Package ‘fabletools’

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Title Core Tools for Packages in the ‘fable’ Framework

Version 0.3.4

Description Provides tools, helpers and data structures for developing models and time series functions for ‘fable’ and extension packages. These tools support a consistent and tidy interface for time series modelling and analysis.

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BugReports https://github.com/tidyverts/fabletools/issues

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See Also
Useful links:
- https://fabletools.tidyverts.org/
- https://github.com/tidyverts/fabletools
- Report bugs at https://github.com/tidyverts/fabletools/issues

accuracy.mdl_df
Evaluate accuracy of a forecast or model

Description
Summarise the performance of the model using accuracy measures. Accuracy measures can be computed directly from models as the one-step-ahead fitted residuals are available. When evaluating accuracy on forecasts, you will need to provide a complete dataset that includes the future data and data used to train the model.

Usage
## S3 method for class 'mdl_df'
accuracy(object, measures = point_accuracy_measures, ...)

## S3 method for class 'mdl_ts'
accuracy(object, measures = point_accuracy_measures, ...)

## S3 method for class 'fbl_ts'
accuracy(object, data, measures = point_accuracy_measures, ..., by = NULL)

Arguments
- **object**: A model or forecast object
- **measures**: A list of accuracy measure functions to compute (such as point_accuracy_measures, interval_accuracy_measures, or distribution_accuracy_measures)
- **...**: Additional arguments to be passed to measures that use it.
- **data**: A dataset containing the complete model dataset (both training and test data). The training portion of the data will be used in the computation of some accuracy measures, and the test data is used to compute the forecast errors.
- **by**: Variables over which the accuracy is computed (useful for computing across forecast horizons in cross-validation). If by is NULL, groups will be chosen automatically from the key structure.

See Also
Evaluating forecast accuracy
Examples

library(fable)
library(tsibble)
library(tsibbledata)
library(dplyr)

fit <- aus_production %>%
  filter(Quarter < yearquarter("2006 Q1")) %>%
  model(ets = ETS(log(Beer) ~ error("M") + trend("Ad") + season("A")))

# In-sample training accuracy does not require extra data provided.
accuracy(fit)

# Out-of-sample forecast accuracy requires the future values to compare with.
# All available future data will be used, and a warning will be given if some
# data for the forecast window is unavailable.
fc <- fit %>%
  forecast(h = "5 years")
fc %>%
  accuracy(aus_production)

# It is also possible to compute interval and distributional measures of
# accuracy for models and forecasts which give forecast distributions.
fc %>%
  accuracy(
    aus_production,
    measures = list(interval_accuracy_measures, distribution_accuracy_measures)
  )

aggregate_index

Expand a dataset to include temporal aggregates

Description

[Experimental]

Usage

aggregate_index(.data, .window, ..., .offset = "end", .bin_size = NULL)

Arguments

.data A tsibble.
.window Temporal aggregations to include. The default (NULL) will automatically iden-
          tify appropriate temporal aggregations. This can be specified in several ways
          (see details).
... <data-masking> Name-value pairs of summary functions. The name will be
           the name of the variable in the result.
           The value can be:
           • A vector of length 1, e.g. min(x), n(), or sum(is.na(y)).
           • A data frame, to add multiple columns from a single expression.
aggregate_key

[Deprecated] Returning values with size 0 or >1 was deprecated as of 1.1.0. Please use reframe() for this instead.

.offset Offset the temporal aggregation windows to align with the start or end of the data. If FALSE, no offset will be applied (giving common breakpoints for temporal bins.)

.bin_size Temporary. Define the number of observations in each temporal bucket

Details

This feature is very experimental. It currently allows for temporal aggregation of daily data as a proof of concept.

The aggregation .window can be specified in several ways:

- A character string, containing one of "day", "week", "month", "quarter" or "year". This can optionally be preceded by a (positive or negative) integer and a space, or followed by "s".
- A number, taken to be in days.
- A difftime object.

Examples

```r
library(tsibble)
pedestrian %>%
  # Currently only supports daily data
  index_by(Date) %>%
  dplyr::summarise(Count = sum(Count)) %>%
  # Compute weekly aggregates
  fabletools::aggregate_index("1 week", Count = sum(Count))
```

aggregate_key

Expand a dataset to include other levels of aggregation

Description

Uses the structural specification given in .spec to aggregate a time series. A grouped structure is specified using grp1 * grp2, and a nested structure is specified via parent / child. Aggregating the key structure is commonly used with forecast reconciliation to produce coherent forecasts over some hierarchy.

Usage

`aggregate_key(.data, .spec, ...)`

Arguments

- .data A tsibble.
- .spec The specification of aggregation structure.
- ... <data-masking> Name-value pairs of summary functions. The name will be the name of the variable in the result.
  The value can be:
  - A vector of length 1, e.g. min(x), n(), or sum(is.na(y)).
• A data frame, to add multiple columns from a single expression.

[Deprecated] Returning values with size 0 or >1 was deprecated as of 1.1.0. Please use reframe() for this instead.

Details
This function is experimental, and is subject to change in the future.
The way in which the measured variables are aggregated is specified in a similar way to how [dplyr::summarise()] is used.

See Also
reconcile(), is_aggregated()

Examples
library(tsibble)
tourism %>%
  aggregate_key(Purpose * (State / Region), Trips = sum(Trips))

---

agg_vec

Create an aggregation vector

Description

[Maturing]

Usage

agg_vec(x = character(), aggregated = logical(vec_size(x)))

Arguments

x The vector of values.
aggregated A logical vector to identify which values are <aggregated>.

Details
An aggregation vector extends usual vectors by adding <aggregated> values. These vectors are typically produced via the aggregate_key() function, however it can be useful to create them manually to produce more complicated hierarchies (such as unbalanced hierarchies).

Examples

agg_vec(
  x = c(NA, "A", "B"),
  aggregated = c(TRUE, FALSE, FALSE)
)
as_dable

Coerce to a dable object

Description

Coerce to a dable object

Usage

as_dable(x, ...)

## S3 method for class 'tbl_df'
as_dable(x, response, method = NULL, seasons = list(), aliases = list(), ...)

## S3 method for class 'tbl_ts'
as_dable(x, response, method = NULL, seasons = list(), aliases = list(), ...)

Arguments

x Object to be coerced to a dable (dcmp_ts)
...
response The character vector of response variable(s).
method The name of the decomposition method.
seasons A named list describing the structure of seasonal components (such as period, and base).
aliases A named list of calls describing common aliases computed from components.

as_fable

Coerce to a fable object

Description

Coerce to a fable object

Usage

as_fable(x, ...)

## S3 method for class 'tbl_ts'
as_fable(x, response, distribution, ...)

## S3 method for class 'grouped_ts'
as_fable(x, response, distribution, ...)

## S3 method for class 'tbl_df'
as_fable(x, response, distribution, ...)

## S3 method for class 'fbl_ts'
as_fable(x, response, distribution, ...)

## S3 method for class 'grouped_df'
as_fable(x, response, distribution, ...)

## S3 method for class 'forecast'
as_fable(x, ..., point_forecast = list(.mean = mean))

Arguments

x Object to be coerced to a fable (fbl_ts)
...
response The character vector of response variable(s).
distribution The name of the distribution column (can be provided using a bare expression).
point_forecast The point forecast measure(s) which should be returned in the resulting fable. Specified as a named list of functions which accept a distribution and return a vector. To compute forecast medians, you can use list(.median = median).

as_mable Coerce a dataset to a mable

Description

Coerce a dataset to a mable

Usage

as_mable(x, ...)

## S3 method for class 'data.frame'
as_mable(x, key = NULL, model = NULL, ...)

Arguments

x A dataset containing a list model column.
...
key Structural variable(s) that identify each model.
model Identifiers for the columns containing model(s).
### augment.mdl_df

**Augment a mable**

**Description**

Uses a fitted model to augment the response variable with fitted values and residuals. Response residuals (back-transformed) are stored in the `.resid` column, while innovation residuals (transformed) are stored in the `.innov` column.

**Usage**

```r
## S3 method for class 'mdl_df'
augment(x, ...)

## S3 method for class 'mdl_ts'
augment(x, type = NULL, ...)
```

**Arguments**

- `x` A mable.
- `...` Arguments for model methods.
- `type` Deprecated.

**Examples**

```r
library(fable)
library(tsibbledata)

# Forecasting with an ETS(M,Ad,A) model to Australian beer production
aus_production %>%
model(ets = ETS(log(Beer) ~ error("M") + trend("Ad") + season("A"))) %>%
augment()
```

---

### autoplot.dcmp_ts

**Decomposition plots**

**Description**

Produces a faceted plot of the components used to build the response variable of the dable. Useful for visualising how the components contribute in a decomposition or model.

**Usage**

```r
## S3 method for class 'dcmp_ts'
aplot(object, .vars = NULL, scale_bars = TRUE, level = c(80, 95), ...)
```
Arguments

object
   A dable.
.vars
   The column of the dable used to plot. By default, this will be the response variable of the decomposition.
scale_bars
   If TRUE, each facet will include a scale bar which represents the same units across each facet.
level
   If the decomposition contains distributions, which levels should be used to display intervals?

Further arguments passed to ggplot2::geom_line(), which can be used to specify fixed aesthetics such as colour = "red" or linewidth = 3.

Examples

library(feasts)
library(tsibbledata)
aus_production %>%
  model(STL(Beer)) %>%
  components() %>%
  autoplot()

autoplot.fbl_ts

Plot a set of forecasts

Description

Produces a forecast plot from a fable. As the original data is not included in the fable object, it will need to be specified via the data argument. The data argument can be used to specify a shorter period of data, which is useful to focus on the more recent observations.

Usage

## S3 method for class 'fbl_ts'
autoplot(object, data = NULL, level = c(80, 95), show_gap = TRUE, ...)

## S3 method for class 'fbl_ts'
autolayer(
   object,
   data = NULL,
   level = c(80, 95),
   point_forecast = list(mean = mean),
   show_gap = TRUE,
   ...
)

Arguments

object
   A fable.
data
   A tsibble with the same key structure as the fable.
level
   The confidence level(s) for the plotted intervals.
show_gap  Setting this to FALSE will connect the most recent value in data with the forecasts.

Further arguments passed used to specify fixed aesthetics for the forecasts such as colour = "red" or linewidth = 3.

point_forecast  The point forecast measure to be displayed in the plot.

Examples

library(fable)
library(tsibbledata)

fc <- aus_production %>%
  model(ets = ETS(log(Beer) ~ error("M") + trend("Ad") + season("A"))) %>%
  forecast(h = "3 years")

fc %>%
  autoplot(aus_production)

aus_production %>%
  autoplot(Beer) +
  autolayer(fc)

autoplot.tbl_ts  Plot time series from a tsibble

Description

Produces a time series plot of one or more variables from a tsibble. If the tsibble contains a multiple keys, separate time series will be identified by colour.

Usage

## S3 method for class 'tbl_ts'
autoplot(object, .vars = NULL, ...)

## S3 method for class 'tbl_ts'
autolayer(object, .vars = NULL, ...)

Arguments

object  A tsibble.

.vars  A bare expression containing data you wish to plot. Multiple variables can be plotted using ggplot2::vars().

...  Further arguments passed to ggplot2::geom_line(), which can be used to specify fixed aesthetics such as colour = "red" or linewidth = 3.
Examples

```r
library(fable)
library(tsibbledata)
library(tsibble)

tsibbledata::gafa_stock %>%
  autoplot(vars(Close, log(Close)))
```

---

**bottom_up**

*Bottom up forecast reconciliation*

**Description**

[Experimental]

**Usage**

```r
bottom_up(models)
```

**Arguments**

- `models`: A column of models in a mable.

**Details**

Reconciles a hierarchy using the bottom up reconciliation method. The response variable of the hierarchy must be aggregated using sums. The forecasted time points must match for all series in the hierarchy.

**See Also**

`reconcile()`, `aggregate_key()`

---

**box_cox**

*Box Cox Transformation*

**Description**

`box_cox()` returns a transformation of the input variable using a Box-Cox transformation. `inv_box_cox()` reverses the transformation.

**Usage**

```r
box_cox(x, lambda)

inv_box_cox(x, lambda)
```
combination_ensemble

Arguments

- `x`: a numeric vector.
- `lambda`: a numeric value for the transformation parameter.

Details

The Box-Cox transformation is given by

\[ f_\lambda(x) = \frac{x^\lambda - 1}{\lambda} \]

if \( \lambda \neq 0 \). For \( \lambda = 0 \),

\[ f_0(x) = \log(x) \]

Value

a transformed numeric vector of the same length as `x`.

Author(s)

Rob J Hyndman & Mitchell O’Hara-Wild

References


Examples

```r
library(tsibble)
library(dplyr)
airmiles %>%
as_tsibble() %>%
mutate(box_cox = box_cox(value, lambda = 0.3))
```

combination_ensemble  Ensemble combination

Description

Ensemble combination

Usage

`combination_ensemble(..., weights = c("equal", "inv_var"))`

Arguments

- `...`: Estimated models used in the ensemble.
- `weights`: The method used to weight each model in the ensemble.

See Also

`combination_weighted()`
Combination modelling

Description
Combines multiple model definitions (passed via ...) to produce a model combination definition using some combination function (cmbn_fn). Currently distributional forecasts are only supported for models producing normally distributed forecasts.

Usage
combination_model(..., cmbn_fn = combination_ensemble, cmbn_args = list())

Arguments

... Model definitions used in the combination.
cmbn_fn A function used to produce the combination.
cmbn_args Additional arguments passed to cmbn_fn.

Details
A combination model can also be produced using mathematical operations.

Examples
library(fable)
library(tsibble)
library(tsibbledata)

# cmbn1 and cmbn2 are equivalent and equally weighted.
aus_production %>%
  model(
    cmbn1 = combination_model(SNAIVE(Beer), TSLM(Beer ~ trend() + season())),
    cmbn2 = (SNAIVE(Beer) + TSLM(Beer ~ trend() + season()))/2
  )

# An inverse variance weighted ensemble.
aus_production %>%
  model(
    cmbn1 = combination_model(
      SNAIVE(Beer), TSLM(Beer ~ trend() + season()),
      cmbn_args = list(weights = "inv_var")
    )
  )
**common_periods**

Extract frequencies for common seasonal periods

**Usage**

```r
common_periods(x)
```

## Default S3 method:

```r
common_periods(x)
```

## S3 method for class 'tbl_ts'

```r
common_periods(x)
```

## S3 method for class 'interval'

```r
common_periods(x)
```

get_frequencies(period, ...)

## S3 method for class 'numeric'

get_frequencies(period, ...)

## S3 method for class `"NULL"`

get_frequencies(period, data, ..., .auto = c("smallest", "largest", "all"))

## S3 method for class 'character'

"common_periods"  

**Description**

Extract frequencies for common seasonal periods

**Arguments**

- `x`: The data to analyze.
- `period`: The period to analyze.
- `data`: Additional data for analysis.
- `.auto`: Determines the auto selection strategy.

**See Also**

- `combination_ensemble()`
get_frequencies(period, data, ...)

## S3 method for class 'Period'
get_frequencies(period, data, ...)

Arguments

- **x**: An object containing temporal data (such as a tsibble, interval, datetime and others.)
- **period**: Specification of the time-series period
- **...**: Other arguments to be passed on to methods
- **data**: A tsibble
- **.auto**: The method used to automatically select the appropriate seasonal periods

Value

A named vector of frequencies appropriate for the provided data.

References

https://robjhyndman.com/hyndsight/seasonal-periods/

Examples

common_periods(tsibble::pedestrian)

---

### common_xregs: Common exogenous regressors

**Description**

These special functions provide interfaces to more complicated functions within the model formulae interface.

**Usage**

common_xregs

**Specials**

- **trend**: The trend special includes common linear trend regressors in the model. It also supports piecewise linear trend via the knots argument.
  
  ```r
trend(knots = NULL, origin = NULL)
  ```

  - **knots**: A vector of times (same class as the data’s time index) identifying the position of knots for a piecewise linear trend.
  - **origin**: An optional time value to act as the starting time for the trend.

- **season**: The season special includes seasonal dummy variables in the model.
  
  ```r
season(period = NULL)
  ```
period  The periodic nature of the seasonality. This can be either a number indicating the number of observations in each seasonal period, or text to indicate the duration of the seasonal window (for example, annual seasonality would be “1 year”).

**fourier**: The fourier special includes seasonal fourier terms in the model. The maximum order of the fourier terms must be specified using \( K \).

\[
\text{fourier}(\text{period} = \text{NULL}, K, \text{origin} = \text{NULL})
\]

**Usage**

```r
## S3 method for class 'mdl_df'
components(object, ...)

## S3 method for class 'mdl_ts'
components(object, ...)
```

**Arguments**

- `object`  A mable.
- `...`  Other arguments passed to methods.

**Details**

A dataframe will be returned, which will allow you to easily plot the components and see the way in which components are combined to give forecasts.

**Examples**

```r
library(fable)
library(tsibbledata)

# Forecasting with an ETS(M,Ad,A) model to Australian beer production
aus_production %>%
model(ets = ETS(log(Beer) ~ error("M") + trend("Ad") + season("A"))) %>%
components() %>%
autoplot()
```
dable

Create a dable object

Description

A dable (decomposition table) data class (dcmp_ts) which is a tsibble-like data structure for representing decompositions. This data class is useful for representing decompositions, as its print method describes how its columns can be combined to produce the original data, and has a more appropriate autoplot() method for displaying decompositions. Beyond this, a dable (dcmp_ts) behaves very similarly to a tsibble (tbl_ts).

Usage

dable(..., response, method = NULL, seasons = list(), aliases = list())

Arguments

... Arguments passed to tsibble::tsibble().
response The name of the response variable column.
method The name of the decomposition method.
seasons A named list describing the structure of seasonal components (such as period, and base).
aliases A named list of calls describing common aliases computed from components.

decomposition_model Decomposition modelling

Description

This function allows you to specify a decomposition combination model using any additive decomposition. It works by first decomposing the data using the decomposition method provided to dcmp_fn with the given formula. Secondary models are used to fit each of the components from the resulting decomposition. These models are specified after the decomposition formula. All non-seasonal decomposition components must be specified, and any unspecified seasonal components will be forecasted using seasonal naive. These component models will be combined according to the decomposition method, giving a combination model for the response of the decomposition.

Usage

decomposition_model(dcmp, ...)

Arguments

dcmp A model definition which supports extracting decomposed components().
... Model definitions used to model the components

See Also

Forecasting: Principles and Practice - Forecasting Decomposition
Examples

```r
library(fable)
library(feasts)
library(tsibble)
library(dplyr)

vic_food <- tsbilledata::aus_retail %>%
  filter(State == "Victoria", Industry == "Food retailing")

# Identify an appropriate decomposition
vic_food %>%
  model(STL(log(Turnover) ~ season(window = Inf))) %>%
  components() %>%
  autoplot()

# Use an ARIMA model to seasonally adjusted data, and SNAIVE to season_year
# Any model can be used, and seasonal components will default to use SNAIVE.
my_dcmp_spec <- decomposition_model(
  STL(log(Turnover) ~ season(window = Inf)),
  ETS(season_adjust ~ season("N"), SNAIVE(season_year)
)

vic_food %>%
  model(my_dcmp_spec) %>%
  forecast(h="5 years") %>%
  autoplot(vic_food)
```

distribution_var

**Return distribution variable**

distribution_var() returns a character vector of the distribution variable in the data.

**Usage**

distribution_var(x)

**Arguments**

- `x` A dataset containing a distribution variable (such as a fable).

estimate

**Estimate a model**

**Description**

Estimate a model
Usage

estimate(.data, ...)

## S3 method for class 'tbl_ts'
estimate(.data, .model, ...)

Arguments

.data A data structure suitable for the models (such as a tsibble).
... Further arguments passed to methods.
.mdl Definition for the model to be used.

fable Create a fable object

Description

A fable (forecast table) data class (fbl_ts) which is a tsibble-like data structure for representing forecasts. In extension to the key and index from the tsibble (tbl_ts) class, a fable (fbl_ts) must also contain a single distribution column that uses values from the distributional package.

Usage

fable(..., response, distribution)

Arguments

... Arguments passed to tsibble::tsibble().
response The character vector of response variable(s).
distribution The name of the distribution column (can be provided using a bare expression).

features Extract features from a dataset

Description

Create scalar valued summary features for a dataset from feature functions.

Usage

features(.tbl, .var, features, ...)
features_at(.tbl, .vars, features, ...)
features_all(.tbl, features, ...)
features_if(.tbl, .predicate, features, ...)

fable

Create a fable object

Description

A fable (forecast table) data class (fbl_ts) which is a tsibble-like data structure for representing forecasts. In extension to the key and index from the tsibble (tbl_ts) class, a fable (fbl_ts) must also contain a single distribution column that uses values from the distributional package.

Usage

fable(..., response, distribution)

Arguments

... Arguments passed to tsibble::tsibble().
response The character vector of response variable(s).
distribution The name of the distribution column (can be provided using a bare expression).

features Extract features from a dataset

Description

Create scalar valued summary features for a dataset from feature functions.

Usage

features(.tbl, .var, features, ...)
features_at(.tbl, .vars, features, ...)
features_all(.tbl, features, ...)
features_if(.tbl, .predicate, features, ...)
features

Arguments

.tbl A dataset
.var, .vars The variable(s) to compute features on
features A list of functions (or lambda expressions) for the features to compute. feature_set() is a useful helper for building sets of features.

Additional arguments to be passed to each feature. These arguments will only be passed to features which use it in their formal arguments (base::formals()), and not via their ... While passing na.rm = TRUE to stats::var() will work, it will not for base::mean() as its formals are x and .... To more precisely pass inputs to each function, you should use lambdas in the list of features (~ mean(., na.rm = TRUE)).

.predicate A predicate function (or lambda expression) to be applied to the columns or a logical vector. The variables for which .predicate is or returns TRUE are selected.

Details

Lists of available features can be found in the following pages:

- Features by package
- Features by tag

See Also

feature_set()

Examples

# Provide a set of functions as a named list to features.
library(tsibble)
tourism %>%
  features(Trips, features = list(mean = mean, sd = sd))

# Search and use useful features with `feature_set()`.

library(feasts)
tourism %>%
  features(Trips, features = feature_set(tags = "autocorrelation"))

# Best practice is to use anonymous functions for additional arguments

library(tsibble)
tourism %>%
  features(Trips, list(~ quantile(., probs=seq(0,1,by=0.2))))
**feature_set**  
Create a feature set from tags

**Description**
Construct a feature set from features available in currently loaded packages. Lists of available features can be found in the following pages:

- Features by package
- Features by tag

**Usage**
feature_set(pkgs = NULL, tags = NULL)

**Arguments**
- **pkgs**: The package(s) from which to search for features. If NULL, all registered features from currently loaded packages will be searched.
- **tags**: Tags used to identify similar groups of features. If NULL, all tags will be included.

**Registering features**
Features can be registered for use with the feature_set() function using register_feature(). This function allows you to register a feature along with the tags associated with it. If the features are being registered from within a package, this feature registration should happen at load time using [.onLoad()].

---

**fitted.mdl_df**  
Extract fitted values from models

**Description**
Extracts the fitted values from each of the models in a mable. A tsibble will be returned containing these fitted values. Fitted values will be automatically back-transformed if a transformation was specified.

**Usage**

```r
## S3 method for class 'mdl_df'
fitted(object, ...)
```

```r
## S3 method for class 'mdl_ts'
fitted(object, h = 1, ...)
```

**Arguments**
- **object**: A mable or time series model.
- **...**: Other arguments passed to the model method for fitted().
- **h**: The number of steps ahead that these fitted values are computed from.
Description

The forecast function allows you to produce future predictions of a time series from fitted models. If the response variable has been transformed in the model formula, the transformation will be automatically back-transformed (and bias adjusted if bias_adjust is TRUE). More details about transformations in the fable framework can be found in vignette("transformations",package = "fable").

Usage

```r
# S3 method for class 'mdl_df'
forecast(
  object,
  new_data = NULL,
  h = NULL,
  point_forecast = list(.mean = mean),
  ...
)
```

```r
# S3 method for class 'mdl_ts'
forecast(
  object,
  new_data = NULL,
  h = NULL,
  bias_adjust = NULL,
  simulate = FALSE,
  bootstrap = FALSE,
  times = 5000,
  point_forecast = list(.mean = mean),
  ...
)
```

Arguments

- **object**
  The time series model used to produce the forecasts.

- **new_data**
  A tsibble containing future information used to forecast.

- **h**
  The forecast horizon (can be used instead of new_data for regular time series with no exogenous regressors).

- **point_forecast**
  The point forecast measure(s) which should be returned in the resulting fable. Specified as a named list of functions which accept a distribution and return a vector. To compute forecast medians, you can use list(.median = median).

- **...**
  Additional arguments for forecast model methods.

- **bias_adjust**
  Deprecated. Please use point_forecast to specify the desired point forecast method.

- **simulate**
  Should forecasts be based on simulated future paths instead of analytical results.
Should innovations from simulated forecasts be bootstrapped from the model’s fitted residuals. This allows the forecast distribution to have a different underlying shape which could better represent the nature of your data.

times

The number of future paths for simulations if simulate = TRUE.

Details

The forecasts returned contain both point forecasts and their distribution. A specific forecast interval can be extracted from the distribution using the hilo() function, and multiple intervals can be obtained using report(). These intervals are stored in a single column using the hilo class, to extract the numerical upper and lower bounds you can use unpack_hilo().

Value

A fable containing the following columns:

• .model: The name of the model used to obtain the forecast. Taken from the column names of models in the provided mable.
• The forecast distribution. The name of this column will be the same as the dependent variable in the model(s). If multiple dependent variables exist, it will be named .distribution.
• Point forecasts computed from the distribution using the functions in the point_forecast argument.
• All columns in new_data, excluding those whose names conflict with the above.

Examples

library(fable)
library(tsibble)
library(tsibbledata)
library(dplyr)
library(tidyr)

# Forecasting with an ETS(M,Ad,A) model to Australian beer production
beer_fc <- aus_production %>%
  model(ets = ETS(log(Beer) ~ error("M") + trend("Ad") + season("A"))) %>%
  forecast(h = "3 years")

# Compute 80% and 95% forecast intervals
beer_fc %>%
  hilo(level = c(80, 95))

beer_fc %>%
  autoplot(aus_production)

# Forecasting with a seasonal naive and linear model to the monthly
# "Food retailing" turnover for each Australian state/territory.
library(dplyr)
aus_retail %>%
  filter(Industry == "Food retailing") %>%
  model(
    snaive = SNAIVE(Turnover),
    ets = TSLM(log(Turnover) ~ trend() + season()),
  ) %>%
  forecast(h = "2 years 6 months") %>%
  autoplot(filter(aus_retail, Month >= yearmonth("2000 Jan")), level = 90)
# Forecast GDP with a dynamic regression model on log(GDP) using population and
# an automatically chosen ARIMA error structure. Assume that population is fixed
# in the future.

```r
aus_economy <- global_economy %>%
  filter(Country == "Australia")
fit <- aus_economy %>%
  model(lm = ARIMA(log(GDP) ~ Population))

future_aus <- new_data(aus_economy, n = 10) %>%
  mutate(Population = last(aus_economy$Population))

fit %>%
  forecast(new_data = future_aus) %>%
  autoplot(aus_economy)
```

---

generate.mdl_df

## Generate responses from a mable

### Description

Use a model’s fitted distribution to simulate additional data with similar behaviour to the response. This is a tidy implementation of \link[stats]{simulate}.

### Usage

```r
## S3 method for class 'mdl_df'
generate(x, new_data = NULL, h = NULL, times = 1, seed = NULL, ...)

## S3 method for class 'mdl_ts'
generate(
  x,
  new_data = NULL,
  h = NULL,
  times = 1,
  seed = NULL,
  bootstrap = FALSE,
  bootstrap_block_size = 1,
  ...
)
```

### Arguments

- **x**: A mable.
- **new_data**: The data to be generated (time index and exogenous regressors).
- **h**: The simulation horizon (can be used instead of `new_data` for regular time series with no exogenous regressors).
- **times**: The number of replications.
- **seed**: The seed for the random generation from distributions.
- **...**: Additional arguments for individual simulation methods.
bootstrap

If TRUE, then forecast distributions are computed using simulation with resampled errors.

bootstrap_block_size

The bootstrap block size specifies the number of contiguous residuals to be taken in each bootstrap sample.

Details

Innovations are sampled by the model’s assumed error distribution. If bootstrap is TRUE, innovations will be sampled from the model’s residuals. If new_data contains the .innov column, those values will be treated as innovations for the simulated paths.

Examples

library(fable)
library(dplyr)
UKLungDeaths <- as_tsibble(cbind(mdeaths, fdeaths), pivot_longer = FALSE)
UKLungDeaths %>%
  model(lm = TSLM(mdeaths ~ fourier("year", K = 4) + fdeaths)) %>%
  generate(UKLungDeaths, times = 5)

Description

Uses the models within a mable to produce a one row summary of their fits. This typically contains information about the residual variance, information criterion, and other relevant summary statistics. Each model will be represented with a row of output.

Usage

## S3 method for class 'mdl_df'
glance(x, ...)

## S3 method for class 'mdl_ts'

Arguments

x

A mable.

Arguments for model methods.

Examples

library(fable)
library(tsibbledata)
olympic_running %>%
  model(lm = TSLM(log(Time) ~ trend())) %>%
  glance()
hypothesize mdl_df

Run a hypothesis test from a mable

Description
This function will return the results of a hypothesis test for each model in the mable.

Usage
```r
## S3 method for class 'mdl_df'
hypothesize(x, ...)
## S3 method for class 'mdl_ts'
hypothesize(x, tests = list(), ...)
```

Arguments
- `x`: A mable.
- `...`: Arguments for model methods.
- `tests`: a list of test functions to perform on the model

Examples
```r
library(fable)
library(tsibbledata)

olympic_running %>%
  model(lm = TSLM(log(Time) ~ trend())) %>%
  hypothesize()
```

interpolate mdl_df

Interpolate missing values

Description
Uses a fitted model to interpolate missing values from a dataset.

Usage
```r
## S3 method for class 'mdl_df'
interpolate(object, new_data, ...)
## S3 method for class 'mdl_ts'
interpolate(object, new_data, ...)
```

Arguments
- `object`: A mable containing a single model column.
- `new_data`: A dataset with the same structure as the data used to fit the model.
- `...`: Other arguments passed to interpolate methods.
is_aggregated

Examples

```r
library(fable)
library(tsibbledata)

# The fastest running times for the olympics are missing for years during
# world wars as the olympics were not held.
olympic_running

olympic_running %>%
  model(TSLM(Time ~ trend())) %>%
  interpolate(olympic_running)
```

---

is_aggregated  
**Is the element an aggregation of smaller data**

Description

Is the element an aggregation of smaller data

Usage

```r
is_aggregated(x)
```

Arguments

- `x`  
  An object.

See Also

`aggregate_key`

---

is_dable  
**Is the object a dable**

Description

Is the object a dable

Usage

```r
is_dable(x)
```

Arguments

- `x`  
  An object.
is_fable
Is the object a fable

Description
Is the object a fable

Usage
is_fable(x)

Arguments
x An object.

is_mable
Is the object a mable

Description
Is the object a mable

Usage
is_mable(x)

Arguments
x An object.

is_model
Is the object a model

Description
Is the object a model

Usage
is_model(x)

Arguments
x An object.
MAAPE

Mean Arctangent Absolute Percentage Error

Description
Mean Arctangent Absolute Percentage Error

Usage
MAAPE(.resid, .actual, na.rm = TRUE, ...)

Arguments
.resid  A vector of residuals from either the training (model accuracy) or test (forecast accuracy) data.
.actual  A vector of responses matching the fitted values (for forecast accuracy, new_data must be provided).
na.rm  Remove the missing values before calculating the accuracy measure
...  Additional arguments for each measure.

References

mable
Create a new mable

Description
A mable (model table) data class (mdl_df) is a tibble-like data structure for applying multiple models to a dataset. Each row of the mable refers to a different time series from the data (identified by the key columns). A mable must contain at least one column of time series models (mdl_ts), where the list column itself (lst_mdl) describes how these models are related.

Usage
mable(..., key = NULL, model = NULL)

Arguments
...  <dynamic-dots> A set of name-value pairs. These arguments are processed with rlang::quos() and support unquote via !! and unquote-splice via !!!.
Use := to create columns that start with a dot.
Arguments are evaluated sequentially. You can refer to previously created elements directly or using the .data pronoun. To refer explicitly to objects in the calling environment, use !! or .env, e.g. !!.data or .env$.data for the special case of an object named .data.
key  Structural variable(s) that identify each model.
model  Identifiers for the columns containing model(s).
mable_vars

Return model column variables

Description

mable_vars() returns a character vector of the model variables in the object.

Usage

mable_vars(x)

Arguments

x A dataset containing models (such as a mable).

MDA

Directional accuracy measures

Description

A collection of accuracy measures based on the accuracy of the prediction’s direction (say, increasing or decreasing).

Usage

MDA(.resid, .actual, na.rm = TRUE, reward = 1, penalty = 0, ...)

MDV(.resid, .actual, na.rm = TRUE, ...)

MDPV(.resid, .actual, na.rm = TRUE, ...)

directional_accuracy_measures

Arguments

.resid A vector of residuals from either the training (model accuracy) or test (forecast accuracy) data.

.actual A vector of responses matching the fitted values (for forecast accuracy, new_data must be provided).

na.rm Remove the missing values before calculating the accuracy measure

reward, penalty The weights given to correct and incorrect predicted directions.

... Additional arguments for each measure.

Format

An object of class list of length 3.
Details

\texttt{MDA()}: Mean Directional Accuracy \texttt{MDV()}: Mean Directional Value \texttt{MDPV()}: Mean Directional Percentage Value

References


---

Point estimate accuracy measures

Description

Point estimate accuracy measures

Usage

\texttt{ME(.resid, na.rm = TRUE, ...)}

\texttt{MSE(.resid, na.rm = TRUE, ...)}

\texttt{RMSE(.resid, na.rm = TRUE, ...)}

\texttt{MAE(.resid, na.rm = TRUE, ...)}

\texttt{MPE(.resid, .actual, na.rm = TRUE, ...)}

\texttt{MAPE(.resid, .actual, na.rm = TRUE, ...)}

\texttt{MASE(}
\hspace{1em} .resid,
\hspace{1em} .train,
\hspace{1em} demean = FALSE,
\hspace{1em} na.rm = TRUE,
\hspace{1em} .period,
\hspace{1em} d = .period == 1,
\hspace{1em} D = .period > 1,
\hspace{1em} ... 
\texttt{)}

\texttt{RMSSE(}
\hspace{1em} .resid,
\hspace{1em} .train,
\hspace{1em} demean = FALSE,
\hspace{1em} na.rm = TRUE,
\hspace{1em} .period,
\hspace{1em} d = .period == 1,
\hspace{1em} D = .period > 1,
\hspace{1em} ... 
\texttt{)}
ACF1(.resid, na.action = stats::na.pass, demean = TRUE, ...)

point_accuracy_measures

Arguments

.resid A vector of residuals from either the training (model accuracy) or test (forecast accuracy) data.

na.rm Remove the missing values before calculating the accuracy measure

... Additional arguments for each measure.

.actual A vector of responses matching the fitted values (for forecast accuracy, new_data must be provided).

.train A vector of responses used to train the model (for forecast accuracy, the orig_data must be provided).

demean Should the response be demeaned (MASE)

.period The seasonal period of the data (defaulting to 'smallest' seasonal period). from a model, or forecasted values from the forecast.

d Should the response model include a first difference?

D Should the response model include a seasonal difference?

na.action Function to handle missing values.

Format

An object of class list of length 8.

---

**middle_out**

Middle out forecast reconciliation

Description

[Experimental]

Usage

middle_out(models, split = 1)

Arguments

.models A column of models in a mable.

.split The middle level of the hierarchy from which the bottom-up and top-down approaches are used above and below respectively.

Details

Reconciles a hierarchy using the middle out reconciliation method. The response variable of the hierarchy must be aggregated using sums. The forecasted time points must match for all series in the hierarchy.
**min_trace**

**Minimum trace forecast reconciliation**

**Description**
Reconciles a hierarchy using the minimum trace combination method. The response variable of the hierarchy must be aggregated using sums. The forecasted time points must match for all series in the hierarchy (caution: this is not yet tested for beyond the series length).

**Usage**
```r
min_trace(
  models,
  method = c("wls_var", "ols", "wls_struct", "mint_cov", "mint_shrink"),
  sparse = NULL
)
```

**Arguments**
- **models** A column of models in a mable.
- **method** The reconciliation method to use.
- **sparse** If TRUE, the reconciliation will be computed using sparse matrix algebra? By default, sparse matrices will be used if the MatrixM package is installed.

**References**

**See Also**
- `reconcile()`, `aggregate_key()`
model

Usage

```r
model(.data, ...)
```

```r
## S3 method for class 'tbl_ts'
model(.data, ..., .safely = TRUE)
```

Arguments

- **.data** A data structure suitable for the models (such as a tsibble)
- **...** Definitions for the models to be used. All models must share the same response variable.
- **.safely** If a model encounters an error, rather than aborting the process a NULL model will be returned instead. This allows for an error to occur when computing many models, without losing the results of the successful models.

Parallel

It is possible to estimate models in parallel using the `future` package. By specifying a `future::plan()` before estimating the models, they will be computed according to that plan.

Progress

Progress on model estimation can be obtained by wrapping the code with `progressr::with_progress()`. Further customisation on how progress is reported can be controlled using the `progressr` package.

Examples

```r
library(fable)
library(tsibbledata)

# Training an ETS(M,Ad,A) model to Australian beer production
aus_production %>%
  model(ets = ETS(log(Beer) ~ error("M") + trend("Ad") + season("A")))

# Training a seasonal naive and ETS(A,A,A) model to the monthly "Food retailing" turnover for selected Australian states.
library(dplyr)
progressr::with_progress(
  aus_retail %>%
    filter(
      Industry == "Food retailing",
      State %in% c("Victoria", "New South Wales", "Queensland")
    ) %>%
    model(
      snaive = SNAIVE(Turnover),
      ets = ETS(log(Turnover) ~ error("A") + trend("A") + season("A")),
    )
)
```
**model_lhs**  
*Extract the left hand side of a model*

**Description**  
Extract the left hand side of a model

**Usage**  
`model_lhs(model)`

**Arguments**  
- **model**  
  A formula

---

**model_rhs**  
*Extract the right hand side of a model*

**Description**  
Extract the right hand side of a model

**Usage**  
`model_rhs(model)`

**Arguments**  
- **model**  
  A formula

---

**model_sum**  
*Provide a succinct summary of a model*

**Description**  
Similarly to pillar’s type_sum and obj_sum, model_sum is used to provide brief model summaries.

**Usage**  
`model_sum(x)`

**Arguments**  
- **x**  
  The model to summarise
new_model_class

Create a new class of models

Description

Suitable for extension packages to create new models for fable.

Usage

```r
new_model_class(
  model = "Unknown model",
  train = function(.data, formula, specials, ...)  
    abort("This model has not defined a training method."),
  specials = new_specials(),
  check = function(.data) {
    
  },
  prepare = function(...) {
    
  },
  ...,
  .env = caller_env(),
  .inherit = model_definition
)
```

```r
new_model_definition(.class, formula, ..., .env = caller_env(n = 2))
```

Arguments

- **model** The name of the model
- **train** A function that trains the model to a dataset. `.data` is a tsibble containing the data's index and response variables only. `formula` is the user's provided formula. `specials` is the evaluated specials used in the formula.
- **specials** Special functions produced using `new_specials()`
- **check** A function that is used to check the data for suitability with the model. This can be used to check for missing values (both implicit and explicit), regularity of observations, ordered time index, and univariate responses.
- **prepare** This allows you to modify the model class according to user inputs. `...` is the arguments passed to `new_model_definition`, allowing you to perform different checks or training procedures according to different user inputs.
- **...** Further arguments to `R6::R6Class()`. This can be useful to set up additional elements used in the other functions. For example, to use `common_xregs`, an `origin` element in the model is used to store the origin for `trend()` and `fourier()` specials. To use these specials, you must add an `origin` element to the object (say with `origin = NULL`).
- **.env** The environment from which functions should inherit from.
- **.inherit** A model class to inherit from.
- **.class** A model class (typically created with `new_model_class()`). 
- **formula** The user's model formula.
**new_specials**

Create evaluation environment for specials

**Description**

Allows extension packages to make use of the formula parsing of specials.

**Usage**

new_specials(..., .required_specials = NULL, .xreg_specials = NULL)

**Arguments**

- ... A named set of functions which used to parse formula inputs
- .required_specials The names of specials which must be provided (and if not, are included with no inputs).
- .xreg_specials The names of specials which will be only used as inputs to other specials (most commonly xreg).

**new_transformation**

Create a new modelling transformation

**Description**

Produces a new transformation for fable modelling functions which will be used to transform, back-transform, and adjust forecasts.

**Usage**

new_transformation(transformation, inverse)

invert_transformation(x, ...)

**Arguments**

- transformation A function which transforms the data
- inverse A function which is the inverse of a transformation
- x A transformation (such as one created with new_transformation).
- ... Further arguments passed to other methods.
Details

For more details about transformations, read the vignette: vignette("transformations", package = "fable")

Examples

```r
scaled_logit <- function(x, lower=0, upper=1){
  log((x-lower)/(upper-x))
}
inv_scaled_logit <- function(x, lower=0, upper=1){
  (upper-lower)*exp(x)/(1+exp(x)) + lower
}
my_scaled_logit <- new_transformation(scaled_logit, inv_scaled_logit)
t_vals <- my_scaled_logit(1:10, 0, 100)
t_vals
```

outliers

Identify outliers

Description

Return a table of outlying observations using a fitted model.

Usage

```r
outliers(object, ...)
## S3 method for class 'mdl_df'
outliers(object, ...)
## S3 method for class 'mdl_ts'
outliers(object, ...)
```

Arguments

- **object**: An object which can identify outliers.
- **...**: Arguments for further methods.

percentile_score

Distribution accuracy measures

Description

These accuracy measures can be used to evaluate how accurately a forecast distribution predicts a given actual value.
Usage

percentile_score(.dist, .actual, na.rm = TRUE, ...)

quantile_score(
  .dist,
  .actual,
  probs = c(0.05, 0.25, 0.5, 0.75, 0.95),
  na.rm = TRUE,
  ...
)

CRPS(.dist, .actual, n_quantiles = 1000, na.rm = TRUE, ...)

distribution_accuracy_measures

Arguments

.dist The distribution of fitted values from the model, or forecasted values from the forecast.
.actual A vector of responses matching the fitted values (for forecast accuracy, new_data must be provided).
.na.rm Remove the missing values before calculating the accuracy measure

... Additional arguments for each measure.
.probs A vector of probabilities at which the metric is evaluated.
.n_quantiles The number of quantiles to use in approximating CRPS when an exact solution is not available.

Format

An object of class list of length 2.

Quantile/percentile score (pinball loss)

A quantile (or percentile) score evaluates how accurately a set of quantiles (or percentiles) from the distribution match the given actual value. This score uses a pinball loss function, and can be calculated via the average of the score function given below:

The score function $s_p(q_p, y)$ is given by $(1 - p)(q_p - y)$ if $y < q_p$, and $p(y - q_p)$ if $y \geq q_p$. Where $p$ is the quantile probability, $q_p = F^{-1}(p)$ is the quantile with probability $p$, and $y$ is the actual value.

The resulting accuracy measure will average this score over all predicted points at all desired quantiles (defined via the probs argument).

The percentile score is uses the same method with probs set to all percentiles $probs = \text{seq}(0.01, 0.99, 0.01)$.

Continuous ranked probability score (CRPS)

The continuous ranked probability score (CRPS) is the continuous analogue of the pinball loss quantile score defined above. Its value is twice the integral of the quantile score over all possible quantiles:

$$ CRPS(F, y) = 2 \int_0^1 s_p(q_p, y)dp $$
It can be computed directly from the distribution via:
\[
CRPS(F, y) = \int_{-\infty}^{\infty} (F(x) - 1_y \leq x)^2 dx
\]

For some forecast distribution \( F \) and actual value \( y \).
Calculating the CRPS accuracy measure is computationally difficult for many distributions, however it can be computed quickly and exactly for Normal and emperical (sample) distributions. For other distributions the CRPS is approximated using the quantile score of many quantiles (using the number of quantiles specified in the \( n_{\text{quantiles}} \) argument).

---

### reconcile

**Forecast reconciliation**

**Description**

This function allows you to specify the method used to reconcile forecasts in accordance with its key structure.

**Usage**

reconcile(.data, ...)

```r
## S3 method for class 'mdl_df'
reconcile(.data, ...)
```

**Arguments**

- `.data` A mable.
- `...` Reconciliation methods applied to model columns within `.data`.

**Examples**

```r
library(fable)
lung_deaths_agg <- as_tsibble(cbind(mdeaths, fdeaths)) %>%
aggregate_key(key, value = sum(value))

lung_deaths_agg %>%
model(lm = TSLM(value ~ trend() + season())) %>%
reconcile(lm = min_trace(lm)) %>%
forecast()
```
**refit.mdl_df**  
*Refit a `mable` to a new dataset*

**Description**
Applies a fitted model to a new dataset. For most methods this can be done with or without re-estimation of the parameters.

**Usage**
```r
## S3 method for class 'mdl_df'
refit(object, new_data, ...)
## S3 method for class 'mdl_ts'
refit(object, new_data, ...)
```

**Arguments**
- `object`: A `mable`.
- `new_data`: A `tsibble` dataset used to refit the model.
- `...`: Additional optional arguments for refit methods.

**Examples**
```r
library(fable)

fit <- as_tsibble(mdeaths) %>%
    model(ETS(value ~ error("M") + trend("A") + season("A")))
fit %>% report()

fit %>%
    refit(as_tsibble(fdeaths)) %>%
    report(reinitialise = TRUE)
```

---

**register_feature**  
*Register a feature function*

**Description**
Allows users to find and use features from your package using `feature_set()`. If the features are being registered from within a package, this feature registration should happen at load time using `::.onLoad()`.

**Usage**
```r
register_feature(fn, tags)
```
Arguments

fn The feature function
tags Identifying tags

Examples

```r
## Not run:
tukey_five <- function(x){
  setNames(fivenum(x), c("min", "hinge_lwr", "med", "hinge_upr", "max"))
}

register_feature(tukey_five, tags = c("boxplot", "simple"))

## End(Not run)
```

---

report Report information about an object

Description

Displays the object in a suitable format for reporting.

Usage

```r
report(object, ...)
```

Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>object</td>
<td>The object to report</td>
</tr>
<tr>
<td>...</td>
<td>Additional options for the reporting function</td>
</tr>
</tbody>
</table>

---

residuals.mdl_df Extract residuals values from models

Description

Extracts the residuals from each of the models in a mable. A tsibble will be returned containing these residuals.

Usage

```r
## S3 method for class 'mdl_df'
residuals(object, ...)

## S3 method for class 'mdl_ts'
residuals(object, type = "innovation", ...)
```
response

Arguments

- `object`: A mable or time series model.
- `...`: Other arguments passed to the model method for `residuals()`.
- `type`: The type of residuals to compute. If `type=\"response\"`, residuals on the back-transformed data will be computed.

---

`response` 

*Extract the response variable from a model*

Description

Returns a tsibble containing only the response variable used in the fitting of a model.

Usage

```r
response(object, ...)
```

Arguments

- `object`: The object containing response data
- `...`: Additional parameters passed on to other methods

---

`response_vars`

*Return response variables*

Description

`response_vars()` returns a character vector of the response variables in the object.

Usage

```r
response_vars(x)
```

Arguments

- `x`: A dataset containing a response variable (such as a mable, fable, or dable).
scenarios  

A set of future scenarios for forecasting

Description
A set of future scenarios for forecasting

Usage
scenarios(..., names_to = ".scenario")

Arguments
... Input data for each scenario
names_to The column name used to identify each scenario

skill_score  

Forecast skill score measure

Description
This function converts other error metrics such as MSE into a skill score. The reference or benchmark forecasting method is the Naïve method for non-seasonal data, and the seasonal naive method for seasonal data. When used within accuracy.fbl_ts, it is important that the data contains both the training and test data, as the training data is used to compute the benchmark forecasts.

Usage
skill_score(measure)

Arguments
measure The accuracy measure to use in computing the skill score.

Examples
skill_score(MSE)

library(fable)
library(tsibble)

lung_deaths <- as_tsibble(cbind(mdeaths, fdeaths))
lung_deaths %>%
dplyr::filter(index < yearmonth("1979 Jan")) %>%
model(
  ets = ETS(value ~ error("M") + trend("A") + season("A")),
  lm = TSLM(value ~ trend() + season())
) %>%
forecast(h = "1 year") %>%
accuracy(lung_deaths, measures = list(skill = skill_score(MSE)))
special_xreg

**Helper special for producing a model matrix of exogenous regressors**

**Description**

Helper special for producing a model matrix of exogenous regressors

**Usage**

special_xreg(...)

**Arguments**

... Arguments for fable_xreg_matrix (see Details)

**Details**

Currently the fable_xreg_matrix helper supports a single argument named `default_intercept`. If this argument is TRUE (passed via ... above), then the intercept will be returned in the matrix if not specified (much like the behaviour of `lm()`). If FALSE, then the intercept will only be included if explicitly requested via `1` in the formula.

---

stream

**Extend a fitted model with new data**

**Description**

Extend the length of data used to fit a model and update the parameters to suit this new data.

**Usage**

stream(object, ...)

## S3 method for class 'mdl_df'
stream(object, new_data, ...)

**Arguments**

**object** An object (such as a model) which can be extended with additional data.

... Additional arguments passed on to stream methods.

**new_data** A dataset of the same structure as was used to fit the model.
tidy.mdl_df  
*Extract model coefficients from a mable*

**Description**

This function will obtain the coefficients (and associated statistics) for each model in the mable.

**Usage**

```r
## S3 method for class 'mdl_df'
tidy(x, ...)
## S3 method for class 'mdl_df'
coeff(object, ...)
## S3 method for class 'mdl_ts'
tidy(x, ...)
## S3 method for class 'mdl_ts'
coeff(object, ...)
```

**Arguments**

- `x, object`  A mable.
- `...`  Arguments for model methods.

**Examples**

```r
library(fable)
library(tsibbledata)
olympic_running %>%
  model(lm = TSLM(log(Time) ~ trend())) %>%
tidy()
```

top_down  
*Top down forecast reconciliation*

**Description**

[Experimental]

**Usage**

```r
top_down(
  models,
  method = c("forecast_proportions", "average_proportions", "proportion_averages")
)
```
winkler_score

Arguments

models A column of models in a mable.
method The reconciliation method to use.

Details

Reconciles a hierarchy using the top down reconciliation method. The response variable of the hierarchy must be aggregated using sums. The forecasted time points must match for all series in the hierarchy.

See Also

reconcile(), aggregate_key()

---

winkler_score Interval estimate accuracy measures

Description

Interval estimate accuracy measures

Usage

winkler_score(.dist, .actual, level = 95, na.rm = TRUE, ...)

pinball_loss(.dist, .actual, level = 95, na.rm = TRUE, ...)

scaled_pinball_loss(
  .dist, 
  .actual, 
  .train, 
  level = 95, 
  na.rm = TRUE, 
  demean = FALSE, 
  .period, 
  d = .period == 1, 
  D = .period > 1,
  
)

interval_accuracy_measures

Arguments

.dist The distribution of fitted values from the model, or forecasted values from the forecast.
.actual A vector of responses matching the fitted values (for forecast accuracy, new_data must be provided).
.level The level of the forecast interval.
.na.rm Remove the missing values before calculating the accuracy measure
Additional arguments for each measure.

- **.train**: A vector of responses used to train the model (for forecast accuracy, the `orig_data` must be provided).
- **demean**: Should the response be demeaned (MASE)
- **.period**: The seasonal period of the data (defaulting to ‘smallest’ seasonal period). from a model, or forecasted values from the forecast.
- **d**: Should the response model include a first difference?
- **D**: Should the response model include a seasonal difference?

**Format**

An object of class `list` of length 1.
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