percentChange.TSdata

Arguments

data an object of class TSdata.
estimation.methods a list as used by estimateModels.
zero if TRUE then forecastCov is also calculated for a forecast of zero.
trend if TRUE then forecastCov is also calculated for a forecast of a linear trend.
estimation.sample indicates the portion of the data to use for estimation. If estimation.sample is an integer then it is used to indicate the number of points in the sample to use for estimation. If it is a fraction it is used to indicate the portion of points to use for estimation. The remainder of the sample is used for evaluating forecasts.
horizons horizons for which forecast covariance should be calculated.
quiet if TRUE then estimation information is not printed.
compiled a logical indicating if compiled code should be used. (Usually true except for debugging.)

Details

The data is split into a sub-sample used for estimation and another sub-sample used for calculating the forecast covariance.

Value

An object as returned by forecastCovEstimatorsWRTdata.

See Also

forecastCovEstimatorsWRTdata, forecastCovEstimatorsWRTtrue, estimateModels

Examples

data("eg1.DSE.data.diff", package="dse")
z <- outOfSample.forecastCovEstimatorsWRTdata(eg1.DSE.data.diff,
estimation.methods=list(estVARXls=list(max.lag=4)))

---

percentChange.TSdata Calculate percent change

Description

Calculate the percent change relative to the data lag periods prior.
Usage

```r
## S3 method for class 'TSdata'
percentChange(obj, base=NULL, lag=1, cumulate=FALSE, e=FALSE, ...)
## S3 method for class 'TSestModel'
percentChange(obj, base=NULL, lag=1, cumulate=FALSE, e=FALSE, ...)
```

Arguments

- `obj`: An object of class TSdata or TSestModel
- `base`: see the default method.
- `lag`: see the default method.
- `cumulate`: see the default method.
- `e`: see the default method.
- `...`: arguments passed to other methods.

Details

See `percentChange`.

Value

For an object of class TSdata the percent change calculation is done with the output data and the result is an object of class TSdata (or a list of objects of class TSdata). For an object of class TSestModel the percent change calculation is done with `estimates$pred` and the result is an object of class TSdata (or a list of objects of class TSdata).

See Also

- `percentChange` ytoypc

Examples

```r
data("eg1.DSE.data", package="dse")
z <- percentChange(outputData(eg1.DSE.data))
```

Description

Return matrix with rows indicating all possible selections of elements from seq(M). 0 in the result indicates omit. M is usually a positive integer. M=0 gives NULL. Neg. M give -permute(abs(M)).

Usage

```r
permute(M)
```
phasePlots

Arguments

M
An integer.

Value

A matrix.

Examples

permute(4)

data("egJoff.1dec93.data", package="dse")
phasePlots(egJoff.1dec93.data)

Description

Calculate phase plots

Usage

phasePlots(data, max.lag=1, diff=FALSE)

Arguments

data
A matrix, time series matrix, or an object of class TSdata.
max.lag
The maximum number of shifts to plot
diff
If TRUE the data is plotted against the difference with lagged values.

Details

Non-linearities may show up as a non-linear surface, but this is a projection so, for example, a spherical space would not show up. Some sort of cross-section window would show this but require even more plots. A good statistical test would be better!

Value

None

Side Effects

A plot of (the phase space) the data against (differenced) lagged values is produced.

Examples

data("egJoff.1dec93.data", package="dse")
phasePlots(egJoff.1dec93.data)
plot.roots  

Plot Model Roots

Description

Calculate and plot roots of a model.

Usage

## S3 method for class 'roots'
plot(x, pch='*', fuzz=0, ...)

Arguments

x  An object of class roots (a vector of complex (or real) values as returned by the function roots).

pch  character to be used for the plot (passed to plot.default).

fuzz  If non-zero then roots within fuzz distance are considered equal.

...  (further arguments, currently disregarded).

Value

The eigenvalues of the state transition matrix or the inverse of the roots of the determinant of the AR polynomial are returned invisibly.

Side Effects

The roots and a unit circle are plotted on the complex plane.

See Also

addPlotRoots roots stability McMillanDegree

Examples

data("eg1.DSE.data.diff", package="dse")
model <- estVARXls(eg1.DSE.data.diff)
plot(roots(model))
Polynomials

**Description**

Polynomial utility functions used by DSE.

**Usage**

```r
characteristicPoly(a)
companionMatrix(a)
polyvalue(coef, z)
polydet(a)
polyprod(a, b)
polysum(a, b)
polyrootDet(a)
```

**Arguments**

- **a**: An array representing a matrix polynomial.
- **b**: An array representing a matrix polynomial.
- **coef**: Coefficients of a polynomial.
- **z**: Value at which the polynomial is to be evaluated.

**Details**

These are utility functions used in some ARMA model calculations such as root and stability calculations.

**Value**

depends

**See Also**

polyroot roots stability
Portmanteau

**Calculate Portmanteau statistic**

**Description**

Calculate Portmanteau statistic.

**Usage**

```r
Portmanteau(res)
```

**Arguments**

- `res` A matrix with time-series residuals in columns.

**See Also**

- `informationTests`

**Examples**

```r
require("stats")
Portmanteau(matrix(rnorm(200), 100,2)) # but typically with a residual
```

---

**print.forecastCov**

**Print Specific Methods**

**Description**

See the generic function description.

**Usage**

```r
## S3 method for class 'estimatedModels'
print(x, digits=options()$digits, ...)
## S3 method for class 'forecastCov'
print(x, digits=options()$digits, ...)
## S3 method for class 'forecastCovEstimatorsWRTdata.subsets'
print(x, digits=options()$digits, ...)
## S3 method for class 'forecastCovEstimatorsWRTtrue'
print(x, digits=options()$digits, ...)
```

**Arguments**

- `x` an object to be printed.
- `digits` a non-null value is used to indicate the number of significant digits. If `digits` is NULL then the value of digits specified by options is used.
- `...` (further arguments, currently disregarded).
**print.TSdata**

See Also

print summary

---

**print.TSdata**  
*Print Specific Methods*

**Description**

See the generic function description.

**Usage**

```r
## S3 method for class 'TSdata'
print(x, ...) # S3 method for class 'TSdata'
```

**Arguments**

- `x`: An object of class TSdata.
- `...`: arguments to be passed to other methods.

**See Also**

print summary

---

**print.TSestModel**  
*Display TSmodel Arrays*

**Description**

Display TSmodel arrays.

**Usage**

```r
## S3 method for class 'SS'
print(x, digits=options()$digits, latex=FALSE, ...) # S3 method for class 'SS'

## S3 method for class 'ARMA'
print(x, digits=options()$digits, latex=FALSE, L=TRUE, fuzz=1e-10, ...) # S3 method for class 'ARMA'

## S3 method for class 'TSestModel'
print(x, ...) # S3 method for class 'TSestModel'
```
Arguments

- `x`: An object of class TSmodel or TSestModel.
- `digits`: the number of significant digits
- `L`: logical; if TRUE then ARMA model arrays are displayed as a polynomial matrix with `L` indicating lags. Otherwise, each lag in the array is displayed as a matrix.
- `latex`: logical. If TRUE additional context is added to make the output suitable for inclusion in a latex document.
- `fuzz`: ARMA model polynomial elements with absolute value less than `fuzz` are not displayed (i.e.-as if they are zero)
- `...`: arguments passed to other methods.

Value

The object is returned invisibly.

Side Effects

The model arrays are displayed.

Note

BUG: digits cannot be controlled for some numbers (e.g.- 1.0 is printed as 0.9999999999)

See Also

`print`, `summary`

Examples

```r
data("eg1.DSE.data.diff", package="dse")
model <- estVARXls(eg1.DSE.data.diff)
print(model)
print(model, digits=3)
print(model, digits=3, fuzz=0.001)
print(model, digits=3, fuzz=0.001, latex=TRUE)
```

Description

Calculate the singular values of the reachability matrix of a model.
Usage

reachability(model)
## S3 method for class 'ARMA'
reachability(model)
## S3 method for class 'SS'
reachability(model)
## S3 method for class 'TSestModel'
reachability(model)

Arguments

model An object containing TSmodel.

Details

If all singular values are significantly different from zero the model is controllable.

Value

The singular values of the reachability matrix.

See Also

observability, stability roots McMillanDegree

Examples

data("eg1.DSE.data.diff", package="dse")
model <- toSS(estVARXls(eg1.DSE.data.diff))
reachability(model)

residualStats Calculate Residuals Statistics and Likelihood

Description

Calculate the residuals statistics and likelihood of a residual.

Usage

residualStats(pred, data, sampleT=nrow(pred), warn=TRUE)

Arguments

pred A matrix with columns representing time series.
data A matrix with columns representing time series.
sampleT An integer indicating the sample to use.
warm If FALSE certain warnings are suppressed.
Riccati

Details

Residuals are calculated as \( \text{pred}[1:\text{sampleT}, \text{drop}=\text{FALSE}] - \text{data}[1:\text{sampleT}, \text{drop}=\text{FALSE}] \) and then statistics are calculated based on these residuals. If \( \text{pred} \) or \( \text{data} \) are \texttt{NULL} they are treated as zero.

Value

A list with elements like \( \text{cov} \), \( \text{pred} \), and \( \text{sampleT} \). \( \text{pred} \) and \( \text{sampleT} \) are as supplied (and are returned as this is a utility function called by other functions and it is convenient to pass them along). \( \text{cov} \) is the covariance of the residual and \( \text{like} \) is a vector of four elements representing the total, constant, determinant and covariance terms of the negative log likelihood function.

See Also

1

Examples

\[
\text{residualStats(matrix(rnorm(200), 100,2), NULL)} \quad \text{# but typically used for a residual}
\]

\[
\begin{array}{cc}
\text{Riccati} & \text{Riccati Equation} \\
\hline
\end{array}
\]

Description

Solve a Matrix Riccati Equation

Usage

\[
\text{Riccati}(A, B, \text{fuzz}=1e-10, \text{iterative}=\text{FALSE})
\]

Arguments

\[
\begin{array}{cl}
A & \text{A matrix.} \\
B & \text{A matrix.} \\
fuzz & \text{The tolerance used for testing convergence.} \\
\text{iterative} & \text{If TRUE an iterative solution technique is used.}
\end{array}
\]

Details

Solve Riccati equation \( P = APA' + B \) by eigenvalue decompostion of a symplectic matrix or by iteration.

Value

xxx
Note

This procedure has not been tested.

References


See Also

eigen

roots

*Calculate Model Roots*

Description

Calculate roots of a TSmodel.

Usage

```r
roots(obj, ...)  
## S3 method for class 'SS'
roots(obj, fuzz=0, randomize=FALSE, ...)  
## S3 method for class 'ARMA'
roots(obj, fuzz=0, randomize=FALSE, warn=TRUE, by.poly=FALSE, ...)  
## S3 method for class 'TSestModel'
roots(obj, ...)  
```

Arguments

- **obj**: An object of class TSmodel.
- **fuzz**: If non-zero then roots within fuzz distance are considered equal.
- **randomize**: Randomly arrange complex pairs of roots so the one with the positive imaginary part is not always first (so random experiments are not biased).
- **warn**: If FALSE then warnings about unit roots added for TREND are not printed.
If `by.poly` is `TRUE` then roots are calculated by expanding the determinant of the A polynomial. Otherwise, they are calculated by converting to a state space representation and calculating the eigenvalues of \( F \). This second method is preferable for speed, accuracy, and because of a limitation in the degree of a polynomial which can be handled by `polyroot`.

Arguments passed to other methods.

Details

The equality of roots for equivalent state space and ARMA models is illustrated in Gilbert (1993). The calculation of ARMA model roots is more stable if the model is converted to state space and the roots calculated from the state transition matrix (see Gilbert, 2000). The calculation is done this way by default. If `by.poly=TRUE` then the determinant of the AR polynomial is expanded to get the roots.

Value

The eigenvalues of the state transition matrix or the inverse of the roots of the determinant of the AR polynomial are returned.

References


See Also

`stability`, `McMillanDegree`

Examples

```r
data("eg1.DSE.data.diff", package="dse")
model <- estVARXls(eg1.DSE.data.diff)
roots(model)
```

---

**roots.estimatedModels**

**Roots Specific Methods**

**Description**

See the generic function description.
Usage

```
## S3 method for class 'estimatedModels'
roots(obj, digits=options()$digits, mod = FALSE, ...)
## S3 method for class 'forecastCovEstimatorsWRTtrue'
roots(obj, digits=options()$digits,
       mod = FALSE, ...)
```

Arguments

- `obj`: an object from which roots are to be extracted or calculated and printed.
- `digits`: an integer indicating the number of significant digits to be printed (passed to the print method).
- `mod`: if TRUE the modulus of the roots is calculated. Otherwise, a complex value may result.
- `...`: arguments to be passed to other methods.

Details

The methods ***.ee are intended mainly to be called from EstEval in the EvalEst as criterion for evaluating an estimation method.

See Also

- `roots`
- `stability`
- `EstEval`

---

**scale.TSdata**

### Scale Methods for TS objects

**Description**

Scale data or a model by a given factor.

**Usage**

```
## S3 method for class 'TSdata'
scale(x, center = FALSE, scale = NULL)
## S3 method for class 'TSeastModel'
scale(x, center = FALSE, scale = NULL)
## S3 method for class 'ARMA'
scale(x, center = FALSE, scale = NULL)
## S3 method for class 'innov'
scale(x, center = FALSE, scale = NULL)
## S3 method for class 'nonInnov'
scale(x, center = FALSE, scale = NULL)

checkScale(x, scale)
```
## S3 method for class 'TSestModel'
checkScale(x, scale)
## S3 method for class 'TSmodel'
checkScale(x, scale)

### Arguments

- **x**
  - TSdata, TSmodel or an object containing these.

- **center**
  - to match generic arguments, not currently used.

- **scale**
  - A list with two matrices or vectors, named input and output, giving the multiplication factor for inputs and outputs. Vectors are treated as diagonal matrices. `scale$input` can be NULL if no transformation is to be applied (or the data or model has no input.)

### Value

The resulting data or model is different from the original in proportion to scale. ie. if S and T are output and input scaling matrices then \( y'(t) = S y(t) \) where \( y' \) is the new output \( u'(t) = S u(t) \) where \( u' \) is the new input.

For models the result has inputs and outputs (and innovations) which are scaled as if data scaling had been applied to them as above. Thus if the input and output scales are diagonal matrices or scalars the plot of the predictions and residuals for \( l(scale(model, scale=somescale), scale(data, scale=somescale)) \) while have the same appearance as \( l(model, data) \) but will be scaled differently.

### See Also

- `scale`

### Examples

```r
data("eg1.DSE.data.diff", package="dse")
# This is a simple example. Usually scale would have something
# to do with the magnitude of the data.
z <- scale(eg1.DSE.data.diff,
  scale=list(input=rep(2, nseriesInput(eg1.DSE.data.diff)),
             output=rep(2,nseriesOutput(eg1.DSE.data.diff))))
model <- estVARXls(eg1.DSE.data.diff)
model <- scale(model,
  scale=list(input=rep(2, nseriesInput(eg1.DSE.data.diff)),
             output=rep(2,nseriesOutput(eg1.DSE.data.diff))))
```
selectForecastCov

Select Forecast Covariances Meeting Criteria

Description
Select forecast covariances meeting given criteria.

Usage

selectForecastCov(obj, series=1,
select.cov.best=1,
select.cov.bound=NULL,
ranked.on.cov.bound=NULL,
verbose=TRUE)

Arguments

obj an object as returned by stripMine.
series an indication of series to which the tests should be applied.
select.cov.best the number of 'best' forecasts to select.
select.cov.bound a bound to use as criteria for selection.
ranked.on.cov.bound see details.
verbose if verbose=TRUE then summary results are printed.

Details
Select models with forecast covariance for series meeting criteria. The default select.cov.best=1 selects the best model at each horizon. select.cov.best=3 would select the best 3 models at each horizon. If select.cov.bound is not NULL then select.cov.best is ignored and any model which is better than the bound at all horizons is selected. select.cov.bound can be a vector of the same length as series, in which case corresponding elements are applied to the different series. Any model which is better than the bound at all horizons is selected. ranked.on.cov.bound should be a positive integer. The forecast covariances are ranked by there maximum over the horizon and the lowest number up to ranked.on.cov.bound are selected. This amounts to adjusting the covariance bound to allow for the given number of models to be selected. If series is a vector the results are the best up to the given number on any series! select.cov.bound can be a vector of the same length as series, in which case corresponding elements are applied to the different series. If verbose=TRUE then summary results are printed. The returned result is a forecastCov object like obj, but filtered to remove models which do not meet criteria.

Value
The returned result is a forecastCov object like obj, but filtered to remove models which do not meet criteria.
See Also

minForecastCov, excludeForecastCov

Examples

data("eg1.DSE.data.diff", package="dse")
z <- stripMine(eg1.DSE.data.diff, essential.data=c(1,2),
estimation.methods=list(estVARXls=list(max.lag=3)))
z <- selectForecastCov(z)
tfplot(selectForecastCov(z, select.cov.bound=20000))
tfplot(selectForecastCov(z, select.cov.best=1))
seriesNamesInput

**TSdata Series Names**

**Description**

Extract or set names of input or output series in a TSdata object.

**Usage**

```r
seriesNamesInput(x)
## S3 method for class 'TSdata'
seriesNamesInput(x)
## S3 method for class 'TSmodel'
seriesNamesInput(x)
## S3 method for class 'TSestModel'
seriesNamesInput(x)

seriesNamesOutput(x)
## S3 method for class 'TSdata'
seriesNamesOutput(x)
## S3 method for class 'TSmodel'
seriesNamesOutput(x)
## S3 method for class 'TSestModel'
seriesNamesOutput(x)

seriesNamesInput(x) <- value
seriesNamesOutput(x) <- value
```

**Arguments**

- `x` Object of class TSdata, TSmodel or TSestModel.
- `value` value to be assigned to object.

**Value**

The first usages gives a vector of strings with the series names. The second usages assigns a vector of strings to be the series names of data.

**See Also**

`seriesNames`

**Examples**

```r
data("eg1.DSE.data", package="dse")
seriesNamesOutput(eg1.DSE.data)
```
shockDecomposition

## TS Input and Output Specific Methods

### Description
See the generic function description.

### Usage

```r
## S3 method for class 'forecast'
seriesNamesInput(x)
## S3 method for class 'featherForecasts'
seriesNamesInput(x)

## S3 method for class 'forecast'
seriesNamesOutput(x)
## S3 method for class 'featherForecasts'
seriesNamesOutput(x)
```

### Arguments

- `x` an object from which to extract the names of the input or output series.

### shockDecomposition

#### Shock Decomposition

### Description
Graphs of the effect of shocks are plotted.

### Usage

```r
shockDecomposition(model, horizon=30, shock=rep(1, horizon))
```

### Arguments

- `model` An object of class TSmodel or TSestModel.
- `horizon` The number of periods for which to calculate the effect of shocks.
- `shock` data to be used model output. See details.

### Details
All output data is set to zero and then each output in turn is switched to a value of shock (default 1.0) for all periods.
**Value**

None

**Side Effects**

Graphs of the effect of shocks are plotted.

**Examples**

data("eg1.DSE.data.diff", package="dse")
model <- estVARXls(eg1.DSE.data.diff)
shockDecomposition(model)

---

**simulate**

*Simulate a TSmodel*

**Description**

Simulate a model to produce artificial data.

**Usage**

```r
simulate(model, ...)  
## S3 method for class 'ARMA'
simulate(model, y0=NULL, input=NULL, input0=NULL,  
         start=NULL, freq=NULL, sampleT=100, noise=NULL, sd=1, Cov=NULL,  
         rng=NULL, noise.model=NULL, compiled=.DSEflags()$COMPILED, ...)
## S3 method for class 'SS'
simulate(model, input=NULL,  
         start=NULL, freq=NULL, sampleT=100, noise=NULL, sd=1, Cov=NULL,  
         rng=NULL, compiled=.DSEflags()$COMPILED, ...)
## S3 method for class 'TSestModel'
simulate(model, input=inputData(model),  
         sd=NULL, Cov=NULL, ...)
```

**Arguments**

- **model**: An object of class TSmodel or TSestModel.
- **input**: Data for the exogenous variable if specified in the model.
- **sampleT**: The length of the sample to simulate.
- **start**: Start date for resulting data.
- **freq**: freq for resulting data.
- **y0, input0**: Lagged values prior to t=1 for y and u, in reverse order so y0[1,] and input0[1,] correspond to t=0. These arguments are not implemented for state space models. If not specified initial values are set to zero.
Noise can be supplied. Otherwise it will be generated. If supplied it should be a list as described below in details.

Cov
The covariance of the noise process. If this is specified then sd is ignored. A vector or scalar is treated as a diagonal matrix. For an object of class TSestModel, if neither Cov nor sd are specified, then Cov is set to the estimated covariance (model$estimates$cov).

sd
The standard deviation of the noise. This can be a vector.

noise.model
A TSmodel to be used for generating noise (not yet supported by SS methods).

rng
The random number generator information needed to regenerate a simulation.

compiled
Specifies the compiled version of the code should be used (instead of the S code version).

... arguments passed to other methods.

Details
A state space or ARMA model (see TSmodel, ARMA, and SS for more details) is simulated with pseudo random noise (The default noise is a normally distributed processes. An object of class TSdata is returned. This can be used as input to estimation algorithms. If start and freq are specified, or if input or noise$w (in that order) have time series properties, these are given to the output.

If noise is not supplied then random values will be generated using other supplied information or defaults. The rng will be set first if it is specified.

The default noise generation will be N(0,I) If Q is not square in a non innovations state space model (i.e. the system noise has a dimension less than the state dimension), then it is padded with zeros, so generated noise of higher dimension has no effect. If sd is supplied, then w as describe below will be N(0,sqr(sd)). sd can be a vector of p elements corresponding to each of the p outputs.

If noise is supplied it should be a list of the necessary noise processes. For non-innovation form state space models the list must have elements w, e, and w0. (w0 is w for t=0 in state space model and prior lags in ARMA models.) For innovation form state space models and ARMA models with MA components the list should have elements w and w0, but if w0 is not specified it is set to zero. For ARMA models with no MA components (i.e. VAR models) the list needs only w. In this case, and in the innovations form state space model with w0=0, a matrix may be supplied in place of a list. w should be a sampleT by p matrix giving the noise for t=1 to sampleT. If noise is specified sampleT will be set to the number of periods in w.

If noise$w0 is a matrix (rather than a vector) for a state space model simulation (as it is for ARMA simulations) then it is set to a vector of zeros. This provides compatability with VAR models (ARMA models with no lags in B).

Input must be specified for ARMA models with model$C not NULL and state space models with model$G not NULL...

In general ARMA and SS simulations will not produce exactly the same results because it is impossible to determine necessary transformation of initial conditions and w0.

Value
The value returned is an object of class TSdata which can be supplied as an argument to estimation routines. (See TSdata). In addition to the usual elements (see the description of a TSdata object)
there are some additional elements: model - the generating model, rng - the initial RNG and seed, version - the version of S used (random number generators may vary) Cov as specified sd as specified noise - the noise details as provided in the argument or as generated. state - the state variable for state space models.

See Also

makeTSnoise, TSmodel, TSdata, ARMA, SS

Examples

```r
modl <- ARMA(A=matrix(c(1,.25,-.05, c(3,1,1)), B=matrix(1, c(1,1,1))))
AR <- array(c(1,.5,.3, 0,.2 ,1, 0,.2,.05, 1,.5,.3 ,c(3,2,2)))
VAR <- ARMA(A=AR, B=diag(1,2))
print(VAR)
simData <- simulate(VAR)

C <- array(c(0.5,0,0,0.2),c(1,2,2))
VARX <- ARMA(A=AR, B=diag(1,2), C=C)
simData <- simulate(VARX, sampleT=150, input=matrix(rnorm(300),150,2))

MA <- array(c(1,.2, 0,.1, 0, 0, 1,.3), c(2,2,2))
ARMA <- ARMA(A=AR, B=MA, C=NULL)
simData <- simulate(ARMA, sampleT=200)

ARMAX <- ARMA(A=AR, B=MA, C=C)
simData <- simulate(ARMAX, sampleT=150, input=matrix(rnorm(300),150,2))

data("eg1.DSE.data.diff", package="dse")
model <- estVARXls(eg1.DSE.data.diff)
simData <- simulate(model)

ss <- SS(F=matrix(c(5,.3,.2,.4), c(2,2)),
        H=matrix(c(1, 0, 0, 1, c(2,2)),
        K=matrix(c(5,.3,.2,.4), c(2,2)))

print(ss)
simData <- simulate(ss)

testEqual(simData, simulate(ss))
testEqual(simData, simulate(ss, rng=setRNG::getRNG(simData)))

simData2 <- simulate(ss,
    noise=list(w=matrix(runif(300), 150,2), w0=runif(2)))

simData3 <- simulate(ss, noise=matrix(runif(400), 200,2))
```
Evaluate a smoother with a TSmodel

Description
Evaluate a state space model.

Usage

smoother(model, data, compiled=.DSEflags()$COMPILED)
  ## S3 method for class 'nonInnov'
smoother(model, data, compiled=.DSEflags()$COMPILED)
  ## S3 method for class 'TSmodel'
smoother(model, data, compiled=.DSEflags()$COMPILED)
  ## S3 method for class 'TSestModel'
smoother(model, data=TSdata(model),
        compiled=.DSEflags()$COMPILED)

Arguments

model  An object of class ‘TSestModel’ or ’TSmodel’ with a model of class ‘nonInnov’ ‘SS’ ’TSmodel’. If filter informatin is not provided (i.e. in a TSestModel) then smoother runs the Kalman filter (l.SS) first.
data    A TSdata object.
compiled If TRUE the compiled version of the code is used. Otherwise the S version is used.

Details
Calculate fixed interval smoother state values for a model. Smoother first runs the filter and uses the filtered state to calculate a smoothed estimate of the state (sometimes called a two sided filter). The smoother requires an non-innovations form model. The method for a TSmodel gives an error message if the model does not inherit from class nonInnov.

Note: this does not allow the same option as 1.SS for calculating over a sub-sample. Smoothing is done over the length of the available filter data (which will be calculated to the length of the data if not supplied). For models with an input, smoothing will only be done over the input data period if that is shorter than the filter data.

See SS for details of the model:

\[ z(t) = Fz(t-1) + Gu(t) + Qe(t) \]
\[ y(t) = Hz(t) + Rw(t) \]

Value
An object of class TSestModel with an additional element smooth. smooth is a list of state, the smoothed state, and track, the smoothed tracking error. The result will also contain the element filter with state and track (which may or may not have been in the original argument).
SS State Space Models

Description

Construct a

Usage

SS(F=NULL, G=NULL, H=NULL, K=NULL, Q=NULL, R=NULL, z0=NULL, P0=NULL, rootP0=NULL, constants=NULL, description=NULL, names=NULL, input.names=NULL, output.names=NULL)

is.SS(obj)
is.innov.SS(obj)
is.nonInnov.SS(obj)

Arguments

F. (nxn) state transition matrix.
H (pxn) output matrix.
Q (nxn) matrix specifying the system noise distribution.
R (pxp) matrix specifying the output (measurement) noise distribution.
G (nxp) input (control) matrix. G should be NULL if there is no input.
K (nxp) matrix specifying the Kalman gain.

Examples

data("eg1.DSE.data.diff", package="dse")
# smoother requires an non-innovations form model
model <- TSmodel(toSSChol(estVARXls(eg1.DSE.data.diff)))
smoothed.model <- smoother(model, eg1.DSE.data.diff, compiled=FALSE)
tfplot(state(smoothed.model))
tfplot(state(smoothed.model, filter=TRUE))
# compare
tfplot(state(smoothed.model, smoother=TRUE), state(smoothed.model, filter=TRUE))

See Also

state.l, SS l, SS TSmodel TSestModel.object

References

z0 vector indicating estimate of the state at time 0. Set to zero if not supplied.
rootP0 matrix indicating a square root of the initial tracking error (e.g. chol(P0)).
P0 matrix indicating initial tracking error P(t=1|t=0). Set to I if rootP0 or P0 are not supplied.
constants NULL or a list of logical matrices with the same names as matrices above, indicating which elements should be considered constants.
description String. An arbitrary description.
names A list with elements input and output, each a vector of strings. Arguments input.names and output.names should not be used if argument names is used.
input.names A vector of character strings indicating input variable names.
output.names A vector of character strings indicating output variable names.
obj an object.

Details
State space models have a further sub-class: innov or non-innov, indicating an innovations form or a non-innovations form.
The state space (SS) model is defined by:
z(t) = Fz(t-1) + Gu(t) + Qe(t)
y(t) = Hz(t) + Rw(t)
or the innovations model:
z(t) = Fz(t-1) + Gu(t) + Kw(t-1)
y(t) = Hz(t) + w(t)
Matrices are as specified above in the arguments, and

y is the p dimensional output data.

u is the m dimensional exogenous (input) data.

z is the n dimensional (estimated) state at time t, E[z(t)|y(t-1), u(t)] denoted E[z(t)|t-1]. Note: In the case where there is no input u this corresponds to what usually be called the predicted state - not the filtered state. An initial value for z can be specified as z0 and an initial one step ahead state tracking error (for non-innovations models) as P0. In the object returned by l.ss, state is a time series matrix corresponding to z.

z0 An initial value for z can be specified as z0.
P0 An initial one step ahead state tracking error (for non-innovations models) can be specified as P0.

rootP0 Alternatively, a square root of P0 can be specified. This can be an upper triangular matrix so that only the required number of parameters are used.

K, Q, R For sub-class innov the Kalman gain K is specified but not Q and R. For sub-class non-innov Q and R are specified but not the Kalman gain K.
e and w are typically assumed to be white noise in the non-innovations form, in which case the covariance of the system noise is QQ’ and the covariance of the measurement noise is RR’. The covariance of e and w can be specified otherwise in the simulate method simulate.SS for this class of model, but the assumption is usually maintained when estimating models of this form (although, not by all authors).
stability

Typically, an non-innovations form is harder to identify than an innovations form. Non-innovations form would typically be chosen when there is considerable theoretical or physical knowledge of the system (e.g. the system was built from known components with measured physical values).

By default, elements in parameter matrices are treated as constants if they are exactly 1.0 or 0.0, and as parameters otherwise. A value of 1.001 would be treated as a parameter, and this is the easiest way to initialize an element which is not to be treated as a constant of value 1.0. Any matrix elements can be fixed to constants by specifying the list constants. Matrices which are not specified in the list will be treated in the default way. An alternative for fixing constants is the function fixConstants.

Value

An SS TSmodel

References


See Also

TSmodel ARMA simulate.SS l.SS state smoother fixConstants

Examples

```r
f <- array(c(.5,.3,.2,.4),c(2,2))
h <- array(c(1,0,0,1),c(2,2))
k <- array(c(.5,.3,.2,.4),c(2,2))
ss <- SS(F=f,G=NULL,H=h,K=k)
is.SS(ss)
ss
```

---

### stability

*Calculate Stability of a TSmodel*

Description

Calculate roots and their modulus and indicate stability.

Usage

```r
stability(obj, fuzz=1e-4, eps=1e-15, digits=8, verbose=TRUE)
```

## S3 method for class 'ARMA'
```
stability(obj, fuzz=1e-4, eps=1e-15, digits=8, verbose=TRUE)
```

## S3 method for class 'roots'
```
stability(obj, fuzz=1e-4, eps=1e-15, digits=8, verbose=TRUE)
```

## S3 method for class 'TSmodel'
```
stability(obj, fuzz=1e-4, eps=1e-15, digits=8, verbose=TRUE)
```

## S3 method for class 'TSestModel'
```
stability(obj, fuzz=1e-4, eps=1e-15, digits=8, verbose=TRUE)
```
Arguments

- **obj**: An object of class TSmodel.
- **fuzz**: Roots within fuzz are considered equal.
- **eps**: Roots with modulus less than \((1-\text{eps})\) are considered stable.
- **digits**: Printing precision.
- **verbose**: Print roots and their moduli.

Details

The returned value is **TRUE** or **FALSE**, indicating if the model is stable or not. The result also has an attribute **roots** which is a matrix with the first (complex) column indicating the eigenvalues of the state transition matrix \(F\) for state space models, or the inverse of distinct roots of \(\text{det}(A(L))\) for ARMA models, and the second column indicating the moduli of the roots.

The argument **eps** is used to prevent the indication of a stable model when the largest root is within rounding error of 1.0.

Value

**TRUE** or **FALSE** if the model is stable or not stable.

Side Effects

The eigenvalues of the state transition matrix or the roots of the determinant of the AR polynomial are printed if **verbose** is **T**.

See Also

- McMillanDegree

Examples

```r
data("eg1.DSE.data.diff", package="dse")
model <- estVARXls(eg1.DSE.data.diff)
stability(model)
n# state | Extract State
---

Description

Extract state information from estimated SS model.

Usage

state(obj, smoother=FALSE, filter=!smoother)
stripMine

Arguments

obj An object of class ‘TSestModel’ with state information (filter or smoother) or containing an ‘SS’ model from which to estimate the state.
smoother logical indicating if the smoother state should be returned.
filter logical indicating if the filtered state should be returned.

Details

One and only one of smoother and filter should be TRUE).

Value

A time series matrix of the estimated state series.

See Also

smoother, SS, l.SS

stripMine

Select a Data Subset and Model

Description

Select a data subset and model.

Usage

stripMine(all.data, essential.data=1, estimation.sample=.5, discard.before=1, horizons=1:12, quiet=FALSE, estimation.methods=NULL, step.size=NULL)

Arguments

all.data An object of class TSdata.
essential.data A vector indicating the important series.
estimation.sample

discard.before Period before which data should be discarded when calculating the forecast covariances.
horizons Forecast horizons which should be considered.
quiet If T then estimation information is not printed. quiet=TRUE may also have to be set in the arguments to estimation methods.
estimation.methods
   A list indicating the model estimation method to use. The list should contain one element. The name of the element indicates the estimation method to use and the value of the element is a list of arguments to pass to the estimation method.

step.size
   An integer indicating how many data subset/model steps should be attempted. This may be necessary to accommodate memory constraints on the system. (see below.)

Details

Calculate the predictions cov for essential.data of models estimated with estimation methods indicated by estimation.methods. estimation.methods is a list with syntax similar to programs for comparing estimation methods (eg. estimateModels), BUT ONLY THE FIRST element (estimation method) is considered. Essential.data indicates the subset of output variables to included in all models. It should be a vector of the indices. All possible combinations of input series and other output series data are considered. If omitted, essential.data is taken as the first output series. Only forecast covariances for essential data are returned. discard.before is an integer indicating 1+the number of points in the beginning of predictions to discard for calculating prediction covariances. estimation.sample indicates the portion of the data to use for estimation. If estimation.sample is an integer then it is used to indicate the number of points in the sample to use for estimation. If it is a fracton it is used to indicate the portion of points to use for estimation. The remainder of the sample is used for evaluating predictions. If step.size is NULL then all possible data permutations are attempted. Because S has a hard-coded limit in the number of synchronize calls this is not always possible (For loops call synchronize.) An error message: Error in synchronize(1): No room in database table If step.size is not NULL it should be a positive integer. In this case variable permutations are divided up into steps of the given size. The result returned by the function can be used to continue from the last step: intermediate.result <- stripMine(data, ...) intermediate.result <- stripMine(intermediate.result) result <- stripMine(intermediate.result) This can be done either interactively or in a batch process, but cannot be done in a function because the database table is not cleared until the top level expression is complete. The class of an intermediate result is stripMine.intermediate.result and the class of the final result is c('forecastCovEstimatorsWRTdata.subsets', 'forecastCov') If the final result is used in a call to stripMine then it is just returned, so extra calls do not cause errors and are very quick. This is useful when you are too lazy to calculate the exact number of steps.

Value

The returned result contains a list (forecastCov) of the forecast covariance on the essential data for the various models and data subsets. It can be plotted with the generic function tfplot. Additional information in the result comes from the function arguments.

See Also

estBlackBox4

Examples

data("eg1.DSE.data.diff", package="dse")
z <- stripMine(eg1.DSE.data.diff, estimation.methods=list(bft=list(max.lag=2, verbose=FALSE)))
**Summary Specific Methods**

**Description**

See the generic function description.

**Usage**

```r
## S3 method for class 'forecastCov'
summary(object, horizons=object$horizons,
         series=seq(nseriesOutput(object$data)), ...)
## S3 method for class 'forecastCovEstimatorsWRTdata.subsets'
summary(object, ...)
## S3 method for class 'forecastCovEstimatorsWRTtrue'
summary(object,
         digits=options()$digits, ...)
## S3 method for class 'estimatedModels'
summary(object, ...)
## S3 method for class 'summary.forecastCov'
print(x, digits=options()$digits, ...)
## S3 method for class 'summary.forecastCovEstimatorsWRTdata.subsets'
print(x,
      digits=options()$digits, ...)
## S3 method for class 'summary.forecastCovEstimatorsWRTtrue'
print(x,
      digits=options()$digits, ...)
## S3 method for class 'summary.estimatedModels'
print(x, digits=options()$digits, ...)
```

**Arguments**

- **object**
  an object for which a summary is to be printed.
- **x**
  an object for which a summary is to be printed.
- **digits**
  a non-null value is used to indicate the number of significant digits. If digits is NULL then the value of digits specified by options is used.
- **horizons**
  optional integer vector indicating horizons at which the summary should be calculated.
- **series**
  The series which should be plotted. The default NULL gives all series.
- **...**
  arguments passed to other methods.

**See Also**

`summary.print`
### summary.TSdata

#### Specific Methods for Summary

**Description**

See the generic function description.

**Usage**

```r
## S3 method for class 'TSdata'
summary(object, ...)
## S3 method for class 'SS'
summary(object, ...)
## S3 method for class 'ARMA'
summary(object, ...)
## S3 method for class 'TSestModel'
summary(object, ...)
## S3 method for class 'summary.TSdata'
print(x, digits=options()$digits, ...)
## S3 method for class 'summary.SS'
print(x, digits=options()$digits, ...)
## S3 method for class 'summary.ARMA'
print(x, digits=options()$digits, ...)
## S3 method for class 'summary.TSestModel'
print(x, digits=options()$digits, ...)
```

**Arguments**

- `object`: an object to be summarized.
- `x`: a summary object to be printed.
- `digits`: number of significant digits to use for printing.
- `...`: arguments passed to other methods.

**See Also**

`print`, `summary`
**Description**

Calculate a weighted sum squared prediction errors for a parameterization.

**Usage**

`sumSqerror(coefficients, model=NULL, data=NULL, error.weights=NULL)`

**Arguments**

- `coefficients`: A vector of coefficients (parameters).
- `model`: an object of class TSmodel which gives the structure of the model for which coefficients are used. `coef(model)` should be the same length as coefficients.
- `data`: an object of class TSdata which gives the data with which the model is to be evaluated.
- `error.weights`: a vector of weights to be applied to the squared prediction errors.

**Details**

This function is primarily for use in parameter optimization, which requires that an objective function be specified by a vector of parameters. It returns only the sum of the weighted squared errors (e.g., for optimization). The sample size is determined by `TobsOutput(data)`.

**Value**

The value of the sum squared errors for a prediction horizon given by the length of `error.weights`. Each period ahead is weighted by the corresponding weight in `error.weights`.

**See Also**

`ll.SS`, `ll.ARM`a

**Examples**

```r
data("eg1.DSE.data.diff", package="dse")
model <- estVARXls(eg1.DSE.data.diff)
sumSqerror(1e-10 + coef(model), model=TSmodel(model),
           data=TSdata(model), error.weights=c(1,1,10))
```
Specific Methods for Testing Equality

Description

See the generic function description.

Usage

```r
## S3 method for class 'ARMA'
testEqual(obj1, obj2, fuzz=0)
## S3 method for class 'SS'
testEqual(obj1, obj2, fuzz=0)
## S3 method for class 'TSdata'
testEqual(obj1, obj2, fuzz=1e-16)
## S3 method for class 'TSmodel'
testEqual(obj1, obj2, fuzz=0)
## S3 method for class 'TTestModel'
testEqual(obj1, obj2, fuzz=0)
```

Arguments

- `obj1`: see generic method.
- `obj2`: see generic method.
- `fuzz`: see generic method.

See Also

testEqual
Usage

```r
## S3 method for class 'forecast'
testEqual(obj1, obj2, fuzz=1e-14)
## S3 method for class 'forecastCov'
testEqual(obj1, obj2, fuzz=1e-14)
## S3 method for class 'horizonForecasts'
testEqual(obj1, obj2, fuzz=1e-14)
## S3 method for class 'estimatedModels'
testEqual(obj1, obj2, fuzz = 0)
```

Arguments

- **obj1**: an object which is to be compared with the second object.
- **obj2**: an object which is to be compared with the first object.
- **fuzz**: tolerance for numerical comparisons. Values within fuzz will be considered equal.

See Also

testEqual

tfplot.forecast Specific Methods for tfplot

Description

See the generic function description.

Usage

```r
## S3 method for class 'forecast'
 tfplot(x, tf=NULL, start=tfstart(tf), end=tfend(tf),
         series = seq(length=nseriesOutput(x$data)),
         Title="Predictions (dotted) and actual data (solid)",
         ylab = seriesNamesOutput(x$data),
         graphs.per.page=5, mar=par()$mar, reset.screen=TRUE, ...)
## S3 method for class 'featherForecasts'
 tfplot(x, tf=NULL, start=tfstart(tf), end=tfend(tf),
         series=seq(nseries(x)),
         Title="Predictions (dotted) and actual data (solid)",
         ylab=seriesNamesOutput(x),
         graphs.per.page=5, mar=par()$mar, reset.screen=TRUE, ...)
## S3 method for class 'horizonForecasts'
 tfplot(x, tf=NULL, start=tfstart(tf), end=tfend(tf),
         series=seq(length=nseriesOutput(x$data)),
         Title="Predictions (dotted) and actual data (solid)",
```
Arguments

- `x`: an object for which a `tfplot` is to be produced.
- `tf`: see `tfplot`.
- `start`: see `tfplot`.
- `end`: see `tfplot`.
- `Title`: string of characters to use for title.
- `ylab`: vector of strings for y axis labelling.
- `graphs.per.page`: integer indicating number of graphs to place on a page.
- `reset.screen`: logical indicating if the plot window should be cleared before starting.
- `series`: integer or string indicating the series which should be plotted.
- `mar`: plot margins. See `par`.
- `...`: arguments passed to other methods.

See Also

tfplot EstEval

tfplot.forecastCov

Plots of Forecast Variance

Description

Generate plots of forecast variance calculated by `forecastCov`.

Usage

```r
## S3 method for class 'forecastCov'
tfplot(x, ...

series = 1:dim(x$forecastCov[[1]])[2],
select.cov = 1:length(x$forecastCov), select.true =TRUE,
select.zero =TRUE, select.trend =TRUE, y.limit = NULL, line.labels =FALSE,
lty = NULL, Legend = NULL, Title = NULL,
graphs.per.page = 5, mar=par()$mar, reset.screen=TRUE)

## S3 method for class 'forecastCovEstimatorsWRTdata'
tfplot(x,
series=1:dim(x$forecastCov[[1]])[2],
select.cov=1:length(x$forecastCov),
select.zero=TRUE, select.trend=TRUE,
graphs.per.page = 5, mar=par()$mar, reset.screen=TRUE, lty=NULL, ...)
```
Arguments

- **x**: The result of `forecastCov`.
- **series**: integer or string indicating the series which should be plotted.
- **select.cov**: logical indicating that for the case of multiple models select the covariance to be plotted.
- **select.true**: logical indicating that results from the forecast of the true model (if available) should be plotted.
- **select.zero**: logical indicating that results from a forecast of zero should be plotted.
- **select.trend**: logical indicating that results from a forecast of trend should be plotted.
- **graphs.per.page**: The number of graphs to put on a page.
- **mar**: plot margins (see `par`).
- **reset.screen**: logical indicating if the plot window should be cleared before starting.
- **lty**: see details.
- **Legend**: optional legend passed to `legend`.
- **Title**: optional legend passed to `title` (but see details).
- **y.limit**: optional limit on the y scale. Covariance values larger than y.limit will not be shown.
- **line.labels**: logical indicating line labels should be printed.
- **...**: For forecastCov objects this allows additional objects to be plotted. For forecastCovEstimatorsWRTdata ... are passed to other methods.

Details

This function produces plots of the variance at different horizons. Output graphics can be paused between pages by setting `par(ask=TRUE)`. If lty is NULL (default) it is set to `seq(length(select.cov) + select.true + select.zero + select.trend)`, and corrected if these are TRUE but not in the object.

The Title is not put on the plot if the global option PlotTitles is FALSE. This can be set with `options(PlotTitles=FALSE)`. This provides a convenient mechanism to omit all titles when the title may be added separately (e.g. in Latex).

Value

None

See Also

- `plot`

Examples

```r
data("eg1.DSE.data.diff", package="dse")
model <- estVARXls(eg1.DSE.data.diff)
z <- forecastCov(model, data=eg1.DSE.data.diff)
tfplot(z)
```
tfplot.TSdata

Tfplot Specific Methods

Description

See the generic function description.

Usage

```r
## S3 method for class 'TSdata'

 tfplot(x, ..., 
 tf=NULL, start=tfstart(tf), end=tfend(tf), 
 select.inputs = seq(length=nseriesInput(x)), 
 select.outputs = seq(length=nseriesOutput(x)), 
 Title=NULL, xlab=NULL, ylab=NULL, 
 graphs.per.page=5, mar=par()$mar, reset.screen=TRUE)

## S3 method for class 'TSestModel'

 tfplot(x, ..., 
 tf=NULL, start=tfstart(tf), end=tfend(tf), 
 select.inputs=NULL, select.outputs=NULL, 
 Title=NULL, xlab=NULL, ylab=NULL, 
 graphs.per.page=5, mar=par()$mar, reset.screen=TRUE)
```

Arguments

- `x` object to be plotted.
- `...` additional objects to be plotted.
- `start` start of plot.
- `end` end of plot.
- `tf` an alternate way to specify start and end of plot.
- `select.inputs` series to be plotted. (passed to selectSeries)
- `select.outputs` series to be plotted. (passed to selectSeries)
- `Title` string to use for plot title (passed to plot - see tfplot).
- `xlab` string to use for x label (passed to plot).
- `ylab` string to use for y label (passed to plot).
- `graphs.per.page` integer indicating number of graphs to place on a page.
- `mar` margins passed to plot. See par.)
- `reset.screen` logical indicating if the plot window should be cleared before starting. If this is not TRUE then mar values will have no effect.

See Also

- `tfplot`
Specific Methods for tframed Data

Description

See the generic function description.

Usage

```r
## S3 method for class 'TSdata'
tframed(x, tf=NULL, names=NULL, ...)
## S3 replacement method for class 'TSdata'
tframe(x) <- value
## S3 method for class 'TSdata'
tfwindow(x, tf=NULL, start=tfstart(tf), end=tfend(tf), warn=TRUE)
## S3 method for class 'TSdata'
tbind(x, d2, ..., pad.start=TRUE, pad.end=TRUE, warn=TRUE)
## S3 method for class 'TSdata'
trimNA(x, startNAs=TRUE, endNAs=TRUE)
## S3 method for class 'TSdata'
window(x, start=NULL, end=NULL, tf=NULL, warn=TRUE, ...)
```

Arguments

- `x` See the generic function.
- `tf` a time frame. See the generic function.
- `value` a time frame to associate with `x`.
- `names` A list with elements input and output which are strings passed as names to the default method.
- `start` See the generic function.
- `startNAs` See the generic function.
- `end` See the generic function.
- `endNAs` See the generic function.
- `d2` See the generic function.
- `pad.start` See the generic function.
- `pad.end` See the generic function.
- `warn` logical indicating if some warning messages should be suppressed.
- `...` arguments passed to other functions.

Details

The generic function is applied to input and to output data.

See Also

`tframed, tfwindow, tbind, trimNA`
toARMA  

Convert to an ARMA Model

Description

Convert a state space model to an ARMA representation. The state is eliminated by a method which uses an equivalence that can be demonstrated by the Cayley Hamilton theorem. It is not very parsimonious.

Usage

toARMA(model, ...)  
## S3 method for class 'ARMA'
toARMA(model, ...)  
## S3 method for class 'SS'
toARMA(model, fuzz=1e-10, ...)  
## S3 method for class 'TSestModel'
toARMA(model, ...)  

Arguments

model  
An object of class TSmodel.

fuzz  
Parameters closer than fuzz to one or zero are set to 1.0 or 0.0 respectively

...  
arguments to be passed to other methods.

Value

An object of class 'ARMA' 'TSmodel' containing an ARMA model.

References


See Also

toSS fixConstants

Examples

data("eg1.DSE.data.diff", package="dse")
model <- toSS(estVARXls(eg1.DSE.data.diff))
model <- toARMA(model)
Specific Methods for tfaked Data

Description

See the generic function description.

Usage

```r
## S3 method for class 'TSdata'
Tobs(x, ...)
## S3 method for class 'TSestModel'
Tobs(x)
## S3 method for class 'TSdata'
start(x, ...)
## S3 method for class 'TSestModel'
start(x, ...)
## S3 method for class 'TSdata'
end(x, ...)
## S3 method for class 'TSestModel'
end(x, ...)
## S3 method for class 'TSdata'
frequency(x, ...)
## S3 method for class 'TSestModel'
frequency(x, ...)
```

Arguments

- `x` a time series object.
- `...` (further arguments, currently disregarded).

See Also

`Tobs, tfstart, tfend, tffrequency`
Usage

TobsInput(x)

## S3 method for class 'TSdata'
TobsInput(x)

## S3 method for class 'TSeestModel'
TobsInput(x)

TobsOutput(x)

## S3 method for class 'TSdata'
TobsOutput(x)

## S3 method for class 'TSeestModel'
TobsOutput(x)

startInput(x)

## S3 method for class 'TSdata'
startInput(x)

## S3 method for class 'TSeestModel'
startInput(x)

startOutput(x)

## S3 method for class 'TSdata'
startOutput(x)

## S3 method for class 'TSeestModel'
startOutput(x)

endInput(x)

## S3 method for class 'TSdata'
endInput(x)

## S3 method for class 'TSeestModel'
endInput(x)

endOutput(x)

## S3 method for class 'TSdata'
endOutput(x)

## S3 method for class 'TSeestModel'
endOutput(x)

frequencyInput(x)

## S3 method for class 'TSdata'
frequencyInput(x)

## S3 method for class 'TSeestModel'
frequencyInput(x)

frequencyOutput(x)

## S3 method for class 'TSdata'
frequencyOutput(x)

## S3 method for class 'TSeestModel'
frequencyOutput(x)
toSS

Arguments

x An object containing TSdata.

Details

Apply a method to the input or output data so, for example, TobsInput(x) in theory does Tobs(inputData(x)), which returns the number of observation periods in input data. The actual implementation may not do Tobs(inputData(x)). For example, with TSPADIdata inputData(x) requires a database retrieval which may be fairly slow, while the number of periods may be available much more quickly.

Value

Depends.

Examples

data("eg1.DSE.data.diff", package="dse")
TobsOutput(eg1.DSE.data.diff)

toSS Convert to State Space Model

Description

Convert a model to state space form.

Usage

toSS(model, ...)
  ## S3 method for class 'ARMA'
toSS(model, ...)
  ## S3 method for class 'SS'
toSS(model, ...)
  ## S3 method for class 'TSestModel'
toSS(model, ...)

toSSaugment(model, ...)
  ## S3 method for class 'ARMA'
toSSaugment(model, fuzz=1e-14, ...)
  ## S3 method for class 'TSestModel'
toSSaugment(model, ...)

toSSnested(model, ...)
  ## S3 method for class 'ARMA'
toSSnested(model, n=NULL, Aoki=FALSE, ...)
## S3 method for class 'SS'
toSSnested(model, n=NULL, Aoki=FALSE, ...)
## S3 method for class 'TSestModel'
toSSnested(model, ...)

### Arguments
- **model**: An object of class TSmodel.
- **n**: If n is specified then it is used as the state dimension when the markov parameter conversion technique is required.
- **Aoki**: logical indicating if Aoki’s method (which does not work in general) should be tried.
- **fuzz**: if the zero lag term of polynomials A and B are within fuzz of the identity matrix then they are not inverted. (i.e. they are assumed to be identity.)
- **...**: arguments to be passed to other methods.

### Details
If the order of the AR polynomial equals or exceeds the MA polynomial (and the input polynomial) then the model is converted by state augmentation. Otherwise, it is converted by approximating the markov coefficients a la Mittnik. (This may not always work very well. Compare the results to check.)

### Value
A state space model in an object of class 'SS' 'TSmodel'.

### Examples
```r
data("eg1.DSE.data.diff", package="dse")
model <- estVARXls(eg1.DSE.data.diff)
model <- toSS(model)
```

---

### toSSChol

Convert to Non-Innovation State Space Model

### Description
This function may not be working properly.
Convert to a non-innovations state space representation using the given matrix (Om) as the measurement noise covariance. Om would typically be an estimate of the output noise, such as returned in $estimates$cov of the function 1 (1, SS or 1,ARMA). This assumes that the noise processes in the arbitrary SS representation are white and uncorrelated.
toSSinnov

Usage

toSSChol(model, ...)  
## S3 method for class 'TSmodel'
toSSChol(model, Om=diag(1,nseriesOutput(model)), ...)
## S3 method for class 'TSeestModel'
toSSChol(model, Om=NULL, ...)

Arguments

- **model**: An object of class TSmodel.
- **Om**: a matrix to be used as the measurement noise covariance. If Om is not supplied and model is of class TSeestModel then model$estimates$cov is used. Otherwise, Om is set to the identity matrix.
- **...**: arguments to be passed to other methods.

Details

Convert to a non-innovations SS representation using a Cholesky decomposition of Om as the coefficient matrix of the output noise.

Value

An object of class 'SS' 'TSmodel' containing a state space model which is not in innovations form.

See Also

toSSinnov

Examples

data("eg1.DSE.data.diff", package="dse")
model <- estVARXls(eg1.DSE.data.diff)
model <- toSSChol(model)

toSSinnov

Convert to State Space Innovations Model

Description

Convert to a state space innovations representation.

Usage

toSSinnov(model, ...)

Arguments

model an object of class TSmodel.
... arguments passed to other methods.

Value

If the argument is a TSmodel then the result is an object of class 'SS' 'TSmodel' If the argument is a TSestModel then the converted model is evaluated with the data an a TSestModel is returned. The TSmodel is an innovations state space representation. This assumes that the noise processes in the arbitrary SS representation are white and uncorrelated.

See Also
toSS, toSSOform toSSChol

Examples

data("eg1.DSE.data.diff", package="dse")
model <- estVARXls(eg1.DSE.data.diff)
model <- toSSinnov(model)
summary(model)

model2 <- SS(F=diag(1,3), H=matrix(c(1,0,0,1,0,0),2,3),
Q=diag(0.5, 3, 3), R=diag(1.1, 2,2),
description="test model", output.names=c("output 1", "output 2"))
model2 <- toSSinnov(model2)
summary(model2)
**totalForecastCov**

**Details**

WARNING: This function does not work properly.

Convert to a SS innovations representation with a minimum number of parameters by converting as much of H as possible to I matrix. Any remaining reductions are done by converting part of ?? to I. It seems there should remain n(m+2p) free parameters in F,G,H,K, and Om is determined implicitly by the residual.

**Value**

An object of class 'SS' 'TSmodel' containing a state space model in observability form (more or less).

**See Also**

toSSinnov

**Examples**

```r
data("eg1.DSE.data.diff", package="dse")
model <- estVARXls(eg1.DSE.data.diff)
```

---

**totalForecastCov**

*Sum covariance of forecasts across all series*

**Description**

Sum covariance of forecasts across all series.

**Usage**

```r
totalForecastCov(obj, select=NULL)
```

**Arguments**

- `obj` An object as returned by forecastCov.
- `select` Series to be select for summation. With the default all series are selected.

**Value**

An object similar to that returned by forecastCov, with the covariance summed over all selected series.
Examples

```r
data("eg1.DSE.data.diff", package="dse")
model1 <- estVARXar(eg1.DSE.data.diff)
model2 <- estVARXls(eg1.DSE.data.diff)
z <- totalForecastCov(forecastCov(model1, model2,
                           data=trimNA(eg1.DSE.data.diff)))
```

`TSdata`  
*Construct TSdata time series object*

Description

Constructor for constructing or extracting a TSdata object (use by TSmodels).

Usage

```r
TSdata(data=NULL, ...)
## Default S3 method:
TSdata(data=NULL, input=NULL, output=NULL, ...)
## S3 method for class 'TSdata'
TSdata(data, ...)
## S3 method for class 'TSestModel'
TSdata(data, ...)
  is.TSdata(obj)
  as.TSdata(d)
```

Arguments

- **data**: object of class TSdata, TSestModel, matrix, list with input and output matrices, or another object for which a constructor or TSdata extraction method has been defined.
- **input**: a matrix of time series data.
- **output**: a matrix of time series data.
- **...**: arguments to be passed to other methods.
- **obj**: an object.
- **d**: an object from which a TSdata object can be extracted. See below.

Details

Generic method to construct or extract a TSdata object. The default method constructs a TSdata object. Specific methods extract the TSdata from other objects (which must contain TSdata). The function `is.TSdata(data)` returns TRUE if data inherits from TSdata and FALSE otherwise.

The function `as.TSdata` uses the elements `input` and `output` directly and strips away other class information and parts of the object (and does not make use of `inputData(data)` or `outputData(data)` which may do something special for certain classes.)
See Also

TSdata.object, TSmodel, TSestModel.object

Examples

```r
rain <- matrix(rnorm(86*17), 86,17)
radar <- matrix(rnorm(86*5), 86,5)
mydata <- TSdata(input=radar, output=rain)
```

---

**TSdata.forecastCov**

*TS Extractor Specific Methods*

**Description**

See the generic function description.

**Usage**

```r
## S3 method for class 'forecastCov'
TSdata(data, ...)
## S3 method for class 'forecastCov'
TSmodel(obj, select=1, ...)
```

**Arguments**

- `data` an object from which to extract the TSdata.
- `obj` an object from which to extract the TSmodel or TSestModel.
- `select` an integer indicating which of multiple models to extract.
- `...` arguments to be passed to other methods.

**See Also**

TSdata TSestModel TSmodel
**TSdata.object**

**Description**

Class `TSdata` of time series data objects for use with `TSmodels`.

**Generation**

This class of objects is returned by specific methods of the function `TSdata` or can be built according to the description below.

**Methods**

The `TSdata` class of objects has methods for the generic functions `print`, `plot`, `start`, `end`, `...`, `testEqual`, `seriesNames`, and `seriesNamesInput`, `seriesNamesOutput`. Also, the function `is.TSdata` is supported.

**Inheritance**

Other data classes inherit from the class `TSdata`.

**Structure**

Objects are a list with class the most general class `TSdata`. The native form for this package has elements `input` and `output`. Any other elements are ignored. `input` and `output` are matrices (or `tframe` or time series matrices) of the input and output data, with each series in a column. It is possible to populate this structure directly from a time series database. See the `TSdbi` package for more details.

**See Also**

`TSdata`, `TSmodel`, `TSestModel.object`

---

**TSestModel**

**Estimated Time Series Model**

**Description**

Object containing a time series model, data, and estimation information.

**Usage**

```r
TSestModel(obj)
#### S3 method for class 'TSestModel'
TSestModel(obj)
    is.TSestModel(obj)
```
Arguments

obj in the first usage an object from which a TSestModel object can be extracted (or constructed).

Details

The TSestModel class of objects are generated by estimation methods. See, for example, estVARXls. They contain a time series model (TSmodel), data (TSdata), and information obtained by evaluating the model with the data in an element called estimates containing:

like The negative log likelihood function value (a vector of the total, constant, the det part, and the cov part)

cov The estimated residual covariance.

pred The one step ahead predictions (see predictT below). These are aligned with output data so that residuals are pred[1:sampleT,] - output[1:sampleT,]

sampleT The end of the period (starting from 1) for which output is used for calculating one step ahead predictions.

predictT The end of the period for which the model is simulated. sampleT must be less than or equal predictT. If predictT is greater than sampleT then each step ahead beyond sampleT is based on the prediction of the previous step and not corrected by the prediction error.

The element estimates may optionally also contain and element filter which may have

state The one step ahead (filter) estimate of the state E[z(t)|y(t-1), u(t)]. Note: In the case where there is no input u this corresponds to what would usually be called the predicted state - not the filtered state.

track The estimated state tracking error P(t|t-1). Again note, this corresponds to the predicted tracking error not the filtered tracking error. This is NULL for innovations models.

smooth a list of:

state The smoother (two sided filter) estimate of the state E[z(t)|sampleT].

track The smoothed estimate of the state tracking error P(t|sampleT). This is NULL for innovations models.

See Also

estVARXls, TSmodel, TSdata

TSmodel Time Series Models

Description

Construct or extract a “TSmodel” from objects.
Usage

```r
TSmodel(obj, ...)  
## S3 method for class 'TSmodel'
TSmodel(obj, ...)  
## S3 method for class 'TSestModel'
TSmodel(obj, ...)  
is.TSmodel(obj)
```

Arguments

- `obj` An object containing an object of class `TSmodel` or a list containing the information necessary to build an object of class `TSmodel`.
- `...` arguments passed to other methods.

Details

This is a generic method which will extract a `TSmodel` from an object (e.g. a `TSestModel`). The default method will try to build an ARMA or state-space `TSmodel` from a list, which must contain the necessary information.

This class of objects is returned by estimation methods or can be built according to the description for specific sub-classes (e.g. `ARMA`, `SS`).

The `TSmodel` class of objects has methods for the generic functions `print`, `testEqual`, `seriesNames`, `seriesNamesInput`, `seriesNamesOutput`, `l`, `roots`, `stability`, `forecast`, `featherForecasts`, `horizonForecasts`, `simulate`, `MonteCarloSimulations`.

Also, the function `is.TSmodel` and the functions `toSS`, `toARMA`, `to.troll` are supported. Other model classes inherit from the class `TSmodel`.

This class of objects contains a time series model. It is the class of objects expected by many of the functions in this package.

Sub-class (e.g. `ARMA` and `SS` for linear, time-invariant ARMA and state space models.) are documented individually. Many of the functions in this package are designed for estimating and converting among various representations of these types of models.

See Also

`ARMA`, `SS`, `TSestModel`, `TSdata`
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