Package ‘forecast’

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R topics documented:

- forecast-package .................................................. 4
- accuracy ............................................................. 4
- Acf ................................................................. 6
- arima ................................................................. 8
- Arima ................................................................. 10
- arima.errors .......................................................... 12
- arimaorder ............................................................ 13
- auto.arima ............................................................ 13
- autolayer .............................................................. 16
- autolayer.mts .......................................................... 17
- autoplot.acf ............................................................ 18
- autoplot.decomposed.ts ............................................. 20
- autoplot.mforecast .................................................... 21
- baggedModel .......................................................... 23
- bats ................................................................. 24
- bizdays ............................................................... 26
- bld.mbb.bootstrap ..................................................... 27
- BoxCox ............................................................... 28
- BoxCox.lambda ......................................................... 29
- checkresiduals ......................................................... 30
- croston .............................................................. 31
- CV ................................................................. 33
- CVar ................................................................. 34
- dm.test ............................................................... 35
- dshw ................................................................. 37
- easter ................................................................. 39
- ets ................................................................. 39
- findfrequency ........................................................... 42
- fitted.fracdiff ........................................................ 43
- forecast ............................................................... 44
- forecast.baggedModel ............................................... 46
- forecast.bats .......................................................... 48
- forecast.ets .......................................................... 49
R topics documented:

- forecast.fracdiff ........................................ 51
- forecast.HoltWinters ..................................... 53
- forecast.lm .................................................. 55
- forecast.mlm ............................................... 57
- forecast.modelAR ......................................... 59
- forecast.mts ............................................... 60
- forecast.nnetar ........................................... 62
- forecast.stl ............................................... 64
- forecast.StructTS ........................................ 67
- fourier ...................................................... 68
- gas .......................................................... 70
- getResponse ................................................ 70
- gghistogram ................................................ 71
- gglagplot ................................................... 72
- ggmonthplot ............................................... 74
- ggseasonplot ............................................... 75
- ggtsdisplay ............................................... 76
- gold .......................................................... 78
- is.acf ......................................................... 78
- is.constant ................................................ 79
- is.forecast .................................................. 79
- ma ............................................................. 80
- meanf ........................................................ 81
- modelAR ...................................................... 82
- monthdays ................................................... 84
- mstl .......................................................... 85
- msts .......................................................... 86
- na.interp .................................................... 87
- ndiffs ........................................................ 88
- nnetar ........................................................ 89
- nsdiffs ........................................................ 91
- ocsb.test .................................................... 93
- plot.Arima .................................................. 94
- plot.bats .................................................... 95
- plot.ets ...................................................... 96
- plot.forecast ............................................... 97
- residuals.forecast ........................................ 99
- rwf ............................................................ 101
- seasadj ...................................................... 104
- seasonal ...................................................... 105
- seasonaldummy ............................................. 106
- ses ........................................................... 107
- simulate.ets ............................................... 109
- sindexf ....................................................... 111
- splinef ...................................................... 112
- StatForecast ............................................... 114
- subset.ts .................................................... 116
- taylor ........................................................ 117
Description

Methods and tools for displaying and analysing univariate time series forecasts including exponential smoothing via state space models and automatic ARIMA modelling.

Details

<table>
<thead>
<tr>
<th>Package:</th>
<th>forecast</th>
</tr>
</thead>
<tbody>
<tr>
<td>Type:</td>
<td>Package</td>
</tr>
<tr>
<td>License:</td>
<td>GPL3</td>
</tr>
<tr>
<td>LazyLoad:</td>
<td>yes</td>
</tr>
</tbody>
</table>

Author(s)

Rob J Hyndman
Maintainer: Rob.Hyndman@monash.edu

Accuracy

Accuracy measures for a forecast model

Description

Returns range of summary measures of the forecast accuracy. If \( x \) is provided, the function measures test set forecast accuracy based on \( x-f \). If \( x \) is not provided, the function only produces training set accuracy measures of the forecasts based on \( f[^\text{"x"}]-\text{fitted}(f) \). All measures are defined and discussed in Hyndman and Koehler (2006).
Usage

accuracy(f, ...)

## Default S3 method:
accuracy(f, x, test = NULL, d = NULL, D = NULL, ...)

Arguments

f  An object of class “forecast”, or a numerical vector containing forecasts. It will also work with Arima, ets and lm objects if x is omitted – in which case training set accuracy measures are returned.

... Additional arguments depending on the specific method.

x  An optional numerical vector containing actual values of the same length as object, or a time series overlapping with the times of f.

test  Indicator of which elements of x and f to test. If test is NULL, all elements are used. Otherwise test is a numeric vector containing the indices of the elements to use in the test.

d  An integer indicating the number of lag-1 differences to be used for the denominator in MASE calculation. Default value is 1 for non-seasonal series and 0 for seasonal series.

D  An integer indicating the number of seasonal differences to be used for the denominator in MASE calculation. Default value is 0 for non-seasonal series and 1 for seasonal series.

Details

The measures calculated are:

- ME: Mean Error
- RMSE: Root Mean Squared Error
- MAE: Mean Absolute Error
- MPE: Mean Percentage Error
- MAPE: Mean Absolute Percentage Error
- MASE: Mean Absolute Scaled Error
- ACF1: Autocorrelation of errors at lag 1.

By default, the MASE calculation is scaled using MAE of training set naive forecasts for non-seasonal time series, training set seasonal naive forecasts for seasonal time series and training set mean forecasts for non-time series data. If f is a numerical vector rather than a forecast object, the MASE will not be returned as the training data will not be available.

See Hyndman and Koehler (2006) and Hyndman and Athanasopoulos (2014, Section 2.5) for further details.
Value

Matrix giving forecast accuracy measures.

Author(s)

Rob J Hyndman

References


Examples

```r
fit1 <- rwf(EuStockMarkets[1:200,1],h=100)
fit2 <- meanf(EuStockMarkets[1:200,1],h=100)
accuracy(fit1)
accuracy(fit2)
accuracy(fit1,EuStockMarkets[201:300,1])
accuracy(fit2,EuStockMarkets[201:300,1])
plot(fit1)
lines(EuStockMarkets[1:300,1])
```

Acf

*(Partial) Autocorrelation and Cross-Correlation Function Estimation*

Description

The function Acf computes (and by default plots) an estimate of the autocorrelation function of a (possibly multivariate) time series. Function Pacf computes (and by default plots) an estimate of the partial autocorrelation function of a (possibly multivariate) time series. Function Ccf computes the cross-correlation or cross-covariance of two univariate series.

Usage

```r
Acf(x, lag.max = NULL, type = c(“correlation”, “covariance”, “partial”), plot = TRUE, na.action = na.contiguous, demean = TRUE, ...)
Pacf(x, lag.max = NULL, plot = TRUE, na.action = na.contiguous, demean = TRUE, ...)
Ccf(x, y, lag.max = NULL, type = c(“correlation”, “covariance”), plot = TRUE, na.action = na.contiguous, ...)
```
taperedacf(x, lag.max = NULL, type = c("correlation", "partial"),
plot = TRUE, calc.ci = TRUE, level = 95, nsim = 100, ...)

taperedpacf(x, ...)

Arguments

x a univariate or multivariate (not Ccf) numeric time series object or a numeric vector or matrix.
lag.max maximum lag at which to calculate the acf. Default is $10\times\log_{10}(N/m)$ where $N$ is the number of observations and $m$ the number of series. Will be automatically limited to one less than the number of observations in the series.
type character string giving the type of acf to be computed. Allowed values are "correlation" (the default), "covariance" or "partial".
plot logical. If TRUE (the default) the resulting acf, pacf or ccf is plotted.
na.action function to handle missing values. Default is na.contiguous. Useful alternatives are na.pass and na.interp.
demean Should covariances be about the sample means?
... Additional arguments passed to the plotting function.
y a univariate numeric time series object or a numeric vector.
calc.ci If TRUE, confidence intervals for the ACF/PACF estimates are calculated.
level Percentage level used for the confidence intervals.
nsim The number of bootstrap samples used in estimating the confidence intervals.

Details

The functions improve the acf, pacf and ccf functions. The main differences are that Acf does not plot a spike at lag 0 when type="correlation" (which is redundant) and the horizontal axes show lags in time units rather than seasonal units.

The tapered versions implement the ACF and PACF estimates and plots described in Hyndman (2015), based on the banded and tapered estimates of autocovariance proposed by McMurry and Politis (2010).

Value

The Acf, Pacf and Ccf functions return objects of class "acf" as described in acf from the stats package. The taperedacf and taperedpacf functions return objects of class "mpacf".

Author(s)

Rob J Hyndman
References


See Also

`acf`, `pacf`, `ccf`, `tsdisplay`

Examples

```r
Acf(wineind)
Pacf(wineind)
## Not run:
taperedacf(wineind, nsim=50)
taperedpacf(wineind, nsim=50)
## End(Not run)
```

---

**arfima**  
*Fit a fractionally differenced ARFIMA model*

**Description**

An ARFIMA(p,d,q) model is selected and estimated automatically using the Hyndman-Khandakar (2008) algorithm to select p and q and the Haslett and Raftery (1989) algorithm to estimate the parameters including d.

**Usage**

```r
arfima(y, drange = c(0, 0.5), estim = c("mle", "ls"), model = NULL, lambda = NULL, biasadj = FALSE, x = y, ...)
```

**Arguments**

- **y**: a univariate time series (numeric vector).
- **drange**: Allowable values of d to be considered. Default of c(0, 0.5) ensures a stationary model is returned.
- **estim**: If estim="ls", then the ARMA parameters are calculated using the Haslett-Raftery algorithm. If estim="mle", then the ARMA parameters are calculated using full MLE via the `arima` function.
- **model**: Output from a previous call to arfima. If model is passed, this same model is fitted to y without re-estimating any parameters.
lambda

Box-Cox transformation parameter. If lambda="auto", then a transformation is automatically selected using BoxCox.lambda. The transformation is ignored if NULL. Otherwise, data transformed before model is estimated.

biasadj

Use adjusted back-transformed mean for Box-Cox transformations. If transformed data is used to produce forecasts and fitted values, a regular back transformation will result in median forecasts. If biasadj is TRUE, an adjustment will be made to produce mean forecasts and fitted values.

x

Deprecated. Included for backwards compatibility.

... Other arguments passed to auto.arima when selecting p and q.

Details

This function combines fracdiff and auto.arima to automatically select and estimate an ARFIMA model. The fractional differencing parameter is chosen first assuming an ARFIMA(2,d,0) model. Then the data are fractionally differenced using the estimated d and an ARMA model is selected for the resulting time series using auto.arima. Finally, the full ARFIMA(p,d,q) model is re-estimated using fracdiff. If estim="mle", the ARMA coefficients are refined using arima.

Value

A list object of S3 class "fracdiff", which is described in the fracdiff documentation. A few additional objects are added to the list including x (the original time series), and the residuals and fitted values.

Author(s)

Rob J Hyndman and Farah Yasmeen

References


See Also

fracdiff, auto.arima, forecast.fracdiff.

Examples

library(fracdiff)
x <- fracdiff.sim(100, ma=-.4, d=.3)$series
fit <- arfima(x)
tsdisplay(residuals(fit))
Arima

Fit ARIMA model to univariate time series

Description
Largely a wrapper for the arima function in the stats package. The main difference is that this function allows a drift term. It is also possible to take an ARIMA model from a previous call to Arima and re-apply it to the data y.

Usage
Arima(y, order = c(0, 0, 0), seasonal = c(0, 0, 0), xreg = NULL,
include.mean = TRUE, include.drift = FALSE, include.constant,
lambda = model$lambda, biasadj = FALSE, method = c("CSS-ML", "ML",
"CSS"), model = NULL, x = y, ...)

Arguments

y a univariate time series of class ts.

order A specification of the non-seasonal part of the ARIMA model: the three components (p, d, q) are the AR order, the degree of differencing, and the MA order.

seasonal A specification of the seasonal part of the ARIMA model, plus the period (which defaults to frequency(y)). This should be a list with components order and period, but a specification of just a numeric vector of length 3 will be turned into a suitable list with the specification as the order.

xreg Optionally, a numerical vector or matrix of external regressors, which must have the same number of rows as y. It should not be a data frame.

include.mean Should the ARIMA model include a mean term? The default is TRUE for undifferenced series, FALSE for differenced ones (where a mean would not affect the fit nor predictions).

include.drift Should the ARIMA model include a linear drift term? (i.e., a linear regression with ARIMA errors is fitted.) The default is FALSE.

include.constant If TRUE, then include.mean is set to be TRUE for undifferenced series and include.drift is set to be TRUE for differenced series. Note that if there is more than one difference taken, no constant is included regardless of the value of this argument. This is deliberate as otherwise quadratic and higher order polynomial trends would be induced.

lambda Box-Cox transformation parameter. If lambda="auto", then a transformation is automatically selected using BoxCox.lambda. The transformation is ignored if NULL. Otherwise, data transformed before model is estimated.

biasadj Use adjusted back-transformed mean for Box-Cox transformations. If transformed data is used to produce forecasts and fitted values, a regular back transformation will result in median forecasts. If biasadj is TRUE, an adjustment will be made to produce mean forecasts and fitted values.
method  Fitting method: maximum likelihood or minimize conditional sum-of-squares. The default (unless there are missing values) is to use conditional-sum-of-squares to find starting values, then maximum likelihood.

model  Output from a previous call to Arima. If model is passed, this same model is fitted to y without re-estimating any parameters.

x  Deprecated. Included for backwards compatibility.

...  Additional arguments to be passed to arima.

Details
See the arima function in the stats package.

Value
See the arima function in the stats package. The additional objects returned are

x  The time series data

xreg  The regressors used in fitting (when relevant).

Author(s)
Rob J Hyndman

See Also
auto.arima, forecast.Arima.

Examples
library(ggplot2)
WWWusage %>%
  Arima(order=c(3,1,0)) %>%
  forecast(h=20) %>%
  autoplot

# Fit model to first few years of AirPassengers data
air.model <- Arima(AirPassengers, end=1956+11/12, order=c(0,1,1),
                    seasonal=list(order=c(0,1,1),period=12), lambda=0)
plot(forecast(air.model,h=48))
lines(AirPassengers)

# Apply fitted model to later data
air.model2 <- Arima(window(AirPassengers,start=1957), model=air.model)

# Forecast accuracy measures on the log scale.
# in-sample one-step forecasts.
accuracy(air.model)
# out-of-sample one-step forecasts.
accuracy(air.model2)
# out-of-sample multi-step forecasts
Errors from a regression model with ARIMA errors

Description

Returns time series of the regression residuals from a fitted ARIMA model.

Usage

arima.errors(object)

Arguments

object An object containing a time series model of class Arima.

Details

This is a deprecated function which is identical to residuals.Arima(object, type=“regression”) Regression residuals are equal to the original data minus the effect of any regression variables. If there are no regression variables, the errors will be identical to the original series (possibly adjusted to have zero mean).

Value

A ts object

Author(s)

Rob J Hyndman

See Also

residuals.Arima.
arimaorder

Return the order of an ARIMA or ARFIMA model

Description

Returns the order of a univariate ARIMA or ARFIMA model.

Usage

arimaorder(object)

Arguments

object

An object of class “Arima”, dQuote ar or “fracdiff”. Usually the result of a call to arima, Arima, auto.arima, ar, arfima or fracdiff.

Value

A numerical vector giving the values p, d and q of the ARIMA or ARFIMA model. For a seasonal ARIMA model, the returned vector contains the values p, d, q, P, D, Q and m, where m is the period of seasonality.

Author(s)

Rob J Hyndman

See Also

ar, auto.arima, Arima, arima, arfima.

Examples

wwwusage %>% auto.arima %>% arimaorder

auto.arima

Fit best ARIMA model to univariate time series

Description

Returns best ARIMA model according to either AIC, AICc or BIC value. The function conducts a search over possible model within the order constraints provided.
Usage

auto.arima(y, d = NA, D = NA, max.p = 5, max.q = 5, max.P = 2, 
max.Q = 2, max.order = 5, max.d = 2, max.D = 1, start.p = 2, 
start.q = 2, start.P = 1, start.Q = 1, stationary = FALSE, 
seasonal = TRUE, ic = c("aic", "aicc", "bic"), stepwise = TRUE, 
nmodels = 94, trace = FALSE, approximation = (length(x) > 150 | 
frequency(x) > 12), method = NULL, truncate = NULL, xreg = NULL, 
test = c("kpss", "adf", "pp"), test.args = list(), 
seasonal.test = c("seas", "ocsb", "hegy", "ch"), 
seasonal.test.args = list(), allowdrift = TRUE, allowmean = TRUE, 
lambda = NULL, biasadj = FALSE, parallel = FALSE, num.cores = 2, 
x = y, ...)

Arguments

y  a univariate time series

Order of first-differencing. If missing, will choose a value based on KPSS test.

D  Order of seasonal-differencing. If missing, will choose a value based on seasonal.test.

max.p  Maximum value of p

max.q  Maximum value of q

max.P  Maximum value of P

max.Q  Maximum value of Q

max.order  Maximum value of p+q+P+Q if model selection is not stepwise.

max.d  Maximum number of non-seasonal differences

max.D  Maximum number of seasonal differences

start.p  Starting value of p in stepwise procedure.

start.q  Starting value of q in stepwise procedure.

start.P  Starting value of P in stepwise procedure.

start.Q  Starting value of Q in stepwise procedure.

stationary  If TRUE, restricts search to stationary models.

seasonal  If FALSE, restricts search to non-seasonal models.

ic  Information criterion to be used in model selection.

stepwise  If TRUE, will do stepwise selection (faster). Otherwise, it searches over all models. Non-stepwise selection can be very slow, especially for seasonal models.

nmodels  Maximum number of models considered in the stepwise search.

trace  If TRUE, the list of ARIMA models considered will be reported.

approximation  If TRUE, estimation is via conditional sums of squares and the information criteria used for model selection are approximated. The final model is still computed using maximum likelihood estimation. Approximation should be used for long time series or a high seasonal period to avoid excessive computation times.

method  fitting method: maximum likelihood or minimize conditional sum-of-squares. The default (unless there are missing values) is to use conditional-sum-of-squares to find starting values, then maximum likelihood. Can be abbreviated.
An integer value indicating how many observations to use in model selection. The last `truncate` values of the series are used to select a model when `truncate` is not NULL and `approximation=TRUE`. All observations are used if either `truncate=NULL` or `approximation=FALSE`.

Optionally, a numerical vector or matrix of external regressors, which must have the same number of rows as `y`. (It should not be a data frame.)

Type of unit root test to use. See `ndiffs` for details.

Additional arguments to be passed to the unit root test.

This determines which method is used to select the number of seasonal differences. The default method is to use a measure of seasonal strength computed from an STL decomposition. Other possibilities involve seasonal unit root tests.

Additional arguments to be passed to the seasonal unit root test. See `nsdiffs` for details.

If TRUE, models with drift terms are considered.

If TRUE, models with a non-zero mean are considered.

Box-Cox transformation parameter. If lambda="auto", then a transformation is automatically selected using `BoxCox.lambda`. The transformation is ignored if NULL. Otherwise, data transformed before model is estimated.

Use adjusted back-transformed mean for Box-Cox transformations. If transformed data is used to produce forecasts and fitted values, a regular back transformation will result in median forecasts. If biasadj is TRUE, an adjustment will be made to produce mean forecasts and fitted values.

If TRUE and `stepwise = FALSE`, then the specification search is done in parallel. This can give a significant speedup on multicore machines.

Allows the user to specify the amount of parallel processes to be used if `parallel = TRUE` and `stepwise = FALSE`. If NULL, then the number of logical cores is automatically detected and all available cores are used.

Deprecated. Included for backwards compatibility.

Details

The default arguments are designed for rapid estimation of models for many time series. If you are analysing just one time series, and can afford to take some more time, it is recommended that you set `stepwise=FALSE` and `approximation=FALSE`.

Non-stepwise selection can be slow, especially for seasonal data. The stepwise algorithm outlined in Hyndman & Khandakar (2008) is used except that the default method for selecting seasonal differences is now based on an estimate of seasonal strength (Wang, Smith & Hyndman, 2006) rather than the Canova-Hansen test. There are also some other minor variations to the algorithm described in Hyndman and Khandakar (2008).

Value

Same as for `Arima`
Author(s)

Rob J Hyndman

References


See Also

*Arima*

Examples

```r
fit <- auto.arima(WWWusage)
plot(forecast(fit,h=20))
```

---

**autolayer**

*Create a ggplot layer appropriate to a particular data type*

Description

autolayer uses ggplot2 to draw a particular layer for an object of a particular class in a single command. This defines the S3 generic that other classes and packages can extend.

Usage

```r
autolayer(object, ...)
```

Arguments

- `object` an object, whose class will determine the behaviour of autolayer
- `...` other arguments passed to specific methods

Value

a ggplot layer

See Also

*autplot(), ggplot() and fortify()*
**Description**

`autoplot` takes an object of type `ts` or `mts` and creates a ggplot object suitable for usage with `stat_forecast`.

**Usage**

```r
## S3 method for class 'mts'
autoplot(object, colour = TRUE, series = NULL, ...)

## S3 method for class 'msts'
autoplot(object, series = NULL, ...)

## S3 method for class 'ts'
autoplot(object, colour = TRUE, series = NULL, ...)

## S3 method for class 'ts'
fortify(model, data, ...)
```

**Arguments**

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><code>object</code></td>
<td>Object of class “ts” or “mts”.</td>
</tr>
<tr>
<td><code>colour</code></td>
<td>If TRUE, the time series will be assigned a colour aesthetic.</td>
</tr>
<tr>
<td><code>series</code></td>
<td>Identifies the timeseries with a colour, which integrates well with the functionality of <code>geom_forecast</code>.</td>
</tr>
<tr>
<td><code>...</code></td>
<td>Other plotting parameters to affect the plot.</td>
</tr>
<tr>
<td><code>xlab</code></td>
<td>X-axis label.</td>
</tr>
<tr>
<td><code>ylab</code></td>
<td>Y-axis label.</td>
</tr>
<tr>
<td><code>main</code></td>
<td>Main title.</td>
</tr>
</tbody>
</table>
facets If TRUE, multiple time series will be faceted (and unless specified, colour is set to FALSE). If FALSE, each series will be assigned a colour.

model Object of class “ts” to be converted to “data.frame”.

data Not used (required for fortify method)

Details

fortify.ts takes a ts object and converts it into a data frame (for usage with ggplot2).

Value

None. Function produces a ggplot graph.

Author(s)

Mitchell O’Hara-Wild

See Also

plot.ts, fortify

Examples

library(ggplot2)
autoplot(USAccDeaths)

lungDeaths <- cbind(mdeaths, fdeaths)
autoplot(lungDeaths)
autoplot(lungDeaths, facets=TRUE)

autoplot.acf  ggplot (Partial) Autocorrelation and Cross-Correlation Function Estimation and Plotting

Description

Produces a ggplot object of their equivalent Acf, Pacf, Ccf, taperedacf and taperedpacf functions.

Usage

## S3 method for class 'acf'
autoplot(object, ci = 0.95, ...)

ggAcf(x, lag.max = NULL, type = c("correlation", "covariance", "partial"), plot = TRUE, na.action = na.contiguous, demean = TRUE, ...)

ggPacf(x, lag.max = NULL, plot = TRUE, na.action = na.contiguous, demean = TRUE, ...)

ggCcf(x, y, lag.max = NULL, type = c("correlation", "covariance"), plot = TRUE, na.action = na.contiguous, ...)

## S3 method for class 'mpacf'
autoplot(object, ...)

ggtaperedacf(x, lag.max = NULL, type = c("correlation", "partial"),
plot = TRUE, calc.ci = TRUE, level = 95, nsim = 100, ...)

ggtaperedpacf(x, ...)

Arguments

- **object**: Object of class “acf”.
- **ci**: coverage probability for confidence interval. Plotting of the confidence interval is suppressed if ci is zero or negative.
- **...**: Other plotting parameters to affect the plot.
- **x**: a univariate or multivariate (not Ccf) numeric time series object or a numeric vector or matrix.
- **lag.max**: maximum lag at which to calculate the acf.
- **type**: character string giving the type of acf to be computed. Allowed values are “correlation” (the default), “covariance” or “partial”.
- **plot**: logical. If TRUE (the default) the resulting ACF, PACF or CCF is plotted.
- **na.action**: function to handle missing values. Default is na.contiguous. Useful alternatives are na.pass and na.interp.
- **demean**: Should covariances be about the sample means?
- **y**: a univariate numeric time series object or a numeric vector.
- **calc.ci**: If TRUE, confidence intervals for the ACF/PACF estimates are calculated.
- **level**: Percentage level used for the confidence intervals.
- **nsim**: The number of bootstrap samples used in estimating the confidence intervals.

Details

If autoplot is given an acf or mpacf object, then an appropriate ggpplot object will be created.

ggtaperedpacf

Value

A ggpplot object.
Author(s)

Mitchell O’Hara-Wild

See Also

plot.acf, Acf, acf, taperedacf

Examples

library(ggplot2)
ggAcf(wineind)
wineind %>% Acf(plot=FALSE) %>% autoplot
## Not run:
wineind %>% taperedacf(plot=FALSE) %>% autoplot
ggtaperedacf(wineind)
ggtaperedpacf(wineind)
## End(Not run)
ggCcf(mdeaths, fdeaths)

autoplot.decomposed.ts

Plot time series decomposition components using ggplot

Description

Produces a ggplot object of seasonally decomposed time series for objects of class "stl" (created with stl), class “seas” (created with seas), or class “decomposed.ts” (created with decompose).

Usage

## S3 method for class 'decomposed.ts'
autoplot(object, labels = NULL,
       range.bars = NULL, ...)

## S3 method for class 'stl'
autoplot(object, labels = NULL, range.bars = TRUE, ...)

## S3 method for class 'StructTS'
autoplot(object, labels = NULL, range.bars = TRUE,
         ...)

## S3 method for class 'seas'
autoplot(object, labels = NULL, range.bars = NULL, ...)

## S3 method for class 'mstl'
autoplot(object, ...)
Arguments

object Object of class “seas”, “stl”, or “decomposed.ts”.
labels Labels to replace “seasonal”, “trend”, and “remainder”.
range.bars Logical indicating if each plot should have a bar at its right side representing relative size. If NULL, automatic selection takes place.
... Other plotting parameters to affect the plot.

Value

Returns an object of class ggplot.

Author(s)

Mitchell O’Hara-Wild

See Also

seas, stl, decompose, StructTS, plot.stl.

Examples

library(ggplot2)
co2 %>% decompose %>% autoplot
nottem %>% stl(s.window='periodic') %>% autoplot

## Not run:
library(seasional)
seas(USAccDeaths) %>% autoplot

## End(Not run)

 autoplot.mforecast Multivariate forecast plot

Description

Plots historical data with multivariate forecasts and prediction intervals.

Usage

## S3 method for class 'mforecast'
autoplot(object, PI = TRUE, facets = TRUE,
         colour = FALSE, ...)

## S3 method for class 'mforecast'
autolayer(object, series = NULL, PI = TRUE, ...)

## S3 method for class 'mforecast'
plot(x, main = paste("Forecasts from", unique(x$method)), xlab = "time", ...)

**Arguments**

- **object**: Multivariate forecast object of class `mforecast`. Used for ggplot graphics (S3 method consistency).
- **PI**: If `FALSE`, confidence intervals will not be plotted, giving only the forecast line.
- **facets**: If `TRUE`, multiple time series will be faceted. If `FALSE`, each series will be assigned a colour.
- **colour**: If `TRUE`, the time series will be assigned a colour aesthetic
- **...**: additional arguments to each individual plot.
- **series**: Matches an unidentified forecast layer with a coloured object on the plot.
- **x**: Multivariate forecast object of class `mforecast`.
- **main**: Main title. Default is the forecast method. For autoplot, specify a vector of titles for each plot.
- **xlab**: X-axis label. For autoplot, specify a vector of labels for each plot.

**Details**

`autoplot` will produce an equivalent plot as a ggplot object.

**Author(s)**

Mitchell O'Hara-Wild

**References**


**See Also**

`plot.forecast`, `plot.ts`

**Examples**

```r
library(ggplot2)

lungDeaths <- cbind(mdeaths, fdeaths)
fit <- tslm(lungDeaths ~ trend + season)
fcast <- forecast(fit, h=10)
plot(fcast)
autoplot(fcast)
```
carPower <- as.matrix(mtcars[,c("qsec","hp")])
carmpg <- mtcars[,"mpg"]
fit <- lm(carPower ~ carmpg)
fcast <- forecast(fit, newdata=data.frame(carmpg=30))
plot(fcast, xlab="Year")
autoplot(fcast, xlab=rep("Year",2))

Description
The bagged model forecasting method.

Usage
baggedModel(y, bootstrapped_series = bld.mbb.bootstrap(y, 100),
          fn = ets, ...)

baggedETS(y, bootstrapped_series = bld.mbb.bootstrap(y, 100), ...)

Arguments

y  A numeric vector or time series of class ts.
bootstrapped_series
    bootstrapped versions of y.
fn  the forecast function to use. Default is ets.
    Other arguments passed to the forecast function.

Details
This function implements the bagged model forecasting method described in Bergmeir et al. By
default, the ets function is applied to all bootstrapped series. Base models other than ets can
be given by the parameter fn. Using the default parameters, the function bld.mbb.bootstrap is
used to calculate the bootstrapped series with the Box-Cox and Loess-based decomposition (BLD)
bootstrap. The function forecast.baggedModel can then be used to calculate forecasts.

baggedETS is a wrapper for baggedModel, setting fn to "ets". This function is included for back-
wards compatibility only, and may be deprecated in the future.

Value

Returns an object of class "baggedModel".
The function print is used to obtain and print a summary of the results.

models  A list containing the fitted ensemble models.
method  The function for producing a forecastable model.
y  The original time series.
bootstrapped_series  The bootstrapped series.
modelargs  The arguments passed through to fn.
fitted  Fitted values (one-step forecasts). The mean of the fitted values is calculated over the ensemble.
residuals  Original values minus fitted values.

Author(s)
Christoph Bergmeir, Fotios Petropoulos

References

Examples
fit <- baggedModel(y)
fcast <- forecast(fit)
plot(fcast)

bats  BATS model (Exponential smoothing state space model with Box-Cox transformation, ARMA errors, Trend and Seasonal components)

Description
Fits a BATS model applied to y, as described in De Livera, Hyndman & Snyder (2011). Parallel processing is used by default to speed up the computations.

Usage
bats(y, use.box.cox = NULL, use.trend = NULL,
     use.damped.trend = NULL, seasonal.periods = NULL,
     use.arma.errors = TRUE, use.parallel = length(y) > 1000,
     num.cores = 2, bc.lower = 0, bc.upper = 1, biasadj = FALSE,
     model = NULL, ...)
Arguments

\textbf{y} \hspace{1cm} The time series to be forecast. Can be numeric, msts or ts. Only univariate time series are supported.

\textbf{use.box.cox} \hspace{1cm} TRUE/FALSE indicates whether to use the Box-Cox transformation or not. If NULL then both are tried and the best fit is selected by AIC.

\textbf{use.trend} \hspace{1cm} TRUE/FALSE indicates whether to include a trend or not. If NULL then both are tried and the best fit is selected by AIC.

\textbf{use.damped.trend} \hspace{1cm} TRUE/FALSE indicates whether to include a damping parameter in the trend or not. If NULL then both are tried and the best fit is selected by AIC.

\textbf{seasonal.periods} \hspace{1cm} If \texttt{y} is a numeric then seasonal periods can be specified with this parameter.

\textbf{use arma.errors} \hspace{1cm} TRUE/FALSE indicates whether to include ARMA errors or not. If TRUE the best fit is selected by AIC. If FALSE then the selection algorithm does not consider ARMA errors.

\textbf{use.parallel} \hspace{1cm} TRUE/FALSE indicates whether or not to use parallel processing.

\textbf{num.cores} \hspace{1cm} The number of parallel processes to be used if using parallel processing. If NULL then the number of logical cores is detected and all available cores are used.

\textbf{bc.lower} \hspace{1cm} The lower limit (inclusive) for the Box-Cox transformation.

\textbf{bc.upper} \hspace{1cm} The upper limit (inclusive) for the Box-Cox transformation.

\textbf{biasadj} \hspace{1cm} Use adjusted back-transformed mean for Box-Cox transformations. If TRUE, point forecasts and fitted values are mean forecast. Otherwise, these points can be considered the median of the forecast densities.

\textbf{model} \hspace{1cm} Output from a previous call to \texttt{bats}. If model is passed, this same model is fitted to \texttt{y} without re-estimating any parameters.

\textbf{...} \hspace{1cm} Additional arguments to be passed to \texttt{auto.arima} when choose an ARMA(p,q) model for the errors. (Note that \texttt{xreg} will be ignored, as will any arguments concerning seasonality and differencing, but arguments controlling the values of p and q will be used.)

Value

An object of class "bats". The generic accessor functions \texttt{fitted.values} and \texttt{residuals} extract useful features of the value returned by \texttt{bats} and associated functions. The fitted model is designated \texttt{BATS(omega, p,q, phi, m1,...,mJ)} where omega is the Box-Cox parameter and phi is the damping parameter; the error is modelled as an ARMA(p,q) process and m1,...,mJ list the seasonal periods used in the model.

Author(s)

Slava Razbash and Rob J Hyndman
References


Examples

```r
## Not run:
fit <- bats(USAccDeaths)
plot(forecast(fit))

taylor.fit <- bats(taylor)
plot(forecast(taylor.fit))
## End(Not run)
```

**bizdays**

<table>
<thead>
<tr>
<th>Number of trading days in each season</th>
</tr>
</thead>
</table>

**Description**

Returns number of trading days in each month or quarter of the observed time period in a major financial center.

**Usage**

```r
bizdays(x, FinCenter = c("New York", "London", "NRC", "Tokyo", "Zurich"))
```

**Arguments**

- `x` Monthly or quarterly time series
- `FinCenter` Major financial center.

**Details**

Useful for trading days length adjustments. More on how to define "business days", please refer to `isBizday`.

**Value**

Time series

**Author(s)**

Earo Wang
See Also

* monthdays

Examples

    x <- ts(rnorm(30), start = c(2013, 2), frequency = 12)
    bizdays(x, FinCenter = "New York")

bld.mbb.bootstrap  
* Box-Cox and Loess-based decomposition bootstrap.*

Description

Generates bootstrapped versions of a time series using the Box-Cox and Loess-based decomposition bootstrap.

Usage

    bld.mbb.bootstrap(x, num, block_size = NULL)

Arguments

    x          Original time series.
    num        Number of bootstrapped versions to generate.
    block_size Block size for the moving block bootstrap.

Details

The procedure is described in Bergmeir et al. Box-Cox decomposition is applied, together with STL or Loess (for non-seasonal time series), and the remainder is bootstrapped using a moving block bootstrap.

Value

A list with bootstrapped versions of the series. The first series in the list is the original series.

Author(s)

Christoph Bergmeir, Fotios Petropoulos

References

See Also

`baggedETS`.

Examples

```r
bootstrapped_series <- bld.mbb.bootstrap(WWWusage, 100)
```

### BoxCox

#### Description

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

#### Usage

```r
BoxCox(x, lambda)
InvBoxCox(x, lambda, biasadj = FALSE, fvar = NULL)
```

#### Arguments

- **x**: a numeric vector or time series of class `ts`.
- **lambda**: transformation parameter. If `lambda = "auto"`, then the transformation parameter `lambda` is chosen using `BoxCox.lambda`.
- **biasadj**: Use adjusted back-transformed mean for Box-Cox transformations. If transformed data is used to produce forecasts and fitted values, a regular back transformation will result in median forecasts. If `biasadj` is TRUE, an adjustment will be made to produce mean forecasts and fitted values.
- **fvar**: Optional parameter required if biasadj=TRUE. Can either be the forecast variance, or a list containing the interval `level`, and the corresponding `upper` and `lower` intervals.

#### Details

The Box-Cox transformation is given by

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

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

\[ f_0(x) = \log(x) \].
BoxCox.lambda

Value

A numeric vector of the same length as x.

Author(s)

Rob J Hyndman & Mitchell O’Hara-Wild

References


See Also

BoxCox.lambda

Examples

lambda <- BoxCox.lambda(lynx)
lynx.fit <- ar(BoxCox(lynx, lambda))
plot(forecast(lynx.fit, h=20, lambda=lambda))

Description

If method="guerrero", Guerrero’s (1993) method is used, where lambda minimizes the coefficient of variation for subseries of x.

Usage

BoxCox.lambda(x, method = c("guerrero", "loglik"), lower = -1, upper = 2)

Arguments

x a numeric vector or time series of class ts
method Choose method to be used in calculating lambda.
lower Lower limit for possible lambda values.
upper Upper limit for possible lambda values.

Details

If method="loglik", the value of lambda is chosen to maximize the profile log likelihood of a linear model fitted to x. For non-seasonal data, a linear time trend is fitted while for seasonal data, a linear time trend with seasonal dummy variables is used.
checkresiduals

Value

A number indicating the Box-Cox transformation parameter.

Author(s)

Leanne Chhay and Rob J Hyndman

References


See Also

BoxCox

Examples

```r
lambda <- BoxCox.lambda(AirPassengers, lower=0)
air.fit <- Arima(AirPassengers, order=c(0,1,1),
                 seasonal=list(order=c(0,1,1), period=12), lambda=lambda)
plot(forecast(air.fit))
```

checkresiduals

Check that residuals from a time series model look like white noise

Description

If `plot=TRUE`, produces a time plot of the residuals, the corresponding ACF, and a histogram. If the degrees of freedom for the model can be determined and `test` is not `FALSE`, the output from either a Ljung-Box test or Breusch-Godfrey test is printed.

Usage

`checkresiduals(object, lag, df = NULL, test = FALSE, plot = TRUE, ...)`

Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>object</td>
<td>Either a time series model, a forecast object, or a time series (assumed to be residuals).</td>
</tr>
<tr>
<td>lag</td>
<td>Number of lags to use in the Ljung-Box or Breusch-Godfrey test. If missing, it is set to ( \min(10,n/5) ) for non-seasonal data, and ( \min(2m,n/5) ) for seasonal data, where ( n ) is the length of the series, and ( m ) is the seasonal period of the data. It is further constrained to be at least ( df+3 ) where ( df ) is the degrees of freedom of the model. This ensures there are at least 3 degrees of freedom used in the chi-squared test.</td>
</tr>
</tbody>
</table>
df  Number of degrees of freedom for fitted model, required for the Ljung-Box or Breusch-Godfrey test. Ignored if the degrees of freedom can be extracted from object.

test  Test to use for serial correlation. By default, if object is of class lm, then test="BG". Otherwise, test="LB". Setting test=FALSE will prevent the test results being printed.

plot  Logical. If TRUE, will produce the plot.

...  Other arguments are passed to ggtsdisplay.

Value
None

Author(s)
Rob J Hyndman

See Also
ggtsdisplay, Box.test, bgtest

Examples

```r
fit <- ets(WWWusage)
checkresiduals(fit)
```

---

### croston

*Forecasts for intermittent demand using Croston’s method*

#### Description

Returns forecasts and other information for Croston’s forecasts applied to y.

#### Usage

```
croston(y, h = 10, alpha = 0.1, x = y)
```

#### Arguments

- **y**: a numeric vector or time series of class ts
- **h**: Number of periods for forecasting.
- **alpha**: Value of alpha. Default value is 0.1.
- **x**: Deprecated. Included for backwards compatibility.
Details

Based on Croston’s (1972) method for intermittent demand forecasting, also described in Shenstone and Hyndman (2005). Croston’s method involves using simple exponential smoothing (SES) on the non-zero elements of the time series and a separate application of SES to the times between non-zero elements of the time series. The smoothing parameters of the two applications of SES are assumed to be equal and are denoted by alpha.

Note that prediction intervals are not computed as Croston’s method has no underlying stochastic model.

Value

An object of class “forecast” is a list containing at least the following elements:

- **model**: A list containing information about the fitted model. The first element gives the model used for non-zero demands. The second element gives the model used for times between non-zero demands. Both elements are of class forecast.
- **method**: The name of the forecasting method as a character string
- **mean**: Point forecasts as a time series
- **x**: The original time series (either object itself or the time series used to create the model stored as object).
- **residuals**: Residuals from the fitted model. That is y minus fitted values.
- **fitted**: Fitted values (one-step forecasts)

The function `summary` is used to obtain and print a summary of the results, while the function `plot` produces a plot of the forecasts.

The generic accessor functions `fitted.values` and `residuals` extract useful features of the value returned by `croston` and associated functions.

Author(s)

Rob J Hyndman

References


See Also

`ses`.

Examples

```r
y <- rpois(20, lambda=0.3)
fcast <- croston(y)
plot(fcast)
```
Cross-validation statistic

Description

Computes the leave-one-out cross-validation statistic (also known as PRESS – prediction residual sum of squares), AIC, corrected AIC, BIC and adjusted $R^2$ values for a linear model.

Usage

`CV(obj)`

Arguments

- `obj` output from `lm` or `tslm`

Value

Numerical vector containing CV, AIC, AICc, BIC and AdjR2 values.

Author(s)

Rob J Hyndman

See Also

`AIC`

Examples

```r
y <- ts(rnorm(120,0,3) + 20*sin(2*pi*(1:120)/12), frequency=12)
fit1 <- tslm(y ~ trend + season)
fit2 <- tslm(y ~ season)
CV(fit1)
CV(fit2)
```
**CVar**

*K-fold Cross-Validation applied to an autoregressive model*

**Description**

CVar computes the errors obtained by applying an autoregressive modelling function to subsets of the time series y using k-fold cross-validation as described in Bergmeir, Hyndman and Koo (2015). It also applies a Ljung-Box test to the residuals. If this test is significant (see returned pvalue), there is serial correlation in the residuals and the model can be considered to be underfitting the data. In this case, the cross-validated errors can underestimate the generalization error and should not be used.

**Usage**

```r
CVar(y, k = 10, FUN = nnetar, cvtrace = FALSE, blocked = FALSE, 
    LBlags = 24, ...)
```

**Arguments**

- **y**: Univariate time series
- **k**: Number of folds to use for cross-validation.
- **FUN**: Function to fit an autoregressive model. Currently, it only works with the `nnetar` function.
- **cvtrace**: Provide progress information.
- **blocked**: choose folds randomly or as blocks?
- **LBlags**: lags for the Ljung-Box test, defaults to 24, for yearly series can be set to 20
- **...**: Other arguments are passed to FUN.

**Value**

A list containing information about the model and accuracy for each fold, plus other summary information computed across folds.

**Author(s)**

Gabriel Caceres and Rob J Hyndman

**References**


**See Also**

`CV`, `tsCV`. 
**Examples**

```r
modelcv <- CVar(lynx, k=5, lambda=0.15)
print(modelcv)
print(modelcv$fold1)

library(ggplot2)
autoplot(lynx, series="Data") +
  autolayer(modelcv$testfit, series="Fits") +
  autolayer(modelcv$residuals, series="Residuals")
ggAcf(modelcv$residuals)
```

---

**dm.test**

*Diebold-Mariano test for predictive accuracy*

**Description**

The Diebold-Mariano test compares the forecast accuracy of two forecast methods.

**Usage**

```r
dm.test(e1, e2, alternative = c("two.sided", "less", "greater"), h = 1,
       power = 2)
```

**Arguments**

- `e1`: Forecast errors from method 1.
- `e2`: Forecast errors from method 2.
- `alternative`: A character string specifying the alternative hypothesis, must be one of "two.sided" (default), "greater" or "less". You can specify just the initial letter.
- `h`: The forecast horizon used in calculating `e1` and `e2`.
- `power`: The power used in the loss function. Usually 1 or 2.

**Details**

This function implements the modified test proposed by Harvey, Leybourne and Newbold (1997). The null hypothesis is that the two methods have the same forecast accuracy. For `alternative="less"`, the alternative hypothesis is that method 2 is less accurate than method 1. For `alternative="greater"`, the alternative hypothesis is that method 2 is more accurate than method 1. For `alternative="two.sided"`, the alternative hypothesis is that method 1 and method 2 have different levels of accuracy.
Value

A list with class "htest" containing the following components:

- **statistic**: the value of the DM-statistic.
- **parameter**: the forecast horizon and loss function power used in the test.
- **alternative**: a character string describing the alternative hypothesis.
- **p.value**: the p-value for the test.
- **method**: a character string with the value "Diebold-Mariano Test".
- **data.name**: a character vector giving the names of the two error series.

Author(s)

George Athanasopoulos

References


Examples

```r
# Test on in-sample one-step forecasts
f1 <- ets(WWWusage)
f2 <- auto.arima(WWWusage)
accuracy(f1)
accuracy(f2)
dm.test(residuals(f1), residuals(f2), h=1)

# Test on out-of-sample one-step forecasts
f1 <- ets(WWWusage[1:80])
f2 <- auto.arima(WWWusage[1:80])
f1.out <- ets(WWWusage[81:100], model=f1)
f2.out <- Arima(WWWusage[81:100], model=f2)
accuracy(f1.out)
accuracy(f2.out)
dm.test(residuals(f1.out), residuals(f2.out), h=1)
```
Double-Seasonal Holt-Winters Forecasting

Description


Usage

dshw(y, period1 = NULL, period2 = NULL, h = 2 * max(period1, period2), alpha = NULL, beta = NULL, gamma = NULL, omega = NULL, phi = NULL, lambda = NULL, biasadj = FALSE, armethod = TRUE, model = NULL)

Arguments

- **y**: Either an msts object with two seasonal periods or a numeric vector.
- **period1**: Period of the shorter seasonal period. Only used if y is not an msts object.
- **period2**: Period of the longer seasonal period. Only used if y is not an msts object.
- **h**: Number of periods for forecasting.
- **alpha**: Smoothing parameter for the level. If NULL, the parameter is estimated using least squares.
- **beta**: Smoothing parameter for the slope. If NULL, the parameter is estimated using least squares.
- **gamma**: Smoothing parameter for the first seasonal period. If NULL, the parameter is estimated using least squares.
- **omega**: Smoothing parameter for the second seasonal period. If NULL, the parameter is estimated using least squares.
- **phi**: Autoregressive parameter. If NULL, the parameter is estimated using least squares.
- **lambda**: Box-Cox transformation parameter. If lambda="auto", then a transformation is automatically selected using BoxCox.lambda. The transformation is ignored if NULL. Otherwise, data transformed before model is estimated.
- **biasadj**: Use adjusted back-transformed mean for Box-Cox transformations. If transformed data is used to produce forecasts and fitted values, a regular back transformation will result in median forecasts. If biasadj is TRUE, an adjustment will be made to produce mean forecasts and fitted values.
- **armethod**: If TRUE, the forecasts are adjusted using an AR(1) model for the errors.
- **model**: If it's specified, an existing model is applied to a new data set.

Details

Taylor's (2003) double-seasonal Holt-Winters method uses additive trend and multiplicative seasonality, where there are two seasonal components which are multiplied together. For example, with a series of half-hourly data, one would set period1=48 for the daily period and period2=336 for the weekly period. The smoothing parameter notation used here is different from that in Taylor (2003); instead it matches that used in Hyndman et al (2008) and that used for the ets function.
Value

An object of class "forecast" which is a list that includes the following elements:

- `model`: A list containing information about the fitted model
- `method`: The name of the forecasting method as a character string
- `mean`: Point forecasts as a time series
- `x`: The original time series.
- `residuals`: Residuals from the fitted model. That is `x` minus fitted values.
- `fitted`: Fitted values (one-step forecasts)

The function `summary` is used to obtain and print a summary of the results, while the function `plot` produces a plot of the forecasts.

The generic accessor functions `fitted.values` and `residuals` extract useful features of the value returned by `dshw`.

Author(s)

Rob J Hyndman

References


See Also

- `HoltWinters`, `ets`.

Examples

```r
## Not run:
fcast <- dshw(taylor)
plot(fcast)

t <- seq(0,5,by=1/20)
x <- exp(sin(2*pi*t) + cos(2*pi*t*4) + rnorm(length(t),0,.1))
fit <- dshw(x,20,5)
plot(fit)

## End(Not run)
```
**easter**

*Easter holidays in each season*

**Description**

Returns a vector of 0’s and 1’s or fractional results if Easter spans March and April in the observed time period. Easter is defined as the days from Good Friday to Easter Sunday inclusively, plus optionally Easter Monday if `easter.mon=TRUE`.

**Usage**

```r
easter(x, easter.mon = FALSE)
```

**Arguments**

- `x` Monthly or quarterly time series
- `easter.mon` If TRUE, the length of Easter holidays includes Easter Monday.

**Details**

Useful for adjusting calendar effects.

**Value**

Time series

**Author(s)**

Earo Wang

**Examples**

```r
easter(wineind, easter.mon = TRUE)
```

---

**ets**

*Exponential smoothing state space model*

**Description**

Returns ets model applied to `y`.

```r
ets(y)
```
Usage

`ets(y, model = "ZZZ", damped = NULL, alpha = NULL, beta = NULL, gamma = NULL, phi = NULL, additive.only = FALSE, lambda = NULL, biasadj = FALSE, lower = c(rep(1e-04, 3), 0.8), upper = c(rep(0.9999, 3), 0.98), opt.crit = c("lik", "amse", "mse", "sigma", "mae"), nmse = 3, bounds = c("both", "usual", "admissible"), ic = c("aicc", "aic", "bic"), restrict = TRUE, allow.multiplicative.trend = FALSE, use.initial.values = FALSE, na.action = c("na.contiguous", "na.interp", "na.fail"), ...)"

Arguments

- **y**: a numeric vector or time series of class `ts`
- **model**: Usually a three-character string identifying method using the framework terminology of Hyndman et al. (2002) and Hyndman et al. (2008). The first letter denotes the error type ("A", "M" or "Z"); the second letter denotes the trend type ("N", "A", "M" or "Z"); and the third letter denotes the season type ("N", "A", "M" or "Z"). In all cases, "N"=none, "A"=additive, "M"=multiplicative and "Z"=automatically selected. So, for example, "ANN" is simple exponential smoothing with additive errors, "MAM" is multiplicative Holt-Winters’ method with multiplicative errors, and so on.

It is also possible for the model to be of class "ets", and equal to the output from a previous call to `ets`. In this case, the same model is fitted to `y` without re-estimating any smoothing parameters. See also the use.initial.values argument.

- **damped**: If TRUE, use a damped trend (either additive or multiplicative). If NULL, both damped and non-damped trends will be tried and the best model (according to the information criterion ic) returned.

- **alpha**: Value of alpha. If NULL, it is estimated.

- **beta**: Value of beta. If NULL, it is estimated.

- **gamma**: Value of gamma. If NULL, it is estimated.

- **phi**: Value of phi. If NULL, it is estimated.

- **additive.only**: If TRUE, will only consider additive models. Default is FALSE.

- **lambda**: Box-Cox transformation parameter. If `lambda="auto"`, then a transformation is automatically selected using `BoxCox.lambda`. The transformation is ignored if NULL. Otherwise, data transformed before model is estimated. When `lambda` is specified, `additive.only` is set to TRUE.

- **biasadj**: Use adjusted back-transformed mean for Box-Cox transformations. If transformed data is used to produce forecasts and fitted values, a regular back transformation will result in median forecasts. If biasadj is TRUE, an adjustment will be made to produce mean forecasts and fitted values.

- **lower**: Lower bounds for the parameters (alpha, beta, gamma, phi)

- **upper**: Upper bounds for the parameters (alpha, beta, gamma, phi)
ets

optimization criterion. One of "mse" (Mean Square Error), "amse" (Average MSE over first \(\text{nmse}\) forecast horizons), "sigma" (Standard deviation of residuals), "mae" (Mean of absolute residuals), or "lik" (Log-likelihood, the default).

\(\text{nmse}\)

Number of steps for average multistep MSE (1<=\(\text{nmse}\)<=30).

bounds

Type of parameter space to impose: "usual" indicates all parameters must lie between specified lower and upper bounds; "admissible" indicates parameters must lie in the admissible space; "both" (default) takes the intersection of these regions.

ic

Information criterion to be used in model selection.

restrict

If TRUE (default), the models with infinite variance will not be allowed.

allow.multiplicative.trend

If TRUE, models with multiplicative trend are allowed when searching for a model. Otherwise, the model space excludes them. This argument is ignored if a multiplicative trend model is explicitly requested (e.g., using \text{model}="MMN").

use.initial.values

If TRUE and \text{model} is of class "ets", then the initial values in the model are also not re-estimated.

na.action

A function which indicates what should happen when the data contains NA values. By default, the largest contiguous portion of the time-series will be used.

...

Other undocumented arguments.

Details

Based on the classification of methods as described in Hyndman et al (2008).

The methodology is fully automatic. The only required argument for ets is the time series. The model is chosen automatically if not specified. This methodology performed extremely well on the M3-competition data. (See Hyndman, et al, 2002, below.)

Value

An object of class "ets".

The generic accessor functions \text{fitted.values} and \text{residuals} extract useful features of the value returned by ets and associated functions.

Author(s)

Rob J Hyndman

References


See Also

`HoltWinters`, `rnf`, `Arima`.

Examples

```r
fit <- ets(USAccDeaths)
plot(ets(fit))
```

findfrequency

Find dominant frequency of a time series

Description

`findfrequency` returns the period of the dominant frequency of a time series. For seasonal data, it will return the seasonal period. For cyclic data, it will return the average cycle length.

Usage

`findfrequency(x)`

Arguments

`x` a numeric vector or time series of class *ts*

Details

The dominant frequency is determined from a spectral analysis of the time series. First, a linear trend is removed, then the spectral density function is estimated from the best fitting autoregressive model (based on the AIC). If there is a large (possibly local) maximum in the spectral density function at frequency $f$, then the function will return the period $1/f$ (rounded to the nearest integer). If no such dominant frequency can be found, the function will return 1.

Value

an integer value

Author(s)

Rob J Hyndman
Examples

findfrequency(USAccDeaths) # Monthly data
findfrequency(taylor) # Half-hourly data
findfrequency(lynx) # Annual data

fitted.fracdiff h-step in-sample forecasts for time series models.

Description

Returns h-step forecasts for the data used in fitting the model.

Usage

## S3 method for class 'fracdiff'
fitted(object, h = 1, ...)

## S3 method for class 'Arima'
fitted(object, h = 1, ...)

## S3 method for class 'ar'
fitted(object, ...)

## S3 method for class 'bats'
fitted(object, h = 1, ...)

## S3 method for class 'ets'
fitted(object, h = 1, ...)

## S3 method for class 'modelAR'
fitted(object, h = 1, ...)

## S3 method for class 'nnetar'
fitted(object, h = 1, ...)

## S3 method for class 'tbats'
fitted(object, h = 1, ...)

Arguments

object An object of class "Arima", "bats", "tbats", "ets" or "nnetar".

h The number of steps to forecast ahead.

... Other arguments.
Value
A time series of the h-step forecasts.

Author(s)
Rob J Hyndman & Mitchell O'Hara-Wild

See Also

Examples

fit <- ets(WWWusage)
plot(WWWusage)
lines(fitted(fit), col='red')
lines(fitted(fit, h=2), col='green')
lines(fitted(fit, h=3), col='blue')
legend("topleft", legend=paste("h =",1:3), col=2:4, lty=1)
Arguments

object  a time series or time series model for which forecasts are required

...  Additional arguments affecting the forecasts produced. If model==NULL, forecast.ts passes these to ets or stlf depending on the frequency of the time series. If model is not NULL, the arguments are passed to the relevant modelling function.

h  Number of periods for forecasting

level  Confidence level for prediction intervals.

fan  If TRUE, level is set to seq(51,99,by=3). This is suitable for fan plots.

robust  If TRUE, the function is robust to missing values and outliers in object. This argument is only valid when object is of class ts.

lambda  Box-Cox transformation parameter. If lambda="auto", then a transformation is automatically selected using boxcox.lambda. The transformation is ignored if NULL. Otherwise, data transformed before model is estimated.

biasadj  Use adjusted back-transformed mean for Box-Cox transformations. If transformed data is used to produce forecasts and fitted values, a regular back transformation will result in median forecasts. If biasadj is TRUE, an adjustment will be made to produce mean forecasts and fitted values.

find.frequency  If TRUE, the function determines the appropriate period, if the data is of unknown period.

allow.multiplicative.trend  If TRUE, then ETS models with multiplicative trends are allowed. Otherwise, only additive or no trend ETS models are permitted.

model  An object describing a time series model; e.g., one of of class ets, Arima, bats, tbats, or nnetar.

Details

For example, the function forecast.Arima makes forecasts based on the results produced by arima.

If model==NULL, the function forecast.ts makes forecasts using ets models (if the data are non-seasonal or the seasonal period is 12 or less) or stlf (if the seasonal period is 13 or more).

If model is not NULL, forecast.ts will apply the model to the object time series, and then generate forecasts accordingly.

Value

An object of class "forecast".

The function summary is used to obtain and print a summary of the results, while the function plot produces a plot of the forecasts and prediction intervals.

The generic accessor functions fitted.values and residuals extract various useful features of the value returned by forecast$model.

An object of class "forecast" is a list usually containing at least the following elements:

model  A list containing information about the fitted model
forecast.baggedModel

Returns forecasts and other information for bagged models.

Usage

## S3 method for class 'baggedModel'
forecast(object, h = ifelse(frequency(object$y) > 1, 2 * frequency(object$y), 10), ...)

Arguments

- **object**: An object of class "baggedModel" resulting from a call to `baggedModel`.
- **h**: Number of periods for forecasting.
- **...**: Other arguments, passed on to the `forecast` function of the original method.
Details

Intervals are calculated as min and max values over the point forecasts from the models in the ensemble. I.e., the intervals are not prediction intervals, but give an indication of how different the forecasts within the ensemble are.

Value

An object of class "forecast".

The function `summary` is used to obtain and print a summary of the results, while the function `plot` produces a plot of the forecasts and prediction intervals.

An object of class "forecast" is a list containing at least the following elements:

- `model`: A list containing information about the fitted model
- `method`: The name of the forecasting method as a character string
- `mean`: Point forecasts as a time series
- `lower`: Lower limits for prediction intervals
- `upper`: Upper limits for prediction intervals
- `level`: The confidence values associated with the prediction intervals
- `x`: The original time series (either object itself or the time series used to create the model stored as object).
- `xreg`: The external regressors used in fitting (if given).
- `residuals`: Residuals from the fitted model. That is x minus fitted values.
- `fitted`: Fitted values (one-step forecasts)

Author(s)

Christoph Bergmeir, Fotios Petropoulos

References


See Also

`baggedModel`.

Examples

```r
fit <- baggedModel(WWWusage)
fcast <- forecast(fit)
plot(fcast)

## Not run:
fit2 <- baggedModel(WWWusage, fn="auto.arima")
fcast2 <- forecast(fit2)
```
plot(fcast2)
accuracy(fcast2)

## End(Not run)

### forecast.bats

**Forecasting using BATS and TBATS models**

**Description**

Forecasts \( h \) steps ahead with a BATS model. Prediction intervals are also produced.

**Usage**

```r
## S3 method for class 'bats'
forecast(object, h, level = c(80, 95), fan = FALSE,
         biasadj = NULL, ...)

## S3 method for class 'tbats'
forecast(object, h, level = c(80, 95), fan = FALSE,
         biasadj = NULL, ...)
```

**Arguments**

- `object`: An object of class "bats". Usually the result of a call to `bats`.
- `h`: Number of periods for forecasting. Default value is twice the largest seasonal period (for seasonal data) or ten (for non-seasonal data).
- `level`: Confidence level for prediction intervals.
- `fan`: If TRUE, level is set to `seq(51, 99, by=3)`. This is suitable for fan plots.
- `biasadj`: Use adjusted back-transformed mean for Box-Cox transformations. If TRUE, point forecasts and fitted values are mean forecast. Otherwise, these points can be considered the median of the forecast densities.
- `...`: Other arguments, currently ignored.

**Value**

An object of class "forecast".

The function `summary` is used to obtain and print a summary of the results, while the function `plot` produces a plot of the forecasts and prediction intervals.

The generic accessor functions `fitted.values` and `residuals` extract useful features of the value returned by `forecast.bats`.

An object of class "forecast" is a list containing at least the following elements:

- `model`: A copy of the bats object
- `method`: The name of the forecasting method as a character string
**forecast.ets**

Returns forecasts and other information for univariate ETS models.

### Description

Returns forecasts and other information for univariate ETS models.

### Author(s)

Slava Razbash and Rob J Hyndman

### References


### See Also

- bats, tbats, forecast.ets.

### Examples

```r
## Not run:
fit <- bats(USAccDeaths)
plot(forecast(fit))

taylor.fit <- bats(taylor)
plot(forecast(taylor.fit))

## End(Not run)
```
Usage

```r
## S3 method for class 'ets'
forecast(object, h = ifelse(object$m > 1, 2 * object$m, 10), level = c(80, 95), fan = FALSE, simulate = FALSE,
bootstrap = FALSE, npaths = 5000, PI = TRUE,
lambda = object$lambda, biasadj = NULL, ...)
```

Arguments

- `object`: An object of class "ets". Usually the result of a call to `ets`.
- `h`: Number of periods for forecasting.
- `level`: Confidence level for prediction intervals.
- `fan`: If TRUE, level is set to seq(51,99,by=3). This is suitable for fan plots.
- `simulate`: If TRUE, prediction intervals are produced by simulation rather than using analytic formulae. Errors are assumed to be normally distributed.
- `bootstrap`: If TRUE, then prediction intervals are produced by simulation using resampled errors (rather than normally distributed errors).
- `npaths`: Number of sample paths used in computing simulated prediction intervals.
- `PI`: If TRUE, prediction intervals are produced, otherwise only point forecasts are calculated. If PI is FALSE, then level, fan, simulate, bootstrap and npaths are all ignored.
- `lambda`: Box-Cox transformation parameter. If lambda="auto", then a transformation is automatically selected using `boxcox`lambda. The transformation is ignored if NULL. Otherwise, data transformed before model is estimated.
- `biasadj`: Use adjusted back-transformed mean for Box-Cox transformations. If transformed data is used to produce forecasts and fitted values, a regular back transformation will result in median forecasts. If biasadj is TRUE, an adjustment will be made to produce mean forecasts and fitted values.

Value

An object of class "forecast".

The function `summary` is used to obtain and print a summary of the results, while the function `plot` produces a plot of the forecasts and prediction intervals.

The generic accessor functions `fitted.values` and `residuals` extract useful features of the value returned by `forecast.ets`.

An object of class "forecast" is a list containing at least the following elements:

- `model`: A list containing information about the fitted model
- `method`: The name of the forecasting method as a character string
- `mean`: Point forecasts as a time series
- `lower`: Lower limits for prediction intervals
**upper**  
Upper limits for prediction intervals

**level**  
The confidence values associated with the prediction intervals

**x**  
The original time series (either object itself or the time series used to create the model stored as object).

**residuals**  
Residuals from the fitted model. For models with additive errors, the residuals are x - fitted values. For models with multiplicative errors, the residuals are equal to x /(fitted values) - 1.

**fitted**  
Fitted values (one-step forecasts)

**Author(s)**
Rob J Hyndman

**See Also**
ets, ses, holt, hw.

**Examples**

```r
fit <- ets(USAccDeaths)  
plot(forecast(fit, h=48))
```

**Description**
Returns forecasts and other information for univariate ARIMA models.

**Usage**

```r
## S3 method for class 'fracdiff'
forecast(object, h = 10, level = c(80, 95),
         fan = FALSE, lambda = object$lambda, biasadj = NULL, ...)

## S3 method for class 'Arima'
forecast(object, h = ifelse(object$arma[5] > 1, 2 *
         object$arma[5], 10), level = c(80, 95), fan = FALSE, xreg = NULL,
         lambda = object$lambda, bootstrap = FALSE, npaths = 5000,
         biasadj = NULL, ...)

## S3 method for class 'ar'
forecast(object, h = 10, level = c(80, 95), fan = FALSE,
         lambda = NULL, bootstrap = FALSE, npaths = 5000, biasadj = FALSE,
         ...)```
**Arguments**

- **object**: An object of class "Arima", "ar" or "fracdiff". Usually the result of a call to `arima`, `auto.arima`, `ar`, `arfima` or `fracdiff`.
- **h**: Number of periods for forecasting. If `xreg` is used, `h` is ignored and the number of forecast periods is set to the number of rows of `xreg`.
- **level**: Confidence level for prediction intervals.
- **fan**: If TRUE, level is set to seq(1, 99, by=3). This is suitable for fan plots.
- **lambda**: Box-Cox transformation parameter. If `lambda"auto"`, then a transformation is automatically selected using `BoxCox.lambda`. The transformation is ignored if `NULL`. Otherwise, data transformed before model is estimated.
- **biasadj**: Use adjusted back-transformed mean for Box-Cox transformations. If transformed data is used to produce forecasts and fitted values, a regular back transformation will result in median forecasts. If `biasadj` is TRUE, an adjustment will be made to produce mean forecasts and fitted values.
- **xreg**: Future values of an regression variables (for class Arima objects only). A numerical vector or matrix of external regressors; it should not be a data frame.
- **bootstrap**: If TRUE, then prediction intervals computed using simulation with resampled errors.
- **npaths**: Number of sample paths used in computing simulated prediction intervals when `bootstrap=TRUE`.

**Details**

For Arima or ar objects, the function calls `predict.Arima` or `predict.ar` and constructs an object of class "forecast" from the results. For fracdiff objects, the calculations are all done within `forecast.fracdiff` using the equations given by Peiris and Perera (1988).

**Value**

An object of class "forecast".

The function `summary` is used to obtain and print a summary of the results, while the function `plot` produces a plot of the forecasts and prediction intervals.

The generic accessor functions `fitted.values` and `residuals` extract useful features of the value returned by `forecast.Arima`.

An object of class "forecast" is a list containing at least the following elements:

- **model**: A list containing information about the fitted model
- **method**: The name of the forecasting method as a character string
- **mean**: Point forecasts as a time series
- **lower**: Lower limits for prediction intervals
- **upper**: Upper limits for prediction intervals
- **level**: The confidence values associated with the prediction intervals
**forecast.HoltWinters**

Forecasting using Holt-Winters objects

**Description**

Returns forecasts and other information for univariate Holt-Winters time series models.

**Usage**

```r
## S3 method for class 'HoltWinters'
forecast(object, h = ifelse(frequency(object$x) >
    1, 2 * frequency(object$x), 10), level = c(80, 95), fan = FALSE,
    lambda = NULL, biasadj = NULL, ...)```

**Arguments**

- `x`: The original time series (either object itself or the time series used to create the model stored as object).
- `residuals`: Residuals from the fitted model. That is $x$ minus fitted values.
- `fitted`: Fitted values (one-step forecasts).

**Author(s)**

Rob J Hyndman

**References**


**See Also**

- `predict.Arima`
- `predict.ar`
- `auto.arima`
- `Arima`
- `arima`
- `arfima`
Arguments

object
An object of class "HoltWinters". Usually the result of a call to `HoltWinters`.

h
Number of periods for forecasting

level
Confidence level for prediction intervals.

fan
If TRUE, level is set to seq(51,99,by=3). This is suitable for fan plots.

lambda
Box-Cox transformation parameter. If lambda="auto", then a transformation is automatically selected using `BoxCox.lambda`. The transformation is ignored if NULL. Otherwise, data transformed before model is estimated.

biasadj
Use adjusted back-transformed mean for Box-Cox transformations. If transformed data is used to produce forecasts and fitted values, a regular back transformation will result in median forecasts. If biasadj is TRUE, an adjustment will be made to produce mean forecasts and fitted values.

... Other arguments.

Details

This function calls `predict.HoltWinters` and constructs an object of class "forecast" from the results.

It is included for completeness, but the `ets` is recommended for use instead of `HoltWinters`.

Value

An object of class "forecast".

The function `summary` is used to obtain and print a summary of the results, while the function `plot` produces a plot of the forecasts and prediction intervals.

The generic accessor functions `fitted.values` and `residuals` extract useful features of the value returned by `forecast.HoltWinters`.

An object of class "forecast" is a list containing at least the following elements:

- `model` A list containing information about the fitted model
- `method` The name of the forecasting method as a character string
- `mean` Point forecasts as a time series
- `lower` Lower limits for prediction intervals
- `upper` Upper limits for prediction intervals
- `level` The confidence values associated with the prediction intervals
- `x` The original time series (either object itself or the time series used to create the model stored as object).
- `residuals` Residuals from the fitted model.
- `fitted` Fitted values (one-step forecasts)

Author(s)

Rob J Hyndman
**forecast.lm**

**Description**

`forecast.lm` is used to predict linear models, especially those involving trend and seasonality components.

**Usage**

```r
## S3 method for class 'lm'
forecast(object, newdata, h = 10, level = c(80, 95),
fan = FALSE, lambda = object$lambda, biasadj = NULL, ts = TRUE,
...)
```

**Arguments**

- `object`: Object of class "lm", usually the result of a call to `lm` or `tslm`.
- `newdata`: An optional data frame in which to look for variables with which to predict. If omitted, it is assumed that the only variables are trend and season, and `h` forecasts are produced.
- `h`: Number of periods for forecasting. Ignored if `newdata` present.
- `level`: Confidence level for prediction intervals.
- `fan`: If `TRUE`, level is set to `seq(51,99,by=3)`. This is suitable for fan plots.
- `lambda`: Box-Cox transformation parameter. If `lambda="auto"`, then a transformation is automatically selected using `BoxCox`. `lambda` is ignored if `NULL`. Otherwise, data transformed before model is estimated.
- `biasadj`: Use adjusted back-transformed mean for Box-Cox transformations. If transformed data is used to produce forecasts and fitted values, a regular back transformation will result in median forecasts. If `biasadj` is `TRUE`, an adjustment will be made to produce mean forecasts and fitted values.
- `ts`: If `TRUE`, the forecasts will be treated as time series provided the original data is a time series; the `newdata` will be interpreted as related to the subsequent time periods. If `FALSE`, any time series attributes of the original data will be ignored.
- `...`: Other arguments passed to `predict.lm()`.

**See Also**


**Examples**

```r
fit <- HoltWinters(WWWusage,gamma=FALSE)
plot(forecast(fit))
```
Details

`forecast.lm` is largely a wrapper for `predict.lm()` except that it allows variables "trend" and "season" which are created on the fly from the time series characteristics of the data. Also, the output is reformatted into a `forecast` object.

Value

An object of class "forecast".

The function `summary` is used to obtain and print a summary of the results, while the function `plot` produces a plot of the forecasts and prediction intervals.

The generic accessor functions `fitted.values` and `residuals` extract useful features of the value returned by `forecast.lm`.

An object of class "forecast" is a list containing at least the following elements:

- `model`: A list containing information about the fitted model.
- `method`: The name of the forecasting method as a character string.
- `mean`: Point forecasts as a time series.
- `lower`: Lower limits for prediction intervals.
- `upper`: Upper limits for prediction intervals.
- `level`: The confidence values associated with the prediction intervals.
- `x`: The historical data for the response variable.
- `residuals`: Residuals from the fitted model. That is `x` minus fitted values.
- `fitted`: Fitted values.

Author(s)

Rob J Hyndman

See Also

tslm, lm.

Examples

```r
y <- ts(rnorm(120,0,3) + 1:120 + 20*sin(2*pi*(1:120)/12), frequency=12)
fit <- tslm(y ~ trend + season)
plot(forecast(fit, h=20))
```
**forecast.mlm**

*Forecast a multiple linear model with possible time series components*

**Description**

`forecast.mlm` is used to predict multiple linear models, especially those involving trend and seasonality components.

**Usage**

```r
# S3 method for class 'mlm'
forecast(object, newdata, h = 10, level = c(80, 95),
         fan = FALSE, lambda = object$lambda, biasadj = NULL, ts = TRUE,
         ...)
```

**Arguments**

- `object`: Object of class "mlm", usually the result of a call to `lm` or `tslm`.
- `newdata`: An optional data frame in which to look for variables with which to predict. If omitted, it is assumed that the only variables are trend and season, and h forecasts are produced.
- `h`: Number of periods for forecasting. Ignored if `newdata` present.
- `level`: Confidence level for prediction intervals.
- `fan`: If TRUE, level is set to seq(51,99,by=3). This is suitable for fan plots.
- `lambda`: Box-Cox transformation parameter. If lambda="auto", then a transformation is automatically selected using BoxCox.lambda. The transformation is ignored if NULL. Otherwise, data transformed before model is estimated.
- `biasadj`: Use adjusted back-transformed mean for Box-Cox transformations. If transformed data is used to produce forecasts and fitted values, a regular back transformation will result in median forecasts. If biasadj is TRUE, an adjustment will be made to produce mean forecasts and fitted values.
- `ts`: If TRUE, the forecasts will be treated as time series provided the original data is a time series; the `newdata` will be interpreted as related to the subsequent time periods. If FALSE, any time series attributes of the original data will be ignored.
- `...`: Other arguments passed to `forecast.lm()`.

**Details**

`forecast.mlm` is largely a wrapper for `forecast.lm()` except that it allows forecasts to be generated on multiple series. Also, the output is reformatted into a `mforecast` object.
Value

An object of class "mforecast".

The function summary is used to obtain and print a summary of the results, while the function plot produces a plot of the forecasts and prediction intervals.

The generic accessor functions fitted.values and residuals extract useful features of the value returned by forecast.lm.

An object of class "mforecast" is a list containing at least the following elements:

- **model**: A list containing information about the fitted model
- **method**: The name of the forecasting method as a character string
- **mean**: Point forecasts as a multivariate time series
- **lower**: Lower limits for prediction intervals of each series
- **upper**: Upper limits for prediction intervals of each series
- **level**: The confidence values associated with the prediction intervals
- **x**: The historical data for the response variable.
- **residuals**: Residuals from the fitted model. That is x minus fitted values.
- **fitted**: Fitted values

Author(s)

Mitchell O'Hara-Wild

See Also

tslm, forecast.lm, lm.

Examples

```r
lungDeaths <- cbind(mdeaths, fdeaths)
fit <- tslm(lungDeaths ~ trend + season)
fcast <- forecast(fit, h=10)

carPower <- as.matrix(mtcars[,c("qsec","hp")])
carmpg <- mtcars[,"mpg"]
fit <- lm(carPower ~ carmpg)
fcast <- forecast(fit, newdata=data.frame(carmpg=30))
```
forecast.modelAR

Description

Returns forecasts and other information for user-defined models.

Usage

```r
## S3 method for class 'modelAR'
forecast(object, h = ifelse(object$m > 1, 2 * object$m, 10), PI = FALSE, level = c(80, 95), fan = FALSE, xreg = NULL,
        lambda = object$lambda, bootstrap = FALSE, npaths = 1000,
        innov = NULL, ...)
```

Arguments

- `object`: An object of class "modelAR" resulting from a call to `modelAR`.
- `h`: Number of periods for forecasting. If `xreg` is used, `h` is ignored and the number of forecast periods is set to the number of rows of `xreg`.
- `PI`: If TRUE, prediction intervals are produced, otherwise only point forecasts are calculated. If `PI` is FALSE, then `level`, `fan`, `bootstrap` and `npaths` are all ignored.
- `level`: Confidence level for prediction intervals.
- `fan`: If TRUE, level is set to seq(51, 99, by=3). This is suitable for fan plots.
- `xreg`: Future values of external regressor variables.
- `lambda`: Box-Cox transformation parameter. If `lambda="auto"`, then a transformation is automatically selected using `BoxCox.lambda`. The transformation is ignored if NULL. Otherwise, data transformed before model is estimated.
- `bootstrap`: If TRUE, then prediction intervals computed using simulations with resampled residuals rather than normally distributed errors. Ignored if `innov` is not NULL.
- `npaths`: Number of sample paths used in computing simulated prediction intervals.
- `innov`: Values to use as innovations for prediction intervals. Must be a matrix with `h` rows and `npaths` columns (vectors are coerced into a matrix). If present, `bootstrap` is ignored.
- `...`: Additional arguments passed to `simulate.nnetar`

Details

Prediction intervals are calculated through simulations and can be slow. Note that if the model is too complex and overfits the data, the residuals can be arbitrarily small; if used for prediction interval calculations, they could lead to misleadingly small values.
Value

An object of class "forecast".

The function summary is used to obtain and print a summary of the results, while the function plot produces a plot of the forecasts and prediction intervals.

The generic accessor functions fitted.values and residuals extract useful features of the value returned by forecast.nnetar.

An object of class "forecast" is a list containing at least the following elements:

- **model**: A list containing information about the fitted model
- **method**: The name of the forecasting method as a character string
- **mean**: Point forecasts as a time series
- **lower**: Lower limits for prediction intervals
- **upper**: Upper limits for prediction intervals
- **level**: The confidence values associated with the prediction intervals
- **x**: The original time series (either object itself or the time series used to create the model stored as object).
- **xreg**: The external regressors used in fitting (if given).
- **residuals**: Residuals from the fitted model. That is x minus fitted values.
- **fitted**: Fitted values (one-step forecasts)
- **...**: Other arguments

Author(s)

Rob J Hyndman and Gabriel Caceres

See Also

nnetar.

Description

mforecast is a class of objects for forecasting from multivariate time series or multivariate time series models. The function invokes particular methods which depend on the class of the first argument.

Usage

```r
## S3 method for class 'mts'
forecast(object, h = ifelse(frequency(object) > 1, 2 *
  frequency(object), 10), level = c(80, 95), fan = FALSE,
  robust = FALSE, lambda = NULL, biasadj = FALSE,
  find.frequency = FALSE, allow.multiplicative.trend = FALSE, ...)
```
Arguments

- **object**: a multivariate time series or multivariate time series model for which forecasts are required.
- **h**: Number of periods for forecasting.
- **level**: Confidence level for prediction intervals.
- **fan**: If TRUE, level is set to seq(51, 99, by=3). This is suitable for fan plots.
- **robust**: If TRUE, the function is robust to missing values and outliers in object. This argument is only valid when object is of class mts.
- **lambda**: Box-Cox transformation parameter. If lambda="auto", then a transformation is automatically selected using BoxCox.lambda. The transformation is ignored if NULL. Otherwise, data transformed before model is estimated.
- **biasadj**: Use adjusted back-transformed mean for Box-Cox transformations. If transformed data is used to produce forecasts and fitted values, a regular back transformation will result in median forecasts. If biasadj is TRUE, an adjustment will be made to produce mean forecasts and fitted values.
- **find.frequency**: If TRUE, the function determines the appropriate period, if the data is of unknown period.
- **allow.multiplicative.trend**: If TRUE, then ETS models with multiplicative trends are allowed. Otherwise, only additive or no trend ETS models are permitted.

Details

For example, the function `forecast.mlm` makes multivariate forecasts based on the results produced by `tslm`.

Value

An object of class "mforecast".

The function `summary` is used to obtain and print a summary of the results, while the function `plot` produces a plot of the multivariate forecasts and prediction intervals.

The generic accessor functions `fitted.values` and `residuals` extract various useful features of the value returned by `forecast$model`.

An object of class "mforecast" is a list usually containing at least the following elements:

- **model**: A list containing information about the fitted model
- **method**: The name of the forecasting method as a character string
- **mean**: Point forecasts as a time series
- **lower**: Lower limits for prediction intervals
- **upper**: Upper limits for prediction intervals
- **level**: The confidence values associated with the prediction intervals
- **x**: The original time series (either object itself or the time series used to create the model stored as object).
residuals Residuals from the fitted model. For models with additive errors, the residuals will be x minus the fitted values.
fitted Fitted values (one-step forecasts)

**Author(s)**
Rob J Hyndman & Mitchell O'Hara-Wild

**See Also**
Other functions which return objects of class "mforecast" are forecast.mlm, forecast.varest.

**forecast.nnetar**
*Forecasting using neural network models*

**Description**
Returns forecasts and other information for univariate neural network models.

**Usage**
```r
# S3 method for class 'nnetar'
forecast(object, h = ifelse(object$m > 1, 2 * object$m, 10), PI = FALSE, level = c(80, 95), fan = FALSE, xreg = NULL, lambda = object$lambda, bootstrap = FALSE, npaths = 1000, innov = NULL, ...)
```

**Arguments**
- **object** An object of class "nnetar" resulting from a call to *nnetar*.
- **h** Number of periods for forecasting. If *xreg* is used, *h* is ignored and the number of forecast periods is set to the number of rows of *xreg*.
- **PI** If TRUE, prediction intervals are produced, otherwise only point forecasts are calculated. If *PI* is FALSE, then *level*, *fan*, *bootstrap* and *npaths* are all ignored.
- **level** Confidence level for prediction intervals.
- **fan** If TRUE, level is set to seq(51, 99, by=3). This is suitable for fan plots.
- **xreg** Future values of external regressor variables.
- **lambda** Box-Cox transformation parameter. If *lambda*="auto", then a transformation is automatically selected using BoxCox.lambda. The transformation is ignored if NULL. Otherwise, data transformed before model is estimated.
- **bootstrap** If TRUE, then prediction intervals computed using simulations with resampled residuals rather than normally distributed errors. Ignored if *innov* is not NULL.
- **npaths** Number of sample paths used in computing simulated prediction intervals.
innov

Values to use as innovations for prediction intervals. Must be a matrix with
h rows and npaths columns (vectors are coerced into a matrix). If present,
bootstrap is ignored.

Additional arguments passed to `simulate.nnetar`

Details

Prediction intervals are calculated through simulations and can be slow. Note that if the network
is too complex and overfits the data, the residuals can be arbitrarily small; if used for prediction
interval calculations, they could lead to misleadingly small values. It is possible to use out-of-
sample residuals to ameliorate this, see examples.

Value

An object of class "forecast".

The function `summary` is used to obtain and print a summary of the results, while the function `plot`
produces a plot of the forecasts and prediction intervals.

The generic accessor functions `fitted.values` and `residuals` extract useful features of the value
returned by `forecast.nnetar`.

An object of class "forecast" is a list containing at least the following elements:

- `model`: A list containing information about the fitted model
- `method`: The name of the forecasting method as a character string
- `mean`: Point forecasts as a time series
- `lower`: Lower limits for prediction intervals
- `upper`: Upper limits for prediction intervals
- `level`: The confidence values associated with the prediction intervals
- `x`: The original time series (either `object` itself or the time series used to create the
  model stored as `object`).
- `xreg`: The external regressors used in fitting (if given).
- `residuals`: Residuals from the fitted model. That is `x` minus fitted values.
- `fitted`: Fitted values (one-step forecasts)
- `...`: Other arguments

Author(s)

Rob J Hyndman and Gabriel Caceres

See Also

`nnetar`
Examples

```r
## Fit & forecast model
fit <- nnetar(USAccDeaths, size=2)
fcast <- forecast(fit, h=20)
plot(fcast)

## Not run:
## Include prediction intervals in forecast
fcast2 <- forecast(fit, h=20, PI=TRUE, npaths=100)
plot(fcast2)

## Set up out-of-sample innovations using cross-validation
fit_cv <- CVar(USAccDeaths, size=2)
res_sd <- sd(fit_cv$residuals, na.rm=TRUE)
myinnovs <- rnorm(20*100, mean=0, sd=res_sd)
## Forecast using new innovations
fcast3 <- forecast(fit, h=20, PI=TRUE, npaths=100, innov=myinnovs)
plot(fcast3)

## End(Not run)
```

**forecast.stl**  
*Forecasting using stl objects*

**Description**

Forecasts of STL objects are obtained by applying a non-seasonal forecasting method to the seasonally adjusted data and re-seasonalizing using the last year of the seasonal component.

**Usage**

```r
## S3 method for class 'stl'
forecast(object, method = c("ets", "arima", "naive", "rwdrift"), etsmodel = "ZZN", forecastfunction = NULL, h = frequency(object$time.series) * 2, level = c(80, 95), fan = FALSE, lambda = NULL, biasadj = NULL, xreg = NULL, newxreg = NULL, allow.multiplicative.trend = FALSE, …)

stlm(y, s.window = 13, robust = FALSE, method = c("ets", "arima"), modelfunction = NULL, model = NULL, etsmodel = "ZZN", lambda = NULL, biasadj = FALSE, xreg = NULL, allow.multiplicative.trend = FALSE, x = y, …)

## S3 method for class 'stlm'
forecast(object, h = 2 * object$m, level = c(80, 95), fan = FALSE, lambda = object$lambda, biasadj = NULL, newxreg = NULL, allow.multiplicative.trend = FALSE, …)
```
stlf(y, h = frequency(x) * 2, s.window = 13, t.window = NULL, 
robust = FALSE, lambda = NULL, biasadj = FALSE, x = y, ...)

Arguments

object An object of class stl or stlm. Usually the result of a call to stl or stlm.
method Method to use for forecasting the seasonally adjusted series.
etsmodel The ets model specification passed to ets. By default it allows any non-seasonal model. If method!="ets", this argument is ignored.
forecastfunction An alternative way of specifying the function for forecasting the seasonally adjusted series. If forecastfunction is not NULL, then method is ignored. Otherwise method is used to specify the forecasting method to be used.
h Number of periods for forecasting.
level Confidence level for prediction intervals.
fan If TRUE, level is set to seq(51,99,by=3). This is suitable for fan plots.
lambda Box-Cox transformation parameter. If lambda="auto", then a transformation is automatically selected using BoxCox.lambda. The transformation is ignored if NULL. Otherwise, data transformed before model is estimated.
biasadj Use adjusted back-transformed mean for Box-Cox transformations. If transformed data is used to produce forecasts and fitted values, a regular back transformation will result in median forecasts. If biasadj is TRUE, an adjustment will be made to produce mean forecasts and fitted values.
xreg Historical regressors to be used in auto.arima() when method=="arima".
newxreg Future regressors to be used in forecast.Arima().
allow.multiplicative.trend If TRUE, then ETS models with multiplicative trends are allowed. Otherwise, only additive or no trend ETS models are permitted.
... Other arguments passed to forecast.stl, modelfunction or forecastfunction.
y A univariate numeric time series of class ts
s.window Either the character string “periodic” or the span (in lags) of the loess window for seasonal extraction.
robust If TRUE, robust fitting will used in the loess procedure within stl.
modelfunction An alternative way of specifying the function for modelling the seasonally adjusted series. If modelfunction is not NULL, then method is ignored. Otherwise method is used to specify the time series model to be used.
model Output from a previous call to stlm. If a stlm model is passed, this same model is fitted to y without re-estimating any parameters.
x Deprecated. Included for backwards compatibility.
t.window A number to control the smoothness of the trend. See stl for details.
Details

stlm takes a time series y, applies an STL decomposition, and models the seasonally adjusted data using the model passed as modelfunction or specified using method. It returns an object that includes the original STL decomposition and a time series model fitted to the seasonally adjusted data. This object can be passed to the forecast.stlm for forecasting.

forecast.stlm forecasts the seasonally adjusted data, then re-seasonalizes the results by adding back the last year of the estimated seasonal component.

stlf combines stlm and forecast.stlm. It takes a ts argument, applies an STL decomposition, models the seasonally adjusted data, reseasonalizes, and returns the forecasts. However, it allows more general forecasting methods to be specified via forecastfunction.

forecast.stl is similar to stlf except that it takes the STL decomposition as the first argument, instead of the time series.

Note that the prediction intervals ignore the uncertainty associated with the seasonal component. They are computed using the prediction intervals from the seasonally adjusted series, which are then reseasonalized using the last year of the seasonal component. The uncertainty in the seasonal component is ignored.

The time series model for the seasonally adjusted data can be specified in stlm using either method or modelfunction. The method argument provides a shorthand way of specifying modelfunction for a few special cases. More generally, modelfunction can be any function with first argument a ts object, that returns an object that can be passed to forecast. For example, forecastfunction=ar uses the ar function for modelling the seasonally adjusted series.

The forecasting method for the seasonally adjusted data can be specified in stlf and forecast.stl using either method or forecastfunction. The method argument provides a shorthand way of specifying forecastfunction for a few special cases. More generally, forecastfunction can be any function with first argument a ts object, and other h and level, which returns an object of class forecast. For example, forecastfunction=thetaf uses the thetaf function for forecasting the seasonally adjusted series.

Value

stlm returns an object of class stlm. The other functions return objects of class forecast.

There are many methods for working with forecast objects including summary to obtain and print a summary of the results, while plot produces a plot of the forecasts and prediction intervals. The generic accessor functions fitted.values and residuals extract useful features.

Author(s)

Rob J Hyndman

See Also

stl, forecast.ets, forecast.Arima.
Examples

```r
tsmod <- stlm(USAccDeaths, modelfunction=ar)
plot(forecast(tsmod, h=36))

decom <- stl(USAccDeaths, s.window="periodic")
plot(forecast(decompose))

plot(stlf(AirPassengers, lambda=0))
```

### forecast.StructTS

*Forecasting using Structural Time Series models*

#### Description

Returns forecasts and other information for univariate structural time series models.

#### Usage

```r
## S3 method for class 'StructTS'
forecast(object, h = ifelse(object$coef["epsilon"] > 1e-10, 2 * object$xtsp[3], 10), level = c(80, 95), fan = FALSE, lambda = NULL, biasadj = NULL, ...)
```

#### Arguments

- `object`: An object of class "StructTS". Usually the result of a call to `StructTS`.
- `h`: Number of periods for forecasting.
- `level`: Confidence level for prediction intervals.
- `fan`: If TRUE, level is set to seq(51,99,by=3). This is suitable for fan plots.
- `lambda`: Box-Cox transformation parameter. If `lambda="auto"`, then a transformation is automatically selected using `BoxCox.lambda`. The transformation is ignored if NULL. Otherwise, data transformed before model is estimated.
- `biasadj`: Use adjusted back-transformed mean for Box-Cox transformations. If transformed data is used to produce forecasts and fitted values, a regular back transformation will result in median forecasts. If biasadj is TRUE, an adjustment will be made to produce mean forecasts and fitted values.
- `...`: Other arguments.

#### Details

This function calls `predict.StructTS` and constructs an object of class "forecast" from the results.
Value

An object of class "forecast".

The function summary is used to obtain and print a summary of the results, while the function plot produces a plot of the forecasts and prediction intervals.

The generic accessor functions fitted.values and residuals extract useful features of the value returned by forecast.StructTS.

An object of class "forecast" is a list containing at least the following elements:

- model: A list containing information about the fitted model
- method: The name of the forecasting method as a character string
- mean: Point forecasts as a time series
- lower: Lower limits for prediction intervals
- upper: Upper limits for prediction intervals
- level: The confidence values associated with the prediction intervals
- x: The original time series (either object itself or the time series used to create the model stored as object).
- residuals: Residuals from the fitted model. That is x minus fitted values.
- fitted: Fitted values (one-step forecasts)

Author(s)

Rob J Hyndman

See Also

StructTS.

Examples

```r
fit <- StructTS(wwwusage,"level")
plot(forecast(fit))
```

---

fourier  

Fourier terms for modelling seasonality

Description

fourier returns a matrix containing terms from a Fourier series, up to order K, suitable for use in Arima, auto.arima, or tslm.

Usage

```r
dfourier(x, K, h = NULL)
dfourierf(x, K, h)
```
**Arguments**

- **x**: Seasonal time series: a `ts` or a `msts` object
- **K**: Maximum order(s) of Fourier terms
- **h**: Number of periods ahead to forecast (optional)

**Details**

`fourierf` is deprecated, instead use the `h` argument in `fourier`.

The period of the Fourier terms is determined from the time series characteristics of `x`. When `h` is missing, the length of `x` also determines the number of rows for the matrix returned by `fourier`. Otherwise, the value of `h` determines the number of rows for the matrix returned by `fourier`, typically used for forecasting. The values within `x` are not used.

Typical use would omit `h` when generating Fourier terms for training a model and include `h` when generating Fourier terms for forecasting.

When `x` is a `ts` object, the value of `K` should be an integer and specifies the number of sine and cosine terms to return. Thus, the matrix returned has `2*K` columns.

When `x` is a `msts` object, then `K` should be a vector of integers specifying the number of sine and cosine terms for each of the seasonal periods. Then the matrix returned will have `2*sum(K)` columns.

**Value**

Numerical matrix.

**Author(s)**

Rob J Hyndman

**See Also**

`seasonaldummy`

**Examples**

```r
library(ggplot2)

# Using Fourier series for a "ts" object
# K is chosen to minimize the AICc
deads.model <- auto.arima(USAccDeaths, xreg=fourier(USAccDeaths,K=5), seasonal=FALSE)
deads.fcast <- forecast(deads.model, xreg=fourier(USAccDeaths, K=5, h=36))
autoplot(deads.fcast) + xlab("Year")

# Using Fourier series for a "msts" object
taylor.lm <- tslm(taylor ~ fourier(taylor, K = c(3, 3)))
taylor.fcast <- forecast(taylor.lm, 
    data.frame(fourier(taylor, K = c(3, 3), h = 270))
autoplot(taylor.fcast)
```


---

**Description**


**Usage**

gas

**Format**

Time series data

**Source**

Australian Bureau of Statistics.

**Examples**

plot(gas)
seasonplot(gas)
tsdisplay(gas)

---

**getResponse**

*Get response variable from time series model.*

**Description**

getResponse is a generic function for extracting the historical data from a time series model (including Arima, ets, ar, fracdiff), a linear model of class lm, or a forecast object. The function invokes particular methods which depend on the class of the first argument.

**Usage**

getResponse(object, ...)

## Default S3 method:
getResponse(object, ...)

## S3 method for class 'lm'
getResponse(object, ...)

## S3 method for class 'Arima'
getResponse(object, ...)

## S3 method for class 'fracdiff'
getResponse(object, ...)

## S3 method for class 'ar'
getResponse(object, ...)

## S3 method for class 'tbats'
getResponse(object, ...)

## S3 method for class 'bats'
getResponse(object, ...)

## S3 method for class 'mforecast'
getResponse(object, ...)

## S3 method for class 'baggedModel'
getResponse(object, ...)

Arguments

object a time series model or forecast object.

... Additional arguments that are ignored.

Value

A numerical vector or a time series object of class ts.

Author(s)

Rob J Hyndman

---

gghistogram

Histogram with optional normal and kernel density functions

Description

Plots a histogram and density estimates using ggplot.

Usage

gghistogram(x, add.normal = FALSE, add.kde = FALSE, add.rug = TRUE,
            bins, boundary = 0)
Arguments

- x: a numerical vector.
- add.normal: Add a normal density function for comparison.
- add.kde: Add a kernel density estimate for comparison.
- add.rug: Add a rug plot on the horizontal axis.
- bins: The number of bins to use for the histogram. Selected by default using the Friedman-Diaconis rule given by nclass.FD.
- boundary: A boundary between two bins.
- ...: Not used (for consistency with lag.plot).

Value

None.

Author(s)

Rob J Hyndman

See Also

hist, geom_histogram

Examples

```r
gghistogram(lynx, add.kde=TRUE)
```

Description

Plots a lag plot using ggplot.

Usage

```r
gglagplot(x, lags = ifelse(frequency(x) > 9, 16, 9), set.lags = 1:lags,
          diag = TRUE, diag.col = "gray", do.lines = TRUE, colour = TRUE,
          continuous = frequency(x) > 12, labels = FALSE, seasonal = TRUE,
          ...)  
gglagchull(x, lags = ifelse(frequency(x) > 1, min(12, frequency(x)), 4),
           set.lags = 1:lags, diag = TRUE, diag.col = "gray", ...)
```
Arguments

- **x** a time series object (type `ts`).
- **lags** number of lag plots desired, see arg `set.lags`.
- **set.lags** vector of positive integers specifying which lags to use.
- **diag** logical indicating if the x=y diagonal should be drawn.
- **diag.col** color to be used for the diagonal if(diag).
- **do.lines** if TRUE, lines will be drawn, otherwise points will be drawn.
- **colour** logical indicating if lines should be coloured.
- **continuous** Should the colour scheme for years be continuous or discrete?
- **labels** logical indicating if labels should be used.
- **seasonal** Should the line colour be based on seasonal characteristics (TRUE), or sequential (FALSE).
- **...** Not used (for consistency with lag.plot)

Details

"gglagplot" will plot time series against lagged versions of themselves. Helps visualising 'autocorrelation' even when auto-correlations vanish.

"gglagchull" will layer convex hulls of the lags, layered on a single plot. This helps visualise the change in 'autocorrelation' as lags increase.

Value

None.

Author(s)

Mitchell O'Hara-Wild

See Also

- **lag.plot**

Examples

```r
  gglagplot(woolyrnq)
gglagplot(woolyrnq, seasonal=FALSE)

  lungDeaths <- cbind(mdeaths, fdeaths)
gglagplot(lungDeaths, lags=2)
gglagchull(lungDeaths, lags=6)
gglagchull(woolyrnq)
```
ggmonthplot  

Create a seasonal subseries ggplot

Description

Plots a subseries plot using ggplot. Each season is plotted as a separate mini time series. The blue lines represent the mean of the observations within each season.

Usage

```r
ggmonthplot(x, labels = NULL, times = time(x), phase = cycle(x), ...)
```

```r
ggsubseriesplot(x, labels = NULL, times = time(x), phase = cycle(x), ...)
```

Arguments

- **x**: a time series object (type `ts`).
- **labels**: A vector of labels to use for each 'season'
- **times**: A vector of times for each observation
- **phase**: A vector of seasonal components
- **...**: Not used (for consistency with monthplot)

Details

The `ggmonthplot` function is simply a wrapper for `ggsupseriesplot` as a convenience for users familiar with `monthplot`.

Value

Returns an object of class `ggplot`.

Author(s)

Mitchell O’Hara-Wild

See Also

- `monthplot`

Examples

```r
ggsubseriesplot(AirPassengers)
ggsubseriesplot(woolyrnq)
```
Description

Plots a seasonal plot as described in Hyndman and Athanasopoulos (2014, chapter 2). This is like a time plot except that the data are plotted against the seasons in separate years.

Usage

```r
ggseasonplot(x, season.labels = NULL, year.labels = FALSE,
             year.labels.left = FALSE, type = NULL, col = NULL,
             continuous = FALSE, polar = FALSE, labelgap = 0.04, ...)

seasonplot(x, s, season.labels = NULL, year.labels = FALSE,
           year.labels.left = FALSE, type = "o", main, xlab = NULL,
           ylab = "", col = 1, labelgap = 0.1, ...)
```

Arguments

- `x`: a numeric vector or time series of class `ts`.
- `season.labels`: Labels for each season in the "year".
- `year.labels`: Logical flag indicating whether labels for each year of data should be plotted on the right.
- `year.labels.left`: Logical flag indicating whether labels for each year of data should be plotted on the left.
- `type`: plot type (as for `plot`). Not yet supported for `ggseasonplot`.
- `col`: Colour
- `continuous`: Should the colour scheme for years be continuous or discrete?
- `polar`: Plot the graph on seasonal coordinates
- `labelgap`: Distance between year labels and plotted lines
- `...`: additional arguments to `plot`.
- `s`: seasonal frequency of `x`
- `main`: Main title.
- `xlab`: X-axis label.
- `ylab`: Y-axis label.

Value

None.
**Author(s)**
Rob J Hyndman & Mitchell O’Hara-Wild

**References**

**See Also**
*monthplot*

**Examples**
```r
ggseasonplot(AirPassengers, col=rainbow(12), year.labels=TRUE)
ggseasonplot(AirPassengers, year.labels=TRUE, continuous=TRUE)
seasonplot(AirPassengers, col=rainbow(12), year.labels=TRUE)
```

---

**ggtsdisplay**

*Time series display*

**Description**
Plots a time series along with its acf and either its pacf, lagged scatterplot or spectrum.

**Usage**
```r
ggtsdisplay(x, plot.type = c("partial", "histogram", "scatter", "spectrum"), points = TRUE, smooth = FALSE, lag.max, na.action = na.contiguous, theme = NULL, ...)
tsdisplay(x, plot.type = c("partial", "histogram", "scatter", "spectrum"), points = TRUE, ci.type = c("white", "ma"), lag.max, na.action = na.contiguous, main = NULL, xlab = "", ylab = "", pch = 1, cex = 0.5, ...)
```

**Arguments**
- `x`: a numeric vector or time series of class ts.
- `plot.type`: type of plot to include in lower right corner.
- `points`: logical flag indicating whether to show the individual points or not in the time plot.
- `smooth`: logical flag indicating whether to show a smooth loess curve superimposed on the time plot.
lag.max
the maximum lag to plot for the acf and pacf. A suitable value is selected by
default if the argument is missing.

na.action
function to handle missing values in acf, pacf and spectrum calculations. The
default is na.contiguous. Useful alternatives are na.pass and na.interp.

theme
Adds a ggplot element to each plot, typically a theme.

additional arguments to acf.

ci.type
type of confidence limits for ACF that is passed to acf. Should the confidence
limits assume a white noise input or for lag k an MA(k – 1) input?

main
Main title.

xlab
X-axis label.

ylab
Y-axis label.

pch
Plotting character.

cex
Character size.

Details
ggtsdisplay will produce the equivalent plot using ggplot graphics.

Value
None.

Author(s)
Rob J Hyndman

References

Melbourne, Australia. https://OTexts.org/fpp2/

See Also

plot.ts, Acf, spec.ar

Examples

library(ggplot2)
ggtsdisplay(USAccDeaths, plot.type="scatter", theme=theme_bw())

tsdisplay(diff(wwwusage))
ggtsdisplay(USAccDeaths, plot.type="scatter")
gold  

**Description**


**Usage**

gold

**Format**

Time series data

**Examples**

tsdisplay(gold)

---

**is.acf**

**Description**

Is an object a particular model type?

**Usage**

is.acf(x)
is.Arima(x)
is.baggedModel(x)
is.bats(x)
is.ets(x)
is.modelAR(x)
is.stlm(x)
is.nnetar(x)
is.nnetarmodels(x)
is.constant

Arguments

x object to be tested

Description

Returns true if the object’s numerical values do not vary.

Usage

is.constant(x)

Arguments

x object to be tested

is.forecast

Is an object a particular forecast type?

Description

Returns true if the forecast object is of a particular type

Usage

is.forecast(x)

is.mforecast(x)

is.splineforecast(x)

Arguments

x object to be tested
ma (Moving-average smoothing)

Description

ma computes a simple moving average smoother of a given time series.

Usage

ma(x, order, centre = TRUE)

Arguments

x Univariate time series
order Order of moving average smoother
centre If TRUE, then the moving average is centred for even orders.

Details

The moving average smoother averages the nearest order periods of each observation. As neighbouring observations of a time series are likely to be similar in value, averaging eliminates some of the randomness in the data, leaving a smooth trend-cycle component.

\[
\hat{T}_t = \frac{1}{m} \sum_{j=-k}^{k} y_{t+j}
\]

where \( k = \frac{m-1}{2} \)

When an even order is specified, the observations averaged will include one more observation from the future than the past (k is rounded up). If centre is TRUE, the value from two moving averages (where k is rounded up and down respectively) are averaged, centering the moving average.

Value

Numerical time series object containing the simple moving average smoothed values.

Author(s)

Rob J Hyndman

See Also

decompose
**Examples**

```r
plot(wineind)
sm <- ma(wineind, order=12)
lines(sm, col="red")
```

---

**Description**

Returns forecasts and prediction intervals for an iid model applied to \( y \).

**Usage**

```r
meanf(y, h = 10, level = c(80, 95), fan = FALSE, lambda = NULL,
       biasadj = FALSE, bootstrap = FALSE, npaths = 5000, x = y)
```

**Arguments**

- `y` a numeric vector or time series of class `ts`
- `h` Number of periods for forecasting
- `level` Confidence levels for prediction intervals.
- `fan` If TRUE, level is set to seq(51,99,by=3). This is suitable for fan plots.
- `lambda` Box-Cox transformation parameter. If lambda="auto", then a transformation is automatically selected using BoxCox.lambda. The transformation is ignored if NULL. Otherwise, data transformed before model is estimated.
- `biasadj` Use adjusted back-transformed mean for Box-Cox transformations. If transformed data is used to produce forecasts and fitted values, a regular back transformation will result in median forecasts. If biasadj is TRUE, an adjustment will be made to produce mean forecasts and fitted values.
- `bootstrap` If TRUE, use a bootstrap method to compute prediction intervals. Otherwise, assume a normal distribution.
- `npaths` Number of bootstrapped sample paths to use if bootstrap==TRUE.
- `x` Deprecated. Included for backwards compatibility.

**Details**

The iid model is

\[
Y_t = \mu + Z_t
\]

where \( Z_t \) is a normal iid error. Forecasts are given by

\[
Y_n(h) = \mu
\]

where \( \mu \) is estimated by the sample mean.
Value

An object of class "forecast".

The function `summary` is used to obtain and print a summary of the results, while the function `plot` produces a plot of the forecasts and prediction intervals.

The generic accessor functions `fitted.values` and `residuals` extract useful features of the value returned by `meanf`.

An object of class "forecast" is a list containing at least the following elements:

- `model`: A list containing information about the fitted model
- `method`: The name of the forecasting method as a character string
- `mean`: Point forecasts as a time series
- `lower`: Lower limits for prediction intervals
- `upper`: Upper limits for prediction intervals
- `level`: The confidence values associated with the prediction intervals
- `x`: The original time series (either `object` itself or the time series used to create the model stored as `object`).
- `residuals`: Residuals from the fitted model. That is `x` minus fitted values.
- `fitted`: Fitted values (one-step forecasts)

Author(s)

Rob J Hyndman

See Also

`rwf`

Examples

```r
nile.fcast <- meanf(Nile, h=10)
plot(nile.fcast)
```

Description

Experimental function to forecast univariate time series with a user-defined model

Usage

```r
modelAR(y, p, P = 1, FUN, predict.FUN, xreg = NULL, lambda = NULL,
  model = NULL, subset = NULL, scale.inputs = FALSE, x = y, ...)
```
Arguments

\(y\)  A numeric vector or time series of class \texttt{ts}.

\(p\)  Embedding dimension for non-seasonal time series. Number of non-seasonal lags used as inputs. For non-seasonal time series, the default is the optimal number of lags (according to the AIC) for a linear AR(p) model. For seasonal time series, the same method is used but applied to seasonally adjusted data (from an \texttt{stl} decomposition).

\(P\)  Number of seasonal lags used as inputs.

\texttt{FUN}  Function used for model fitting. Must accept argument \(x\) and \(y\) for the predictors and response, respectively (\texttt{formula} object not currently supported).

\texttt{predict.FUN}  Prediction function used to apply \texttt{FUN} to new data. Must accept an object of class \texttt{FUN} as its first argument, and a data frame or matrix of new data for its second argument. Additionally, it should return fitted values when new data is omitted.

\(xreg\)  Optionally, a vector or matrix of external regressors, which must have the same number of rows as \(y\). Must be numeric.

\(\lambda\)  Box-Cox transformation parameter. If \(\lambda\)="auto", then a transformation is automatically selected using \texttt{BoxCox}. \(\lambda\) is ignored if \(\lambda\) is not \texttt{NULL}. Otherwise, data transformed before model is estimated.

\texttt{model}\)  Output from a previous call to \texttt{nnetar}. If model is passed, this same model is fitted to \(y\) without re-estimating any parameters.

\texttt{subset}\)  Optional vector specifying a subset of observations to be used in the fit. Can be an integer index vector or a logical vector the same length as \(y\). All observations are used by default.

\texttt{scale.inputs}\)  If \texttt{TRUE}, inputs are scaled by subtracting the column means and dividing by their respective standard deviations. If \(\lambda\) is not \texttt{NULL}, scaling is applied after Box-Cox transformation.

\(x\)  Deprecated. Included for backwards compatibility.

\(\ldots\)  Other arguments passed to \texttt{FUN} for \texttt{modelAR}.

Details

This is an experimental function and only recommended for advanced users. The selected model is fitted with lagged values of \(y\) as inputs. The inputs are for lags 1 to \(p\), and lags \(m\) to \(mp\) where \(m=\text{frequency}(y)\). If \(xreg\) is provided, its columns are also used as inputs. If there are missing values in \(y\) or \(xreg\), the corresponding rows (and any others which depend on them as lags) are omitted from the fit. The model is trained for one-step forecasting. Multi-step forecasts are computed recursively.

Value

Returns an object of class "\texttt{modelAR}".

The function \texttt{summary} is used to obtain and print a summary of the results.

The generic accessor functions \texttt{fitted.values} and \texttt{residuals} extract useful features of the value returned by \texttt{nnetar}. 

---

**modelAR**  83
model  A list containing information about the fitted model
method  The name of the forecasting method as a character string
x  The original time series.
xreg  The external regressors used in fitting (if given).
residuals  Residuals from the fitted model. That is x minus fitted values.
fitted  Fitted values (one-step forecasts)
...  Other arguments

Author(s)

Rob J Hyndman and Gabriel Caceres

monthdays  Number of days in each season

Description

Returns number of days in each month or quarter of the observed time period.

Usage

monthdays(x)

Arguments

x  time series

Details

Useful for month length adjustments

Value

Time series

Author(s)

Rob J Hyndman

See Also

bizdays
**Examples**

```
par(mfrow=c(2,1))
plot(ldeaths,xlab="Year",ylab="pounds",
     main="Monthly deaths from lung disease (UK)")
ldeaths.adj <- ldeaths/monthdays(ldeaths)*365.25/12
plot(ldeaths.adj,xlab="Year",ylab="pounds",
     main="Adjusted monthly deaths from lung disease (UK)")
```

---

**mstl**  
*Multiple seasonal decomposition*

**Description**

Decompose a time series into seasonal, trend and remainder components. Seasonal components are estimated iteratively using STL. Multiple seasonal periods are allowed. The trend component is computed for the last iteration of STL. Non-seasonal time series are decomposed into trend and remainder only. In this case, `supsmu` is used to estimate the trend. Optionally, the time series may be Box-Cox transformed before decomposition. Unlike `stl`, `mstl` is completely automated.

**Usage**

```
mstl(x, lambda = NULL, iterate = 2, s.window = 13, ...)
```

**Arguments**

- `x`  
  Univariate time series of class `msts` or `ts`.
- `lambda`  
  Box-Cox transformation parameter. If `lambda="auto"`, then a transformation is automatically selected using `BoxCox.lambda`. The transformation is ignored if `NULL`. Otherwise, data transformed before model is estimated.
- `iterate`  
  Number of iterations to use to refine the seasonal component.
- `s.window`  
  Seasonal windows to be used in the decompositions. If scalar, the same value is used for all seasonal components. Otherwise, it should be a vector of the same length as the number of seasonal components.
- `...`  
  Other arguments are passed to `stl`.

**See Also**

- `stl`, `supsmu`

**Examples**

```
library(ggplot2)
mstl(taylor) %>% autoplot(facet=TRUE)
mstl(AirPassengers, lambda='auto') %>% autoplot(facet=TRUE)
```
msts is an S3 class for multi seasonal time series objects, intended to be used for models that support multiple seasonal periods. The msts class inherits from the ts class and has an additional "msts" attribute which contains the vector of seasonal periods. All methods that work on a ts class, should also work on a msts class.

Usage

msts(data, seasonal.periods, ts.frequency = floor(max(seasonal.periods)),
     ...)

Arguments

data         A numeric vector, ts object, matrix or data frame. It is intended that the time series data is univariate, otherwise treated the same as ts().

seasonal.periods   A vector of the seasonal periods of the msts.

ts.frequency     The seasonal period that should be used as frequency of the underlying ts object. The default value is max(seasonal.periods).

...        Arguments to be passed to the underlying call to ts(). For example start=c(1987,5).

Value

An object of class c("msts", "ts"). If there is only one seasonal period (i.e., length(seasonal.periods)==1), then the object is of class "ts".

Author(s)

Slava Razbash and Rob J Hyndman

Examples

x <- msts(taylor, seasonal.periods=c(48,336), start=2000+22/52)
y <- msts(USAccDeaths, seasonal.periods=12, start=1949)
Interpolate missing values in a time series

Description

Uses linear interpolation for non-seasonal series. For seasonal series, a robust STL decomposition is used. A linear interpolation is applied to the seasonally adjusted data, and then the seasonal component is added back.

Usage

na.interp(x, lambda = NULL)

Arguments

x time series

lambda Box-Cox transformation parameter. If lambda="auto", then a transformation is automatically selected using BoxCox.lambda. The transformation is ignored if NULL. Otherwise, data transformed before model is estimated.

Details

A more general and flexible approach is available using na.approx in the zoo package.

Value

Time series

Author(s)

Rob J Hyndman

See Also

tsoutliers

Examples

data(gold)
plot(na.interp(gold))
**ndiffs**

*Number of differences required for a stationary series*

### Description

Functions to estimate the number of differences required to make a given time series stationary. *ndiffs* estimates the number of first differences necessary.

### Usage

```r
ndiffs(x, alpha = 0.05, test = c("kpss", "adf", "pp"),
       type = c("level", "trend"), max.d = 2, ...)
```

### Arguments

- **x**: A univariate time series
- **alpha**: Level of the test, possible values range from 0.01 to 0.1.
- **test**: Type of unit root test to use
- **type**: Specification of the deterministic component in the regression
- **max.d**: Maximum number of non-seasonal differences allowed
- **...**: Additional arguments to be passed on to the unit root test

### Details

*ndiffs* uses a unit root test to determine the number of differences required for time series *x* to be made stationary. If `test="kpss"`, the KPSS test is used with the null hypothesis that *x* has a stationary root against a unit-root alternative. Then the test returns the least number of differences required to pass the test at the level *alpha*. If `test="adf"`, the Augmented Dickey-Fuller test is used and if `test="pp"` the Phillips-Perron test is used. In both of these cases, the null hypothesis is that *x* has a unit root against a stationary root alternative. Then the test returns the least number of differences required to fail the test at the level *alpha*.

### Value

An integer indicating the number of differences required for stationarity.

### Author(s)

Rob J Hyndman, Slava Razbash & Mitchell O’Hara-Wild
References


See Also

`auto.arima` and `ndiffs`

Examples

```r
ndiffs(WWWusage)
ndiffs(diff(log(AirPassengers),12))
```

---

**nnetar**

*Neural Network Time Series Forecasts*

**Description**

Feed-forward neural networks with a single hidden layer and lagged inputs for forecasting univariate time series.

**Usage**

```r
nnetar(y, p, P = 1, size, repeats = 20, xreg = NULL, lambda = NULL, 
model = NULL, subset = NULL, scale.inputs = TRUE, x = y, ...)
```

**Arguments**

- `y`: A numeric vector or time series of class `ts`.
- `p`: Embedding dimension for non-seasonal time series. Number of non-seasonal lags used as inputs. For non-seasonal time series, the default is the optimal number of lags (according to the AIC) for a linear AR(p) model. For seasonal time series, the same method is used but applied to seasonally adjusted data (from an stl decomposition).
- `P`: Number of seasonal lags used as inputs.
- `size`: Number of nodes in the hidden layer. Default is half of the number of input nodes (including external regressors, if given) plus 1.
repeats

Number of networks to fit with different random starting weights. These are then averaged when producing forecasts.

xreg

Optionally, a vector or matrix of external regressors, which must have the same number of rows as y. Must be numeric.

lambda

Box-Cox transformation parameter. If lambda="auto", then a transformation is automatically selected using BoxCox. lambda. The transformation is ignored if NULL. Otherwise, data transformed before model is estimated.

model

Output from a previous call to nnetar. If model is passed, this same model is fitted to y without re-estimating any parameters.

subset

Optional vector specifying a subset of observations to be used in the fit. Can be an integer index vector or a logical vector the same length as y. All observations are used by default.

scale.inputs

If TRUE, inputs are scaled by subtracting the column means and dividing by their respective standard deviations. If lambda is not NULL, scaling is applied after Box-Cox transformation.

x

Deprecated. Included for backwards compatibility.

... Other arguments passed to nnet for nnetar.

Details

A feed-forward neural network is fitted with lagged values of y as inputs and a single hidden layer with size nodes. The inputs are for lags 1 to p, and lags m to mp where m=frequency(y). If xreg is provided, its columns are also used as inputs. If there are missing values in y or xreg, the corresponding rows (and any others which depend on them as lags) are omitted from the fit. A total of repeats networks are fitted, each with random starting weights. These are then averaged when computing forecasts. The network is trained for one-step forecasting. Multi-step forecasts are computed recursively.

For non-seasonal data, the fitted model is denoted as an NNAR(p,k) model, where k is the number of hidden nodes. This is analogous to an AR(p) model but with nonlinear functions. For seasonal data, the fitted model is called an NNAR(p,P,k)[m] model, which is analogous to an ARIMA(p,0,0)(P,0,0)[m] model but with nonlinear functions.

Value

Returns an object of class "nnetar".

The function summary is used to obtain and print a summary of the results.

The generic accessor functions fitted.values and residuals extract useful features of the value returned by nnetar.

model A list containing information about the fitted model
method The name of the forecasting method as a character string
x The original time series.
xreg The external regressors used in fitting (if given).
residuals Residuals from the fitted model. That is x minus fitted values.
fitted Fitted values (one-step forecasts)
... Other arguments
nsdiffs

Author(s)
Rob J Hyndman and Gabriel Caceres

Examples

```r
fit <- nnetar(lynx)
fcast <- forecast(fit)
plot(fcast)

## Arguments can be passed to nnet()
fit <- nnetar(lynx, decay=0.5, maxit=150)
plot(forecast(fit))
lines(lynx)

## Fit model to first 100 years of lynx data
fit <- nnetar(window(lynx,end=1920), decay=0.5, maxit=150)
plot(forecast(fit,h=14))
lines(lynx)

## Apply fitted model to later data, including all optional arguments
fit2 <- nnetar(window(lynx,start=1921), model=fit)
```

---

nsdiffs | *Number of differences required for a seasonally stationary series*

Description

Functions to estimate the number of differences required to make a given time series stationary. nsdiffs estimates the number of seasonal differences necessary.

Usage

`nsdiffs(x, alpha = 0.05, m = frequency(x), test = c("seas", "ocsb", "hegy", "ch"), max.D = 1, ...)`

Arguments

- `x` | A univariate time series
- `alpha` | Level of the test, possible values range from 0.01 to 0.1.
- `m` | Deprecated. Length of seasonal period
- `test` | Type of unit root test to use
- `max.D` | Maximum number of seasonal differences allowed
- `...` | Additional arguments to be passed on to the unit root test
\textbf{Details}

\texttt{nsdiffs} uses seasonal unit root tests to determine the number of seasonal differences required for time series \texttt{x} to be made stationary (possibly with some lag-one differencing as well).

Several different tests are available:

- If \texttt{test}="seas" (default), a measure of seasonal strength is used, where differencing is selected if the seasonal strength (Wang, Smith & Hyndman, 2006) exceeds 0.64 (based on minimizing MASE when forecasting using \texttt{auto.arima} on M3 and M4 data).
- If \texttt{test}="ch", the Canova-Hansen (1995) test is used (with null hypothesis of deterministic seasonality)
- If \texttt{test}="hegy", the Hylleberg, Engle, Granger & Yoo (1990) test is used.
- If \texttt{test}="ocsb", the Osborn-Chui-Smith-Birchenhall (1988) test is used (with null hypothesis that a seasonal unit root exists).

\textbf{Value}

An integer indicating the number of differences required for stationarity.

\textbf{Author(s)}

Rob J Hyndman, Slava Razbash and Mitchell O’Hara-Wild

\textbf{References}


\textbf{See Also}

\texttt{auto.arima, ndiffs, ocsb.test, hegy.test, and ch.test}

\textbf{Examples}

\texttt{nsdiffs(AirPassengers)}
Description

An implementation of the Osborn, Chui, Smith, and Birchenhall (OCSB) test.

Usage

ocsb.test(x, lag.method = c("fixed", "AIC", "BIC", "AICc"), maxlag = 0)

Arguments

x a univariate seasonal time series.
lag.method a character specifying the lag order selection method.
maxlag the maximum lag order to be considered by lag.method.

Details

The regression equation may include lags of the dependent variable. When lag.method = "fixed", the lag order is fixed to maxlag; otherwise, maxlag is the maximum number of lags considered in a lag selection procedure that minimises the lag.method criterion, which can be AIC or BIC or corrected AIC, AICc, obtained as AIC + (2k(k+1))/(n-k-1), where k is the number of parameters and n is the number of available observations in the model.

Critical values for the test are based on simulations, which has been smoothed over to produce critical values for all seasonal periods.

Value

ocsb.test returns a list of class "OCSBtest" with the following components: * statistics the value of the test statistics. * pvalues the p-values for each test statistics. * method a character string describing the type of test. * data.name a character string giving the name of the data. * fitted.model the fitted regression model.

References


See Also

nsdiffs

Examples

ocsb.test(AirPassengers)
**plot.Arima**

Plot characteristic roots from ARIMA model

**Description**

Produces a plot of the inverse AR and MA roots of an ARIMA model. Inverse roots outside the unit circle are shown in red.

**Usage**

```r
## S3 method for class 'Arima'
plot(x, type = c("both", "ar", "ma"), main,
     xlab = "Real", ylab = "Imaginary", ...)

## S3 method for class 'ar'
plot(x, main, xlab = "Real", ylab = "Imaginary", ...)

## S3 method for class 'Arima'
autoplot(object, type = c("both", "ar", "ma"), ...)

## S3 method for class 'ar'
autoplot(object, ...)
```

**Arguments**

- `x` Object of class “Arima” or “ar”.
- `type` Determines if both AR and MA roots are plotted, or if just one set is plotted.
- `main` Main title. Default is "Inverse AR roots" or "Inverse MA roots".
- `xlab` X-axis label.
- `ylab` Y-axis label.
- `...` Other plotting parameters passed to `par`.
- `object` Object of class “Arima” or “ar”. Used for ggplot graphics (S3 method consistency).

**Details**

`autoplot` will produce an equivalent plot as a ggplot object.

**Value**

None. Function produces a plot

**Author(s)**

Rob J Hyndman & Mitchell O’Hara-Wild
plot.bats

See Also

Arima, ar

Examples

library(ggplot2)

fit <- Arima WWWusage, order=c(3,1,0))
plot(fit)
autoplot(fit)

fit <- Arima(woolyrnq,order=c(2,0,0),seasonal=c(2,1,1))
plot(fit)
autoplot(fit)

plot(ar.ols(gold[1:61]))
autoplot(ar.ols(gold[1:61]))

plot.bats  Plot components from BATS model

Description

Produces a plot of the level, slope and seasonal components from a BATS or TBATS model. The plotted components are Box-Cox transformed using the estimated transformation parameter.

Usage

## S3 method for class 'bats'
plot(x, main = "Decomposition by BATS model", ...)

## S3 method for class 'tbats'
autoplot(object, range.bars = FALSE, ...)

## S3 method for class 'bats'
autoplot(object, range.bars = FALSE, ...)

## S3 method for class 'tbats'
plot(x, main = "Decomposition by TBATS model", ...)

Arguments

x  Object of class “bats/tbats”.
main  Main title for plot.
...  Other plotting parameters passed to par.
object  Object of class “bats/tbats”.
range.bars Logical indicating if each plot should have a bar at its right side representing relative size. If NULL, automatic selection takes place.

Value

None. Function produces a plot

Author(s)

Rob J Hyndman

See Also

bats, tbats

Examples

```r
## Not run:
fit <- tbats(USAccDeaths)
plot(fit)
autoplot(fit, range.bars = TRUE)
## End(Not run)
```

plot.ets

Plot components from ETS model

Description

Produces a plot of the level, slope and seasonal components from an ETS model.

Usage

```r
## S3 method for class 'ets'
plot(x, ...)

## S3 method for class 'ets'
autoplot(object, range.bars = NULL, ...)
```

Arguments

- **x**  Object of class “ets”.
- **...** Other plotting parameters to affect the plot.
- **object**  Object of class “ets”. Used for ggplot graphics (S3 method consistency).
- **range.bars** Logical indicating if each plot should have a bar at its right side representing relative size. If NULL, automatic selection takes place.
Details

autoplot will produce an equivalent plot as a ggplot object.

Value

None. Function produces a plot

Author(s)

Rob J Hyndman & Mitchell O’Hara-Wild

See Also

ets

Examples

```r
fit <- ets(USAccDeaths)
plot(fit)
plot(fit, plot.type="single", ylab="", col=1:3)

library(ggplot2)
autoplot(fit)
```

---

**plot.forecast**  
*Forecast plot*

Description

Plots historical data with forecasts and prediction intervals.

Usage

```r
## S3 method for class 'forecast'
plot(x, include, PI = TRUE, showgap = TRUE,
     shaded = TRUE, shadebars = (length(x$mean) < 5), shadecols = NULL,
     col = 1, fcol = 4, pi.col = 1, pi.lty = 2, ylim = NULL,
     main = NULL, xlab = "", ylab = "", type = "l", lty = 1,
     flwd = 2, ...)

## S3 method for class 'forecast'
autoplot(object, include, PI = TRUE,
     shadecols = c("#596DD5", "#D50FFF"), fcol = "#0000AA", flwd = 0.5,
     ...)

## S3 method for class 'splineforecast'
```
autoplot(object, PI = TRUE, ...)

### S3 method for class 'forecast'
autolayer(object, series = NULL, PI = TRUE, showgap = TRUE, ...)

### S3 method for class 'splineforecast'
plot(x, fitcol = 2, type = "o", pch = 19, ...)

**Arguments**

- **x**
  Forecast object produced by `forecast`.
- **include**
  Number of values from time series to include in plot. Default is all values.
- **PI**
  Logical flag indicating whether to plot prediction intervals.
- **showgap**
  If `showgap` = FALSE, the gap between the historical observations and the forecasts is removed.
- **shaded**
  Logical flag indicating whether prediction intervals should be shaded (TRUE) or lines (FALSE)
- **shadebars**
  Logical flag indicating if prediction intervals should be plotted as shaded bars (if TRUE) or a shaded polygon (if FALSE). Ignored if shaded=FALSE. Bars are plotted by default if there are fewer than five forecast horizons.
- **shadecols**
  Colors for shaded prediction intervals. To get default colors used prior to v3.26, set `shadecols = "oldstyle"`.
- **col**
  Colour for the data line.
- **fcol**
  Colour for the forecast line.
- **pi.col**
  If `shaded` = FALSE and `PI` = TRUE, the prediction intervals are plotted in this colour.
- **pi.lty**
  If `shaded` = FALSE and `PI` = TRUE, the prediction intervals are plotted using this line type.
- **ylim**
  Limits on y-axis.
- **main**
  Main title.
- **xlab**
  X-axis label.
- **ylab**
  Y-axis label.
- **type**
  1-character string giving the type of plot desired. As for `plot.default`.
- **flty**
  Line type for the forecast line.
- **flwd**
  Line width for the forecast line.
- **...**
  Other plotting parameters to affect the plot.
- **object**
  Forecast object produced by `forecast`. Used for ggplot graphics (S3 method consistency).
- **series**
  Matches an unidentified forecast layer with a coloured object on the plot.
- **fitcol**
  Line colour for fitted values.
- **pch**
  Plotting character (if type="p" or type="o").
Details

autoplot will produce a ggplot object.

plot.splineforecast autoplot.splineforecast

Value

None.

Author(s)

Rob J Hyndman & Mitchell O’Hara-Wild

References


See Also

plot.ts

Examples

library(ggplot2)

wine.fit <- hw(wineind, h=48)
plot(wine.fit)
autoplot(wine.fit)

fit <- tslm(wineind ~ fourier(wineind,4))
fcast <- forecast(fit, newdata=data.frame(fourier(wineind,4,20)))
autoplot(fcast)

fcast <- splinef(airmiles,h=5)
plot(fcast)
autoplot(fcast)

residuals.forecast  Residuals for various time series models

Description

Returns time series of residuals from a fitted model.
Usage

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

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

## S3 method for class 'Arima'
residuals(object, type = c("innovation", "response",
               "regression"), h = 1, ...)

## S3 method for class 'bats'
residuals(object, type = c("innovation", "response"),
          h = 1, ...)

## S3 method for class 'tbats'
residuals(object, type = c("innovation", "response"),
          h = 1, ...)

## S3 method for class 'ets'
residuals(object, type = c("innovation", "response"),
          h = 1, ...)

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

## S3 method for class 'nnetar'
residuals(object, type = c("innovation", "response"),
          h = 1, ...)

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

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

Arguments

- **object**
  - An object containing a time series model of class `ar`, `Arima`, `bats`, `ets`, `fracdiff`, `nnetar` or `stlm`. If `object` is of class `forecast`, then the function will return `object$residuals` if it exists, otherwise it returns the differences between the observations and their fitted values.

- **type**
  - Type of residual.

- **...**
  - Other arguments not used.
If type='response', then the fitted values are computed for h-step forecasts.

Details

Innovation residuals correspond to the white noise process that drives the evolution of the time series model. Response residuals are the difference between the observations and the fitted values (equivalent to h-step forecasts). For functions with no h argument, h=1. For homoscedastic models, the innovation residuals and the response residuals for h=1 are identical. Regression residuals are available for regression models with ARIMA errors, and are equal to the original data minus the effect of the regression variables. If there are no regression variables, the errors will be identical to the original series (possibly adjusted to have zero mean). arima.errors is a deprecated function which is identical to residuals.Arima(object, type="regression"). For nnetar objects, when type="innovations" and lambda is used, a matrix of time-series consisting of the residuals from each of the fitted neural networks is returned.

Value

A ts object.

Author(s)

Rob J Hyndman

See Also

fitted.Arima, checkresiduals.

Examples

```r
fit <- Arima(lynx, order=c(4,0,0), lambda=0.5)
plot(residuals(fit))
plot(residuals(fit, type='response'))
```

Description

rwf() returns forecasts and prediction intervals for a random walk with drift model applied to y. This is equivalent to an ARIMA(0,1,0) model with an optional drift coefficient. naive() is simply a wrapper to rwf() for simplicity. snaive() returns forecasts and prediction intervals from an ARIMA(0,0,0)(0,1,0)m model where m is the seasonal period.
Usage

\[
\text{rwf}(y, \ h = 10, \ \text{drift} = \text{FALSE}, \ \text{level} = c(80, 95), \ \text{fan} = \text{FALSE}, \\
\lambda = \text{NULL}, \ \text{biasadj} = \text{FALSE}, \ldots, \ x = y)
\]

\[
\text{naive}(y, \ h = 10, \ \text{level} = c(80, 95), \ \text{fan} = \text{FALSE}, \ \lambda = \text{NULL}, \\
\text{biasadj} = \text{FALSE}, \ldots, \ x = y)
\]

\[
\text{snaive}(y, \ h = 2 \times \text{frequency}(x), \ \text{level} = c(80, 95), \ \text{fan} = \text{FALSE}, \\
\lambda = \text{NULL}, \ \text{biasadj} = \text{FALSE}, \ldots, \ x = y)
\]

Arguments

- \(y\)  
  a numeric vector or time series of class ts
- \(h\)  
  Number of periods for forecasting
- \(\text{drift}\)  
  Logical flag. If TRUE, fits a random walk with drift model.
- \(\text{level}\)  
  Confidence levels for prediction intervals.
- \(\text{fan}\)  
  If TRUE, level is set to seq(51,99,by=3). This is suitable for fan plots.
- \(\lambda\)  
  Box-Cox transformation parameter. If \(\lambda\) = "auto", then a transformation is automatically selected using \(\text{boxcox}\). The transformation is ignored if NULL. Otherwise, data transformed before model is estimated.
- \(\text{biasadj}\)  
  Use adjusted back-transformed mean for Box-Cox transformations. If transformed data is used to produce forecasts and fitted values, a regular back transformation will result in median forecasts. If biasadj is TRUE, an adjustment will be made to produce mean forecasts and fitted values.
- \(...)\  
  Additional arguments affecting the forecasts produced. If model=NULL, \(\text{forecast.ts}\) passes these to \(\text{ets}\) or \(\text{stlf}\) depending on the frequency of the time series. If model is not NULL, the arguments are passed to the relevant modelling function.
- \(x\)  
  Deprecated. Included for backwards compatibility.

Details

The random walk with drift model is

\[
Y_t = c + Y_{t-1} + Z_t
\]

where \(Z_t\) is a normal iid error. Forecasts are given by

\[
Y_n(h) = ch + Y_n
\]

If there is no drift (as in \text{naive}), the drift parameter \(c=0\). Forecast standard errors allow for uncertainty in estimating the drift parameter (unlike the corresponding forecasts obtained by fitting an ARIMA model directly).

The seasonal naive model is

\[
Y_t = Y_{t-m} + Z_t
\]

where \(Z_t\) is a normal iid error.
Value

An object of class "forecast".

The function summary is used to obtain and print a summary of the results, while the function plot produces a plot of the forecasts and prediction intervals.

The generic accessor functions fitted.values and residuals extract useful features of the value returned by naive or snaive.

An object of class "forecast" is a list containing at least the following elements:

- `model`: A list containing information about the fitted model
- `method`: The name of the forecasting method as a character string
- `mean`: Point forecasts as a time series
- `lower`: Lower limits for prediction intervals
- `upper`: Upper limits for prediction intervals
- `level`: The confidence values associated with the prediction intervals
- `x`: The original time series (either object itself or the time series used to create the model stored as object).
- `residuals`: Residuals from the fitted model. That is x minus fitted values.
- `fitted`: Fitted values (one-step forecasts)

Author(s)

Rob J Hyndman

See Also

Arima

Examples

gold.fcast <- rf(gold[1:60], h=50)
plot(gold.fcast)

plot(naive(gold,h=50),include=200)

plot(snaive(wineind))
seasonal adjustment

Description
Returns seasonally adjusted data constructed by removing the seasonal component.

Usage
seasadj(object, ...)

## S3 method for class 'stl'
seasadj(object, ...)

## S3 method for class 'mstl'
seasadj(object, ...)

## S3 method for class 'decomposed.ts'
seasadj(object, ...)

## S3 method for class 'tbats'
seasadj(object, ...)

## S3 method for class 'seas'
seasadj(object, ...)

Arguments

object Object created by decompose, stl or tbats.
...
 Other arguments not currently used.

Value
Univariate time series.

Author(s)
Rob J Hyndman

See Also
stl, decompose, tbats.

Examples
plot(AirPassengers)
lines(seasadj(decompose(AirPassengers,"multiplicative")),col=4)


seasonal

Extract components from a time series decomposition

Description

Returns a univariate time series equal to either a seasonal component, trend-cycle component or remainder component from a time series decomposition.

Usage

seasonal(object)
trendcycle(object)
remainder(object)

Arguments

object Object created by \texttt{decompose}, \texttt{stl} or \texttt{tbats}.

Value

Univariate time series.

Author(s)

Rob J Hyndman

See Also

\texttt{stl}, \texttt{decompose}, \texttt{tbats}, \texttt{seasadj}.

Examples

plot(USAccDeaths)
fit <- \texttt{stl(USAccDeaths, s.window="periodic")}
lines(trendcycle(fit), col="red")

library(ggplot2)
autplot(cbind(
  Data=USAccDeaths,
  Seasonal=seasonal(fit),
  Trend=trendcycle(fit),
  Remainder=remainder(fit)),
  facets=TRUE) +
  ylab("") + xlab("Year")
seasonaldummy  

Seasonal dummy variables

Description

seasonaldummy returns a matrix of dummy variables suitable for use in Arima, auto.arima or tslm. The last season is omitted and used as the control.

Usage

seasonaldummy(x, h = NULL)

seasonaldummyf(x, h)

Arguments

  x  
  h  

Seasonal time series: a ts or a msts object
Number of periods ahead to forecast (optional)

Details

seasonaldummyf is deprecated, instead use the h argument in seasonaldummy.

The number of dummy variables is determined from the time series characteristics of x. When h is missing, the length of x also determines the number of rows for the matrix returned by seasonaldummy. The value of h determines the number of rows for the matrix returned by seasonaldummy, typically used for forecasting. The values within x are not used.

Value

Numerical matrix.

Author(s)

  Rob J Hyndman

See Also

  fourier

Examples

plot(ldeaths)

# Using seasonal dummy variables
month <- seasonaldummy(ldeaths)
deaths.lm <- tslm(ldeaths ~ month)
tsdisplay(residuals(deaths.lm))
ses

ldeaths.fcast <- forecast(deaths.lm, data.frame(month=I(seasonaldummy(ldeaths,36))))
plot(ldeaths.fcast)

# A simpler approach to seasonal dummy variables
deaths.lm <- tslm(ldeaths ~ season)
ldeaths.fcast <- forecast(deaths.lm, h=36)
plot(ldeaths.fcast)

ses  Exponential smoothing forecasts

Description

Returns forecasts and other information for exponential smoothing forecasts applied to y.

Usage

ses(y, h = 10, level = c(80, 95), fan = FALSE,
initial = c("optimal", "simple"), alpha = NULL, lambda = NULL,
biasadj = FALSE, x = y, ...)

holt(y, h = 10, damped = FALSE, level = c(80, 95), fan = FALSE,
initial = c("optimal", "simple"), exponential = FALSE,
alpha = NULL, beta = NULL, phi = NULL, lambda = NULL,
biasadj = FALSE, x = y, ...)

hw(y, h = 2 * frequency(x), seasonal = c("additive", "multiplicative"),
damped = FALSE, level = c(80, 95), fan = FALSE,
initial = c("optimal", "simple"), exponential = FALSE,
alpha = NULL, beta = NULL, gamma = NULL, phi = NULL,
lambda = NULL, biasadj = FALSE, x = y, ...)

Arguments

y  a numeric vector or time series of class ts
h  Number of periods for forecasting.
level  Confidence level for prediction intervals.
fan  If TRUE, level is set to seq(51,99,by=3). This is suitable for fan plots.
initial  Method used for selecting initial state values. If optimal, the initial values are optimized along with the smoothing parameters using ets. If simple, the initial values are set to values obtained using simple calculations on the first few observations. See Hyndman & Athanasopoulos (2014) for details.
alpha  Value of smoothing parameter for the level. If NULL, it will be estimated.
lambda  Box-Cox transformation parameter. If lambda="auto", then a transformation is automatically selected using BoxCox.lambda. The transformation is ignored if NULL. Otherwise, data transformed before model is estimated.

biasadj  Use adjusted back-transformed mean for Box-Cox transformations. If transformed data is used to produce forecasts and fitted values, a regular back transformation will result in median forecasts. If biasadj is TRUE, an adjustment will be made to produce mean forecasts and fitted values.

x  Deprecated. Included for backwards compatibility.

...  Other arguments passed to forecast.ets.

damped  If TRUE, use a damped trend.

exponential  If TRUE, an exponential trend is fitted. Otherwise, the trend is (locally) linear.

beta  Value of smoothing parameter for the trend. If NULL, it will be estimated.

phi  Value of damping parameter if damped=TRUE. If NULL, it will be estimated.

seasonal  Type of seasonality in hw model. "additive" or "multiplicative"

gamma  Value of smoothing parameter for the seasonal component. If NULL, it will be estimated.

Details
ses, holt and hw are simply convenient wrapper functions for forecast(ets(...)).

Value
An object of class "forecast".
The function summary is used to obtain and print a summary of the results, while the function plot produces a plot of the forecasts and prediction intervals.
The generic accessor functions fitted.values and residuals extract useful features of the value returned by ets and associated functions.
An object of class "forecast" is a list containing at least the following elements:

model  A list containing information about the fitted model
method  The name of the forecasting method as a character string
mean  Point forecasts as a time series
lower  Lower limits for prediction intervals
upper  Upper limits for prediction intervals
level  The confidence values associated with the prediction intervals
x  The original time series (either object itself or the time series used to create the model stored as object).
residuals  Residuals from the fitted model.
fitted  Fitted values (one-step forecasts)

Author(s)
Rob J Hyndman
References


See Also

`ets`, `HoltWinters`, `rwf`, `arima`.

Examples

```r
fcast <- holt(airmiles)
plot(fcast)
deaths.fcast <- hw(USAccDeaths,h=48)
plot(deaths.fcast)
```

---

**simulate.ets**

*Simulation from a time series model*

Description

Returns a time series based on the model object `object`.

Usage

```r
## S3 method for class 'ets'
simulate(object, nsim = length(object$x), seed = NULL,
         future = TRUE, bootstrap = FALSE, innov = NULL, ...)

## S3 method for class 'Arima'
simulate(object, nsim = length(object$x), seed = NULL,
         xreg = NULL, future = TRUE, bootstrap = FALSE, innov = NULL,
         lambda = object$lambda, ...)

## S3 method for class 'ar'
simulate(object, nsim = object$n.used, seed = NULL,
         future = TRUE, bootstrap = FALSE, innov = NULL, ...)

## S3 method for class 'lagwalk'
simulate(object, nsim = length(object$x),
         seed = NULL, future = TRUE, bootstrap = FALSE, innov = NULL,
         lambda = object$lambda, ...)
```
simulate.ets

```r
# S3 method for class 'fracdiff'
simulate(object, nsim = object$n, seed = NULL,
           future = TRUE, bootstrap = FALSE, innov = NULL, ...)

# S3 method for class 'nnetar'
simulate(object, nsim = length(object$x), seed = NULL,
           xreg = NULL, future = TRUE, bootstrap = FALSE, innov = NULL,
           lambda = object$lambda, ...)

# S3 method for class 'modelAR'
simulate(object, nsim = length(object$x),
           seed = NULL, xreg = NULL, future = TRUE, bootstrap = FALSE,
           innov = NULL, lambda = object$lambda, ...)
```

**Arguments**

- `object` An object of class "ets", "Arima", "ar" or "nnetar".
- `nsim` Number of periods for the simulated series. Ignored if either xreg or innov are not NULL.
- `seed` Either NULL or an integer that will be used in a call to `set.seed` before simulating the time series. The default, NULL, will not change the random generator state.
- `future` Produce sample paths that are future to and conditional on the data in object. Otherwise simulate unconditionally.
- `bootstrap` Do simulation using resampled errors rather than normally distributed errors or errors provided as innov.
- `innov` A vector of innovations to use as the error series. Ignored if bootstrap=TRUE. If not NULL, the value of nsim is set to length of innov.
- `...` Other arguments, not currently used.
- `xreg` New values of xreg to be used for forecasting. The value of nsim is set to the number of rows of xreg if it is not NULL.
- `lambda` Box-Cox transformation parameter. If lambda="auto", then a transformation is automatically selected using `boxcox.lambda`. The transformation is ignored if NULL. Otherwise, data transformed before model is estimated.

**Details**

With `simulate.Arima()`, the object should be produced by `Arima` or `auto.arima`, rather than `arima`. By default, the error series is assumed normally distributed and generated using `rnorm`. If innov is present, it is used instead. If bootstrap=TRUE and innov=NULL, the residuals are resampled instead.

When future=TRUE, the sample paths are conditional on the data. When future=FALSE and the model is stationary, the sample paths do not depend on the data at all. When future=FALSE and the model is non-stationary, the location of the sample paths is arbitrary, so they all start at the value of the first observation.
**sindexf**

**Value**

An object of class "ts".

**Author(s)**

Rob J Hyndman

**See Also**

ets, Arima, auto.arima, ar, arfima, nnetar.

**Examples**

```r
fit <- ets(USAccDeaths)
plot(USAccDeaths, xlim=c(1973,1982))
lines(simulate(fit, 36), col="red")
```

---

**sindexf**  
*Forecast seasonal index*

**Description**

Returns vector containing the seasonal index for h future periods. If the seasonal index is non-periodic, it uses the last values of the index.

**Usage**

`sindexf(object, h)`

**Arguments**

- `object`  
  Output from `decompose` or `stl`.
- `h`  
  Number of periods ahead to forecast

**Value**

Time series

**Author(s)**

Rob J Hyndman
Examples

```r
uk.stl <- stl(UKDriverDeaths,"periodic")
uk.sa <- seasadj(uk.stl)
uk.fcast <- holt(uk.sa,36)
seasf <- sindexf(uk.stl,36)
uk.fcast$mean <- uk.fcast$mean + seasf
uk.fcast$lower <- uk.fcast$lower + cbind(seasf,seasf)
uk.fcast$upper <- uk.fcast$upper + cbind(seasf,seasf)
uk.fcast$x <- UKDriverDeaths
plot(uk.fcast,main="Forecasts from Holt's method with seasonal adjustment")
```

---

`splinef`  
*Cubic Spline Forecast*

**Description**

Returns local linear forecasts and prediction intervals using cubic smoothing splines.

**Usage**

```r
splinef(y, h = 10, level = c(80, 95), fan = FALSE, lambda = NULL,  
       biasadj = FALSE, method = c("gcv", "mle"), x = y)
```

**Arguments**

- `y`  
a numeric vector or time series of class `ts`  
- `h`  
Number of periods for forecasting  
- `level`  
Confidence level for prediction intervals.  
- `fan`  
If TRUE, level is set to seq(51,99,by=3). This is suitable for fan plots.  
- `lambda`  
Box-Cox transformation parameter. If `lambda="auto"`, then a transformation is automatically selected using `BoxCox.lambda`. The transformation is ignored if `NULL`. Otherwise, data transformed before model is estimated.  
- `biasadj`  
Use adjusted back-transformed mean for Box-Cox transformations. If transformed data is used to produce forecasts and fitted values, a regular back transformation will result in median forecasts. If `biasadj` is TRUE, an adjustment will be made to produce mean forecasts and fitted values.  
- `method`  
Method for selecting the smoothing parameter. If `method="gcv"`, the generalized cross-validation method from `smooth.spline` is used. If `method="mle"`, the maximum likelihood method from Hyndman et al (2002) is used.  
- `x`  
Deprecated. Included for backwards compatibility.
Details

The cubic smoothing spline model is equivalent to an ARIMA(0,2,2) model but with a restricted parameter space. The advantage of the spline model over the full ARIMA model is that it provides a smooth historical trend as well as a linear forecast function. Hyndman, King, Pitrun, and Billah (2002) show that the forecast performance of the method is hardly affected by the restricted parameter space.

Value

An object of class "forecast".

The function summary is used to obtain and print a summary of the results, while the function plot produces a plot of the forecasts and prediction intervals.

The generic accessor functions fitted.values and residuals extract useful features of the value returned by splinef.

An object of class "forecast" containing the following elements:

- model: A list containing information about the fitted model
- method: The name of the forecasting method as a character string
- mean: Point forecasts as a time series
- lower: Lower limits for prediction intervals
- upper: Upper limits for prediction intervals
- level: The confidence values associated with the prediction intervals
- x: The original time series (either object itself or the time series used to create the model stored as object).
- onestepf: One-step forecasts from the fitted model.
- fitted: Smooth estimates of the fitted trend using all data.
- residuals: Residuals from the fitted model. That is x minus one-step forecasts.

Author(s)

Rob J Hyndman

References


See Also

smooth.spline, arima, holt.
Examples

```r
fcast <- splinef(uspop, h=5)
plot(fcast)
summary(fcast)
```

**Description**

Generates forecasts from `forecast.ts` and adds them to the plot. Forecasts can be modified via sending forecast specific arguments above.

**Usage**

StatForecast

GeomForecast

```r
gem_forecast(mapping = NULL, data = NULL, stat = "forecast",
position = "identity", na.rm = FALSE, show.legend = NA,
inherit.aes = TRUE, PI = TRUE, showgap = TRUE, series = NULL,
...)
```

**Arguments**

- `mapping`: Set of aesthetic mappings created by `aes` or `aes_`. If specified and `inherit.aes = TRUE` (the default), it is combined with the default mapping at the top level of the plot. You must supply `mapping` if there is no plot mapping.
- `data`: The data to be displayed in this layer. There are three options:
  - If `NULL`, the default, the data is inherited from the plot data as specified in the call to `ggplot`.
  - A `data.frame`, or other object, will override the plot data. All objects will be fortified to produce a data frame. See `fortify` for which variables will be created.
  - A function will be called with a single argument, the plot data. The return value must be a `data.frame`, and will be used as the layer data.
- `stat`: The stat object to use calculate the data.
- `position`: Position adjustment, either as a string, or the result of a call to a position adjustment function.
- `na.rm`: If `FALSE` (the default), removes missing values with a warning. If `TRUE` silently removes missing values.
- `show.legend`: logical. Should this layer be included in the legends? `NA`, the default, includes if any aesthetics are mapped. `FALSE` never includes, and `TRUE` always includes.
inherit.aes If FALSE, overrides the default aesthetics, rather than combining with them. This is most useful for helper functions that define both data and aesthetics and shouldn’t inherit behaviour from the default plot specification, e.g. borders.

PI If FALSE, confidence intervals will not be plotted, giving only the forecast line.

showgap If showgap=FALSE, the gap between the historical observations and the forecasts is removed.

series Matches an unidentified forecast layer with a coloured object on the plot.

Additional arguments for forecast.ts, other arguments are passed on to layer. These are often aesthetics, used to set an aesthetic to a fixed value, like color = "red" or alpha = .5. They may also be parameters to the paired geom/stat.

Format
An object of class StatForecast (inherits from Stat, ggproto, gg) of length 3.

Details
Multivariate forecasting is supported by having each time series on a different group.
You can also pass geom_forecast a forecast object to add it to the plot.
The aesthetics required for the forecasting to work includes forecast observations on the y axis, and the time of the observations on the x axis. Refer to the examples below. To automatically set up aesthetics, use autoplot.

Value
A layer for a ggplot graph.

Author(s)
Mitchell O’Hara-Wild

See Also
forecast, ggproto

Examples

```r
## Not run:
library(ggplot2)
autoplot(USAccDeaths) + geom_forecast()

lungDeaths <- cbind(mdeaths, fdeaths)
autoplot(lungDeaths) + geom_forecast()

# Using fortify.ts
p <- ggplot(aes(x=x, y=y), data=USAccDeaths)
p <- p + geom_line()
p + geom_forecast()
```
# Without `fortify.ts`
data <- data.frame(USAccDeaths=as.numeric(USAccDeaths), time=as.numeric(time(USAccDeaths)))
p <- ggplot(aes(x=time, y=USAccDeaths), data=data)
p <- p + geom_line()
p + geom_forecast(h=60)

# Add forecasts to multivariate series with colour groups
lungDeaths <- cbind(mdeaths, fdeaths)
autoplot(lungDeaths) + geom_forecast(forecast(mdeaths), series="mdeaths")

## End(Not run)

---

subset.ts **Subsetting a time series**

Description

Various types of subsetting of a time series. Allows subsetting by index values (unlike `window`). Also allows extraction of the values of a specific season or subset of seasons in each year. For example, to extract all values for the month of May from a time series.

Usage

```r
## S3 method for class 'ts'
subset(x, subset = NULL, month = NULL, quarter = NULL, season = NULL, start = NULL, end = NULL, ...)
```

```r
## S3 method for class 'msts'
subset(x, subset = NULL, start = NULL, end = NULL, ...)
```

Arguments

- `x` a univariate time series to be subsetted
- `subset` optional logical expression indicating elements to keep; missing values are taken as false. `subset` must be the same length as `x`.
- `month` Numeric or character vector of months to retain. Partial matching on month names used.
- `quarter` Numeric or character vector of quarters to retain.
- `season` Numeric vector of seasons to retain.
start  Index of start of contiguous subset.
end  Index of end of contiguous subset.
...  Other arguments, unused.

Details

If character values for months are used, either upper or lower case may be used, and partial un-
ambiguous names are acceptable. Possible character values for quarters are "Q1", "Q2", "Q3", and
"Q4".

Value

If subset is used, a numeric vector is returned with no ts attributes. If start and/or end are used,
a ts object is returned consisting of x[start:end], with the appropriate time series attributes retained.
Otherwise, a ts object is returned with frequency equal to the length of month, quarter or season.

Author(s)

Rob J Hyndman

See Also

subset, window

Examples

plot(subset(gas,month="November"))
subset(woolyrnq,quarter=3)
subset(USAccDeaths, start=49)

description

Half-hourly electricity demand in England and Wales from Monday 5 June 2000 to Sunday 27 Au-
gust 2000. Discussed in Taylor (2003), and kindly provided by James W Taylor. Units: Megawatts

Usage

taylor

Format

Time series data
Source
James W Taylor

References

Examples
plot(taylor)

```
tbats                TBATS model (Exponential smoothing state space model with Box-Cox
                    transformation, ARMA errors, Trend and Seasonal components)
```

Description
Fits a TBATS model applied to \( y \), as described in De Livera, Hyndman & Snyder (2011). Parallel
processing is used by default to speed up the computations.

Usage
tbats(y, use.box.cox = NULL, use.trend = NULL,
     use.damped.trend = NULL, seasonal.periods = NULL,
     use.arma.errors = TRUE, use.parallel = length(y) > 1000,
     num.cores = 2, bc.lower = 0, bc.upper = 1, biasadj = FALSE,
     model = NULL, ...)

Arguments

\( y \)
The time series to be forecast. Can be numeric, msts or ts. Only univariate
time series are supported.

use.box.cox
TRUE/FALSE indicates whether to use the Box-Cox transformation or not. If
NULL then both are tried and the best fit is selected by AIC.

use.trend
TRUE/FALSE indicates whether to include a trend or not. If NULL then both are
tried and the best fit is selected by AIC.

use.damped.trend
TRUE/FALSE indicates whether to include a damping parameter in the trend or
not. If NULL then both are tried and the best fit is selected by AIC.

seasonal.periods
If \( y \) is numeric then seasonal periods can be specified with this parameter.

use.arma.errors
TRUE/FALSE indicates whether to include ARMA errors or not. If TRUE the best
fit is selected by AIC. If FALSE then the selection algorithm does not consider
ARMA errors.
use.parallel TRUE/FALSE indicates whether or not to use parallel processing.

num.cores The number of parallel processes to be used if using parallel processing. If NULL then the number of logical cores is detected and all available cores are used.

bc.lower The lower limit (inclusive) for the Box-Cox transformation.

bc.upper The upper limit (inclusive) for the Box-Cox transformation.

biasadj Use adjusted back-transformed mean for Box-Cox transformations. If TRUE, point forecasts and fitted values are mean forecast. Otherwise, these points can be considered the median of the forecast densities.

model Output from a previous call to tbats. If model is passed, this same model is fitted to y without re-estimating any parameters.

... Additional arguments to be passed to auto.arima when choose an ARMA(p, q) model for the errors. (Note that xreg will be ignored, as will any arguments concerning seasonality and differencing, but arguments controlling the values of p and q will be used.)

Value

An object with class c("tbats", "bats"). The generic accessor functions fitted.values and residuals extract useful features of the value returned by bats and associated functions. The fitted model is designated TBATS(omega, p,q, phi, <m1,k1>,...,<mJ,kJ>) where omega is the Box-Cox parameter and phi is the damping parameter; the error is modelled as an ARMA(p,q) process and m1,...,mJ list the seasonal periods used in the model and k1,...,kJ are the corresponding number of Fourier terms used for each seasonality.

Author(s)

Slava Razbash and Rob J Hyndman

References


See Also

tbats.components.

Examples

```r
# Not run:
fit <- bats(USAccDeaths)
plot(forecast(fit))

taylor.fit <- bats(taylor)
plot(forecast(taylor.fit))
# End(Not run)
```
tbats.components  

Extract components of a TBATS model

Description

Extract the level, slope and seasonal components of a TBATS model. The extracted components are Box-Cox transformed using the estimated transformation parameter.

Usage

tbats.components(x)

Arguments

x  
A tbats object created by tbats.

Value

A multiple time series (mts) object. The first series is the observed time series. The second series is the trend component of the fitted model. Series three onwards are the seasonal components of the fitted model with one time series for each of the seasonal components. All components are transformed using estimated Box-Cox parameter.

Author(s)

Slava Razbash and Rob J Hyndman

References


See Also

tbats.

Examples

## Not run:
fit <- tbats(USAccDeaths, use.parallel=FALSE)
components <- tbats.components(fit)
plot(components)
## End(Not run)
*Description*

Returns forecasts and prediction intervals for a theta method forecast.

*Usage*

\[
\text{thetaf}(y, h = \text{ifelse}(\text{frequency}(y) > 1, 2 * \text{frequency}(y), 10), \\
\text{level} = c(80, 95), \text{fan} = \text{FALSE}, x = y)
\]

*Arguments*

- `y`: a numeric vector or time series of class `ts`
- `h`: Number of periods for forecasting
- `level`: Confidence levels for prediction intervals.
- `fan`: If TRUE, level is set to seq(51,99,by=3). This is suitable for fan plots.
- `x`: Deprecated. Included for backwards compatibility.

*Details*

The theta method of Assimakopoulos and Nikolopoulos (2000) is equivalent to simple exponential smoothing with drift. This is demonstrated in Hyndman and Billah (2003).

The series is tested for seasonality using the test outlined in A&N. If deemed seasonal, the series is seasonally adjusted using a classical multiplicative decomposition before applying the theta method. The resulting forecasts are then reseasonalized.

Prediction intervals are computed using the underlying state space model.

More general theta methods are available in the `forecTheta` package.

*Value*

An object of class "forecast".

The function `summary` is used to obtain and print a summary of the results, while the function `plot` produces a plot of the forecasts and prediction intervals.

The generic accessor functions `fitted`, `values` and `residuals` extract useful features of the value returned by `thetaf`.

An object of class "forecast" is a list containing at least the following elements:

- `model`: A list containing information about the fitted model
- `method`: The name of the forecasting method as a character string
- `mean`: Point forecasts as a time series
- `lower`: Lower limits for prediction intervals
upper
level
x
residuals
fitted

Upper limits for prediction intervals
The confidence values associated with the prediction intervals
The original time series (either object itself or the time series used to create the model stored as object).
Residuals from the fitted model. That is x minus fitted values.
Fitted values (one-step forecasts)

Author(s)
Rob J Hyndman

References

See Also
`arima, meanf, rwf, ses`

Examples
```r
nile.fcast <- thetaf(Nile)
plot(nile.fcast)
```

---

### tsclean

*Identify and replace outliers and missing values in a time series*

**Description**

Uses supsmu for non-seasonal series and a robust STL decomposition for seasonal series. To estimate missing values and outlier replacements, linear interpolation is used on the (possibly seasonally adjusted) series.

**Usage**

```r
tsclean(x, replace.missing = TRUE, lambda = NULL)
```

**Arguments**

- `x` time series
- `replace.missing` If TRUE, it not only replaces outliers, but also interpolates missing values
- `lambda` Box-Cox transformation parameter. If lambda=“auto”, then a transformation is automatically selected using `BoxCox.lambda`. The transformation is ignored if NULL. Otherwise, data transformed before model is estimated.
Value

Time series

Author(s)

Rob J Hyndman

See Also

na.interp, tsoutliers, supsmu

Examples

cleangold <- tsclean(gold)

---

tscv  

*Time series cross-validation*

Description

tscv computes the forecast errors obtained by applying forecastfunction to subsets of the time series y using a rolling forecast origin.

Usage

tscv(y, forecastfunction, h = 1, window = NULL, xreg = NULL, initial = 0, ...)

Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>y</td>
<td>Univariate time series</td>
</tr>
<tr>
<td>forecastfunction</td>
<td>Function to return an object of class forecast. Its first argument must be a univariate time series, and it must have an argument h for the forecast horizon.</td>
</tr>
<tr>
<td>h</td>
<td>Forecast horizon</td>
</tr>
<tr>
<td>window</td>
<td>Length of the rolling window, if NULL, a rolling window will not be used.</td>
</tr>
<tr>
<td>xreg</td>
<td>Exogeneous predictor variables passed to the forecast function if required.</td>
</tr>
<tr>
<td>initial</td>
<td>Initial period of the time series where no cross-validation is performed.</td>
</tr>
<tr>
<td>...</td>
<td>Other arguments are passed to forecastfunction.</td>
</tr>
</tbody>
</table>
Details

Let y contain the time series \( y_1, \ldots, y_T \). Then forecast function is applied successively to the time series \( y_1, \ldots, y_t \), for \( t = 1, \ldots, T - h \), making predictions \( \hat{y}_{t+h|t} \). The errors are given by \( e_{t+h} = y_{t+h} - \hat{y}_{t+h|t} \). If \( h=1 \), these are returned as a vector, \( e_1, \ldots, e_T \). For \( h>1 \), they are returned as a matrix with the \( h \)th column containing errors for forecast horizon \( h \). The first few errors may be missing as it may not be possible to apply forecast function to very short time series.

Value

Numerical time series object containing the forecast errors as a vector (if \( h=1 \)) and a matrix otherwise. The time index corresponds to the last period of the training data. The columns correspond to the forecast horizons.

Author(s)

Rob J Hyndman

See Also


Examples

```r
# Fit an AR(2) model to each rolling origin subset
far2 <- function(x, h)(forecast(Arima(x, order=c(2,0,0)), h=h))
e <- tsCV(lynx, far2, h=1)

# Fit the same model with a rolling window of length 30
e <- tsCV(lynx, far2, h=1, window=30)
```

---

**tslm**

*Fit a linear model with time series components*

Description

`tslm` is used to fit linear models to time series including trend and seasonality components.

Usage

```r
tsm(formula, data, subset, lambda = NULL, biasadj = FALSE, ...)
```
Arguments

- **formula**: an object of class "formula" (or one that can be coerced to that class): a symbolic description of the model to be fitted.

- **data**: an optional data frame, list or environment (or object coercible by as.data.frame to a data frame) containing the variables in the model. If not found in data, the variables are taken from environment(formula), typically the environment from which lm is called.

- **subset**: an optional subset containing rows of data to keep. For best results, pass a logical vector of rows to keep. Also supports subset() functions.

- **lambda**: Box-Cox transformation parameter. If lambda="auto", then a transformation is automatically selected using BoxCox.lambda. The transformation is ignored if NULL. Otherwise, data transformed before model is estimated.

- **biasadj**: Use adjusted back-transformed mean for Box-Cox transformations. If transformed data is used to produce forecasts and fitted values, a regular back transformation will result in median forecasts. If biasadj is TRUE, an adjustment will be made to produce mean forecasts and fitted values.

- **...**: Other arguments passed to lm()

Details

tslm is largely a wrapper for lm() except that it allows variables "trend" and "season" which are created on the fly from the time series characteristics of the data. The variable "trend" is a simple time trend and "season" is a factor indicating the season (e.g., the month or the quarter depending on the frequency of the data).

Value

Returns an object of class "lm".

Author(s)

Mitchell O’Hara-Wild and Rob J Hyndman

See Also

forecast.lm, lm.

Examples

```r
y <- ts(rnorm(120,0,3) + 1:120 + 20*sin(2*pi*(1:120)/12), frequency=12)
fit <- tslm(y ~ trend + season)
plot(forecast(fit, h=20))
```
Identify and replace outliers in a time series

Description

Uses supsmu for non-seasonal series and a periodic stl decomposition with seasonal series to identify outliers and estimate their replacements.

Usage

```r
tsoutliers(x, iterate = 2, lambda = NULL)
```

Arguments

- `x`: time series
- `iterate`: the number of iteration only for non-seasonal series
- `lambda`: Box-Cox transformation parameter. If `lambda = "auto"`, then a transformation is automatically selected using `BoxCox.lambda`. The transformation is ignored if `NULL`. Otherwise, data transformed before model is estimated.

Value

- `index`: Indicating the index of outlier(s)
- `replacement`: Suggested numeric values to replace identified outliers

Author(s)

Rob J Hyndman

See Also

- `na.interp`, `tsclean`

Examples

```r
data(gold)
tsoutliers(gold)
```
**wineind**

**Description**


**Usage**

wineind

**Format**

Time series data

**Source**


**Examples**

`tsdisplay(wineind)`

---

**woolyrnq**

Quarterly production of woollen yarn in Australia

**Description**


**Usage**

woolyrnq

**Format**

Time series data

**Source**


**Examples**

`tsdisplay(woolyrnq)`
Index

*Topic datasets
gas, 70
gold, 78
StatForecast, 114
taylor, 117
wineind, 127
woolyrnq, 127

*Topic hplot
plot.Arima, 94
plot.bats, 95
plot.ets, 96

*Topic htest
dm.test, 35

*Topic models
CV, 33

*Topic package
forecast-package, 4

*Topic stats
forecast.lm, 55
tslm, 124

*Topic ts
accuracy, 4
Acf, 6
arfima, 8
Arima, 10
arima.errors, 12
arimaorder, 13
auto.arima, 13
autoplot.mforecast, 21
baggedModel, 23
bats, 24
bizdays, 26
bld.mbb.bootstrap, 27
BoxCox, 28
BoxCox.lambda, 29
croston, 31
cVar, 34
dm.test, 35
dshw, 37
easter, 39
ets, 39
findfrequency, 42
fitted.fracdiff, 43
forecast, 44
forecast.baggedModel, 46
forecast.bats, 48
forecast.ets, 49
forecast.fracdiff, 51
forecast.HoltWinters, 53
forecast.modelAR, 59
forecast.nnetar, 62
forecast.stl, 64
forecast.StructTS, 67
fourier, 68
getResponse, 70
ggseasonplot, 75
ggtsdisplay, 76
ma, 80
meanf, 81
modelAR, 82
monthdays, 84
msts, 86
na.interp, 87
diffs, 88
nnetar, 89
plot.forecast, 97
residuals.forecast, 99
rfw, 101
seasadj, 104
seasonal, 105
seasonaldummy, 106
ses, 107
simulate.ets, 109
sindexf, 111
splinef, 112
subset.ts, 116
tbats, 118
tbats.components, 120
INDEX

thetaf, 121
tsclean, 122
tscv, 123
tstoutliers, 126
‘.msts’ (msts), 86
accuracy, 4
Acf, 6, 20, 77
acf, 7, 8, 20, 77
aes, 114
aes_, 114
AIC, 33
ar, 13, 52, 53, 66, 95, 111
arima, 8, 13, 52, 53, 111
Arima, 10, 13, 15, 16, 42, 53, 68, 95, 103, 106,
110, 111
arima, 8–11, 13, 15, 45, 52, 53, 109, 110, 113,
122
arima.errors, 12
arimaorder, 13
as.character.Arima (Arima), 10
as.character.bats (bats), 24
as.character.ets (ets), 39
as.character.tats (tats), 118
as.data.frame.forecast (forecast), 44
as.data.frame.mforecast (forecast.mts), 60
as.ts.forecast (forecast), 44
auto.arima, 9, 11, 13, 15, 16, 42, 53, 65, 68, 89,
92, 106, 110, 111
autolayer, 16
autolayer.forecast (plot.forecast), 97
autolayer.mforecast
(plot.mforecast), 21
autolayer.msts (autolayer.mts), 17
autolayer.mts, 17
autolayer.ts (autolayer.mts), 17
autoplot(), 16
autoplot.acf, 18
autoplot.ar (plot.Arima), 94
autoplot.Arima (plot.Arima), 94
autoplot.bats (plot.bats), 95
autoplot.decomposed.ts, 20
autoplot.ets (plot.ets), 96
autoplot.forecast (plot.forecast), 97
autoplot.mforecast, 21
autoplot.mpcacf (autoplot.acf), 18
autoplot.mstl (autoplot.decomposed.ts), 20
autoplot.mts (autolayer.mts), 17
autoplot.mts (autolayer.mts), 17
autoplot.seas (autoplot.decomposed.ts), 20
autoplot.splineforecast
(plot.forecast), 97
autoplot.stl (autoplot.decomposed.ts), 20
autoplot.StructTS
(plot.decomposed.ts), 20
autoplot.tats (plot.bats), 95
autoplot.ts (autolayer.mts), 17

baggedETS, 28
baggedETS (baggedModel), 23
baggedModel, 23, 46, 47
bats, 24, 48, 49, 96
bgtest, 31
bizdays, 26, 84
bld.mbb.bootstrap, 23, 27
borders, 115
Box.test, 31
BoxCox, 28, 30
BoxCox.lambda, 29, 29

Ccf (Acf), 6
ccf, 7, 8
ch.test, 92
checkresiduals, 30, 101
coeff.ets (ets), 39
croston, 31, 46
CV, 33, 34, 124
CVar, 34, 124

decompose, 20, 21, 80, 104, 105, 111
dm.test, 35
dshw, 37
easter, 39
ets, 23, 37, 38, 39, 45, 50, 51, 54, 65, 97, 102,
107, 109, 111

findfrequency, 42
fitted.ar (fitted.fracdiff), 43
fitted.Arima, 101
fitted.Arima (fitted.fracdiff), 43
fitted.bats (fitted.fracdiff), 43
fitted.ets (fitted.fracdiff), 43
fitted.fracdiff, 43
fitted.modelAR(fitted.fracdiff), 43
fitted.nnetar(fitted.fracdiff), 43
fitted.tbats(fitted.fracdiff), 43
forecast, 44, 46, 66, 98, 115
forecast-package, 4
forecast.ar(forecast.fracdiff), 51
forecast.Arima, 11, 44–46, 65, 66
forecast.Arima(forecast.fracdiff), 51
forecast.baggedModel, 23, 46
forecast.bats, 44, 48
forecast.ets, 44, 46, 49, 49, 66
forecast.fracdiff, 9, 51, 52
forecast.HoltWinters, 46, 53
forecast.lm, 55, 57, 58, 123
forecast.mlm, 57, 61, 62
forecast.modelAR, 59
forecast.mts, 60
forecast.nnetar, 44, 62
forecast.stl, 64
forecast.stlm(forecast.stl), 64
forecast.StructTS, 46, 67
forecast.tbats, 44
forecast.tbats(forecast.bats), 48
forecast.ts, 45, 115
forecTheta, 121
fortify, 18, 114
fortify(), 16
fortify.ts (autolayer.mts), 17
fourier, 68, 106
fourierf (fourier), 68
fracdiff, 9, 13, 52

gas, 70
geom_forecast, 17
gem_forecast (StatForecast), 114
gem_histogram, 72
GeomForecast (StatForecast), 114
getAddress, 70
ggAcf (autoplot.acf), 18
ggCcf (autoplot.acf), 18
gghistogram, 71
gglagchull (gglagplot), 72
gglagplot, 72
ggmonthplot, 74
ggPacf (autoplot.acf), 18
ggplot, 114
ggplot2, 16
ggproto, 115
ggseasonplot, 75
ggsueriesplot (ggmonthplot), 74
ggtaperedacf (autoplot.acf), 18
ggtaperedpacf (autoplot.acf), 18
ggtseriesdisplay, 31, 76
gold, 78
hegy.test, 92
hist, 72
holt, 46, 51, 113
holt (ses), 107
HoltWinters, 38, 42, 54, 55, 109
hw, 46, 51
hw (ses), 107

InvBoxCox (BoxCox), 28
is.acf, 78
is.Arima (is.acf), 78
is.baggedModel (is.acf), 78
is.bats (is.acf), 78
is.constant, 79
is.ets (is.acf), 78
is.forecast, 79
is.mforecast (is.forecast), 79
is.modelAR (is.acf), 78
is.nnetar (is.acf), 78
is.nnetarmodels (is.acf), 78
is.splineforecast (is.forecast), 79
is.stlm (is.acf), 78
isBizday, 26

lag.plot, 73
layer, 115
lm, 33, 55–58, 125

ma, 80
meanf, 46, 81, 122
mforecast (forecast.mts), 60
modelAR, 59, 82
monthdays, 27, 84
monthplot, 74, 76
mstl, 85
msts, 37, 86

na.contiguous, 7, 19, 77
na.interp, 7, 19, 77, 87, 123, 126
na.pass, 7, 19, 77
naive (rwf), 101
nclass.FD, 72
ndiffs, 15, 88, 89, 92
nnet, 90
nnetar, 34, 60, 62, 63, 89, 111
nsdiffs, 15, 91, 93
ocsb.test, 92, 93
Pacf (Acf), 6
pacf, 7, 8
par, 94, 95
plot, 75
plot.acf, 20
plot.ar (plot.Arima), 94
plot.Arima, 94
plot.bats, 95
plot.default, 98
plot.ets, 96
plot.forecast, 22, 97
plot.mforecast (autoplot.mforecast), 21
plot.splineforecast (plot.forecast), 97
plot.stl, 21
plot.tbats (plot.tbats), 95
plot.ts, 18, 22, 77, 99
predict.ar, 52, 53
predict.Arima, 52, 53
predict.HoltWinters, 54, 55
predict.1m, 55, 56
print.ARIMA (Arima), 10
print.baggedModel (baggedModel), 23
print.bats (bats), 24
print.CVar (CVar), 34
print.ets (ets), 39
print.forecast (forecast), 44
print.mforecast (forecast.mts), 60
print.modelAR (modelAR), 82
print.msts (msts), 86
print.naive (rwf), 101
print.nnetar (nnetar), 89
print.nnetarma (nnetar), 89
print.OCSBTest (ocsb.test), 93
print.tbats (tbats), 118

remainder (seasonal), 105
residuals.ar (residuals.forecast), 99
residuals.Arima, 12, 44, 124
residuals.Arima (residuals.forecast), 99
residuals.bats, 44
residuals.bats (residuals.forecast), 99
residuals.ets, 44
residuals.ets (residuals.forecast), 99

residuals.forecast, 99
residuals.fracdiff
(residuals.forecast), 99
residuals.nnetar, 44
residuals.nnetar (residuals.forecast), 99
residuals.stlm (residuals.forecast), 99
residuals.tbats, 44
residuals.tbats (residuals.forecast), 99
residuals.tslm (residuals.forecast), 99

rnorm, 110
rwf, 42, 46, 82, 101, 109, 122

seas, 20, 21
seasadj, 104, 105
seasonal, 105
seasonaldummy, 69, 106
seasonaldummyf (seasonaldummy), 106
seasonplot (ggseasonplot), 75
ses, 32, 46, 51, 107, 122
set.seed, 110
simulate.ar (simulate.ets), 109
simulate.Arima (simulate.ets), 109
simulate.ets, 109
simulate.fracdiff (simulate.ets), 109
simulate.lagwalk (simulate.ets), 109
simulate.modelAR (simulate.ets), 109
simulate.nnetar, 59, 63
simulate.nnetar (simulate.ets), 109
sindexf, 111
smooth.spline, 112, 113
snaive (rwf), 101
spec.ar, 77
splinef, 46, 112
StatForecast, 114
stl, 20, 21, 65, 66, 85, 104, 105, 111
stlf, 45, 102
stlf (forecast.stl), 64
stlm (forecast.stl), 64
StructTS, 21, 67, 68
subset, 117, 125
subset.mts (subset.ts), 116
subset.ts, 116
summary.Arima (Arima), 10
summary.ets (ets), 39
summary.forecast (forecast), 44
summary.mforecast (forecast.mts), 60
supsmu, 85, 123
taperedacf, 20
taperedacf (Acf), 6
taperedpacf (Acf), 6
taylor, 117
tbats, 49, 96, 104, 105, 118, 120
tbats.components, 119, 120
thetaf, 46, 66, 121
trendcycle (seasonal), 105
tsclean, 122, 126
tscv, 34, 123
tsdiaq.ets (ets), 39
tsdisplay, 8
tsdisplay (ggtsdisplay), 76
tslm, 33, 55–58, 61, 68, 106, 124
tsovers, 87, 123, 126
window, 116, 117
window.msts (msts), 86
wineind, 127
woolyrnq, 127