Package ‘modeltime’

July 29, 2024

Title The Tidymodels Extension for Time Series Modeling

Version 1.3.0

Description The time series forecasting framework for use with the 'tidymodels' ecosystem. Models include ARIMA, Exponential Smoothing, and additional time series models from the 'forecast' and 'prophet' packages. Refer to "Forecasting Principles & Practice, Second edition" (<https://otexts.com/fpp2/>). Refer to "Prophet: forecasting at scale" (<https://research.facebook.com/blog/2017/02/prophet-forecasting-at-scale/>).

URL https://github.com/business-science/modeltime,
https://business-science.github.io/modeltime/

BugReports https://github.com/business-science/modeltime/issues

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LazyData true

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Suggests rstan, slider, sparklyr, workflowsets, recipes, rsample, tune (>= 0.2.0), lubridate, testthat, kernlab, glmnet, thief, smooth, greybox, earth, randomForest, trelliscopejs, knitr, markdown (>= 2.9), webshot, qpdf, TRepr

VignetteBuilder knitr

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NeedsCompilation no
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</table>
**Description**

Tuning Parameters for ADAM Models

**Usage**

```r
use_constant(values = c(FALSE, TRUE))

regressors_treatment(values = c("use", "select", "adapt"))

outliers_treatment(values = c("ignore", "use", "select"))

probability_model(
  values = c("none", "auto", "fixed", "general", "odds-ratio", "inverse-odds-ratio", "direct")
)

distribution(
```
adam_params

values = c("default", "dnorm", "dlaplace", "ds", "dgnorm", "dlnorm", "dinvgauss", "dgamma")

information_criteria(values = c("AICc", "AIC", "BICc", "BIC"))

select_order(values = c(FALSE, TRUE))

Arguments

values A character string of possible values.

Details

The main parameters for ADAM models are:

- non_seasonal_ar: The order of the non-seasonal auto-regressive (AR) terms.
- non_seasonal_differences: The order of integration for non-seasonal differencing.
- non_seasonal_ma: The order of the non-seasonal moving average (MA) terms.
- seasonal_ar: The order of the seasonal auto-regressive (SAR) terms.
- seasonal_differences: The order of integration for seasonal differencing.
- seasonal_ma: The order of the seasonal moving average (SMA) terms.
- use_constant: Logical, determining, whether the constant is needed in the model or not.
- regressors_treatment: The variable defines what to do with the provided explanatory variables.
- outliers_treatment: Defines what to do with outliers.
- probability_model: The type of model used in probability estimation.
- distribution: What density function to assume for the error term.
- information_criteria: The information criterion to use in the model selection / combination procedure.
- select_order: If TRUE, then the function will select the most appropriate order.

Value

A dials parameter
A parameter
A parameter
A parameter
A parameter
A parameter
A parameter
A parameter
A parameter
adam_reg

Description

adam_reg() is a way to generate a specification of an ADAM model before fitting and allows the model to be created using different packages. Currently the only package is smooth.

Usage

adam_reg(
    mode = "regression",
    ets_model = NULL,
    non_seasonal_ar = NULL,
    non_seasonal_differences = NULL,
    non_seasonal_ma = NULL,
    seasonal_ar = NULL,
    seasonal_differences = NULL,
    seasonal_ma = NULL,
    use_constant = NULL,
    regressors_treatment = NULL,
    outliers_treatment = NULL,
    outliers_ci = NULL,
    probability_model = NULL,
    distribution = NULL,
    loss = NULL,
    information_criteria = NULL,
    seasonal_period = NULL,
    select_order = NULL
)

Arguments

mode A single character string for the type of model. The only possible value for this model is "regression".

ets_model The type of ETS model. The first letter stands for the type of the error term ("A" or "M"), the second (and sometimes the third as well) is for the trend ("N", "A", "Ad", "M" or "Md"), and the last one is for the type of seasonality ("N", "A" or "M").
<table>
<thead>
<tr>
<th>Parameter</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>non_seasonal_ar</td>
<td>The order of the non-seasonal auto-regressive (AR) terms. Often denoted &quot;p&quot; in pdq-notation.</td>
</tr>
<tr>
<td>non_seasonal_differences</td>
<td>The order of integration for non-seasonal differencing. Often denoted &quot;d&quot; in pdq-notation.</td>
</tr>
<tr>
<td>non_seasonal_ma</td>
<td>The order of the non-seasonal moving average (MA) terms. Often denoted &quot;q&quot; in pdq-notation.</td>
</tr>
<tr>
<td>seasonal_ar</td>
<td>The order of the seasonal auto-regressive (SAR) terms. Often denoted &quot;P&quot; in PDQ-notation.</td>
</tr>
<tr>
<td>seasonal_differences</td>
<td>The order of integration for seasonal differencing. Often denoted &quot;D&quot; in PDQ-notation.</td>
</tr>
<tr>
<td>seasonal_ma</td>
<td>The order of the seasonal moving average (SMA) terms. Often denoted &quot;Q&quot; in PDQ-notation.</td>
</tr>
<tr>
<td>use_constant</td>
<td>Logical, determining, whether the constant is needed in the model or not. This is mainly needed for ARIMA part of the model, but can be used for ETS as well.</td>
</tr>
<tr>
<td>regressors_treatment</td>
<td>The variable defines what to do with the provided explanatory variables: &quot;use&quot; means that all of the data should be used, while &quot;select&quot; means that a selection using ic should be done, &quot;adapt&quot; will trigger the mechanism of time varying parameters for the explanatory variables.</td>
</tr>
<tr>
<td>outliers_treatment</td>
<td>Defines what to do with outliers: &quot;ignore&quot;, so just returning the model, &quot;detect&quot; outliers based on specified level and include dummies for them in the model, or detect and &quot;select&quot; those of them that reduce ic value.</td>
</tr>
<tr>
<td>outliers_ci</td>
<td>What confidence level to use for detection of outliers. Default is 99%.</td>
</tr>
<tr>
<td>probability_model</td>
<td>The type of model used in probability estimation. Can be &quot;none&quot; - none, &quot;fixed&quot; - constant probability, &quot;general&quot; - the general Beta model with two parameters, &quot;odds-ratio&quot; - the Odds-ratio model with b=1 in Beta distribution, &quot;inverse-odds-ratio&quot; - the model with a=1 in Beta distribution, &quot;direct&quot; - the TSB-like (Teunter et al., 2011) probability update mechanism a+b=1, &quot;auto&quot; - the automatically selected type of occurrence model.</td>
</tr>
<tr>
<td>distribution</td>
<td>what density function to assume for the error term. The full name of the distribution should be provided, starting with the letter &quot;d&quot; - &quot;density&quot;.</td>
</tr>
<tr>
<td>loss</td>
<td>The type of Loss Function used in optimization.</td>
</tr>
<tr>
<td>information_criteria</td>
<td>The information criterion to use in the model selection / combination procedure.</td>
</tr>
<tr>
<td>seasonal_period</td>
<td>A seasonal frequency. Uses &quot;auto&quot; by default. A character phrase of &quot;auto&quot; or time-based phrase of &quot;2 weeks&quot; can be used if a date or date-time variable is provided. See Fit Details below.</td>
</tr>
<tr>
<td>select_order</td>
<td>If TRUE, then the function will select the most appropriate order. The values list(ar=...,i=...,ma=...) specify the maximum orders to check in this case.</td>
</tr>
</tbody>
</table>
Details

The data given to the function are not saved and are only used to determine the mode of the model. For `adam_reg()`, the mode will always be "regression".

The model can be created using the `fit()` function using the following engines:

- "auto_adam" (default) - Connects to `smooth::auto.adam()`
- "adam" - Connects to `smooth::adam()`

Main Arguments

The main arguments (tuning parameters) for the model are:

- `seasonal_period`: The periodic nature of the seasonality. Uses "auto" by default.
- `non_seasonal_ar`: The order of the non-seasonal auto-regressive (AR) terms.
- `non_seasonal_differences`: The order of integration for non-seasonal differencing.
- `non_seasonal_ma`: The order of the non-seasonal moving average (MA) terms.
- `seasonal_ar`: The order of the seasonal auto-regressive (SAR) terms.
- `seasonal_differences`: The order of integration for seasonal differencing.
- `seasonal_ma`: The order of the seasonal moving average (SMA) terms.
- `ets_model`: The type of ETS model.
- `use_constant`: Logical, determining, whether the constant is needed in the model or not.
- `regressors_treatment`: The variable defines what to do with the provided explanatory variables.
- `outliers_treatment`: Defines what to do with outliers.
- `probability_model`: The type of model used in probability estimation.
- `distribution`: what density function to assume for the error term.
- `loss`: The type of Loss Function used in optimization.
- `information_criteria`: The information criterion to use in the model selection / combination procedure.

These arguments are converted to their specific names at the time that the model is fit.

Other options and argument can be set using `set_engine()` (See Engine Details below).

If parameters need to be modified, `update()` can be used in lieu of recreating the object from scratch.

auto_adam (default engine)

The engine uses `smooth::auto.adam()`.

Function Parameters:

```r
#> function (data, model = "ZXZ", lags = c(frequency(data)), orders = list(ar = c(3, 3), i = c(2, 1), ma = c(3, 3), select = TRUE), formula = NULL, regressors = c("use", "select", "adapt"), occurrence = c("none", "auto", "fixed", "general", "odds-ratio", "inverse-odds-ratio", "direct"), distribution = c("dnorm", "dlaplace", "ds", "dgnorm", "dlnorm", "dinvgauss", "dgamma"), outliers = c("ignore", "one", "two", "three", "four", "five", "six", "seven", "eight", "nine", "ten"), smoothing = "auto", use_lag = TRUE, use_i = TRUE, use_ma = TRUE, use_adj = TRUE, use_scale = TRUE, fit = TRUE, initial = TRUE, make_forecast = TRUE, forecast = TRUE, scale = TRUE, select = TRUE, adapt = TRUE)
```

---
The MAXIMUM nonseasonal ARIMA terms (\(\max.p, \max.d, \max.q\)) and seasonal ARIMA terms (\(\max.P, \max.D, \max.Q\)) are provided to `forecast::auto.arima()` via `arima_reg()` parameters. Other options and argument can be set using `set_engine()`.

Parameter Notes:

- All values of nonseasonal pdq and seasonal PDQ are maximums. The `smooth::auto.adam()` model will select a value using these as an upper limit.
- `xreg` - This is supplied via the parsnip / modeltime `fit()` interface (so don’t provide this manually). See Fit Details (below).

### adam

The engine uses `smooth::adam()`.

Function Parameters:

```r
function (data, model = "ZXZ", lags = c(frequency(data)), orders = list(ar = c(0), i = c(0), ma = c(0), select = FALSE), constant = FALSE, formula = NULL, regressors = c("use", "select", "adapt"), occurrence = c("none", "auto", "fixed", "general", "odds-ratio", "inverse-odds-ratio", "direct"), distribution = c("default", "dnorm", "dlaplace", "ds", "dgnorm", "dlnorm", "dinvgauss", "dgamma"), loss = c("likelihood", "MSE", "MAE", "HAM", "LASSO", "RIDGE", "MSEh", "TMSE", "GTMSE", "MSCE"), outliers = c("ignore", "use", "select"), level = 0.99, h = 0, holdout = FALSE, persistence = NULL, phi = NULL, initial = c("optimal", "backcasting", "complete"), arma = NULL, ic = c("AICc", "AIC", "BIC", "BICC"), bounds = c("usual", "admissible", "none"), silent = TRUE, ...)```

The nonseasonal ARIMA terms (orders) and seasonal ARIMA terms (orders) are provided to `smooth::adam()` via `adam_reg()` parameters. Other options and argument can be set using `set_engine()`.

Parameter Notes:

- `xreg` - This is supplied via the parsnip / modeltime `fit()` interface (so don’t provide this manually). See Fit Details (below).

### Fit Details

**Date and Date-Time Variable**

It’s a requirement to have a date or date-time variable as a predictor. The `fit()` interface accepts date and date-time features and handles them internally.

- `fit(y ~ date)`

**Seasonal Period Specification**

The period can be non-seasonal (seasonal_period = 1 or "none") or yearly seasonal (e.g. For monthly time stamps, seasonal_period = 12, seasonal_period = "12 months", or seasonal_period = "yearly"). There are 3 ways to specify:
1. seasonal_period = "auto": A seasonal period is selected based on the periodicity of the data (e.g. 12 if monthly)
2. seasonal_period = 12: A numeric frequency. For example, 12 is common for monthly data
3. seasonal_period = "1 year": A time-based phrase. For example, "1 year" would convert to 12 for monthly data.

**Univariate (No xregs, Exogenous Regressors):**
For univariate analysis, you must include a date or date-time feature. Simply use:

- Formula Interface (recommended): fit(y ~ date) will ignore xreg’s.

**Multivariate (xregs, Exogenous Regressors)**
The xreg parameter is populated using the fit() function:

- Only factor, ordered factor, and numeric data will be used as xregs.
- Date and Date-time variables are not used as xregs
- Character data should be converted to factor.

**Xreg Example:** Suppose you have 3 features:

1. y (target)
2. date (time stamp),
3. month.lbl (labeled month as a ordered factor).

The month.lbl is an exogenous regressor that can be passed to the arima_reg() using fit():

- fit(y ~ date + month.lbl) will pass month.lbl on as an exogenous regressor.

Note that date or date-time class values are excluded from xreg.

**See Also**

fit.model_spec(), set_engine()

**Examples**

```r
library(dplyr)
library(parsnip)
library(rsample)
library(timetk)
library(smooth)

# Data
m750 <- m4_monthly %>% filter(id == "M750")
m750

# Split Data 80/20
splits <- initial_time_split(m750, prop = 0.8)
```
#### AUTO ADAM

```r
# Model Spec
model_spec <- adam_reg() %>%
  set_engine("auto_adam")

# Fit Spec
model_fit <- model_spec %>%
  fit(log(value) ~ date, data = training(splits))
model_fit
```

#### STANDARD ADAM

```r
# Model Spec
model_spec <- adam_reg(
  seasonal_period = 12,
  non_seasonal_ar = 3,
  non_seasonal_differences = 1,
  non_seasonal_ma = 3,
  seasonal_ar = 1,
  seasonal_differences = 0,
  seasonal_ma = 1
) %>%
  set_engine("adam")

# Fit Spec
model_fit <- model_spec %>%
  fit(log(value) ~ date, data = training(splits))
model_fit
```

---

**add_modeltime_model**  
Add a Model into a Modeltime Table

**Description**

Add a Model into a Modeltime Table

**Usage**

```r
add_modeltime_model(object, model, location = "bottom")
```

**Arguments**

- **object** Multiple Modeltime Tables (class `mdl_time_tbl`)
- **model** A model of class `model_fit` or a fitted `workflow` object
- **location** Where to add the model. Either "top" or "bottom". Default: "bottom".
arima_boost

See Also
- `combine_modeltime_tables()`: Combine 2 or more Modeltime Tables together
- `add_modeltime_model()`: Adds a new row with a new model to a Modeltime Table
- `drop_modeltime_model()`: Drop one or more models from a Modeltime Table
- `update_modeltime_description()`: Updates a description for a model inside a Modeltime Table
- `update_modeltime_model()`: Updates a model inside a Modeltime Table
- `pull_modeltime_model()`: Extracts a model from a Modeltime Table

Examples

```r
library(tidymodels)

model_fit_ets <- exp_smoothing() %>%
  set_engine("ets") %>%
  fit(value ~ date, training(m750_splits))

m750_models %>%
  add_modeltime_model(model_fit_ets)
```

arima_boost

General Interface for "Boosted" ARIMA Regression Models

Description

`arima_boost()` is a way to generate a specification of a time series model that uses boosting to improve modeling errors (residuals) on Exogenous Regressors. It works with both "automated" ARIMA (`auto.arima`) and standard ARIMA (`arima`). The main algorithms are:

- Auto ARIMA + XGBoost Errors (engine = `auto_arima_xgboost`, default)
- ARIMA + XGBoost Errors (engine = `arima_xgboost`)

Usage

```r
arima_boost(
  mode = "regression",
  seasonal_period = NULL,
  nonシーズンal_ar = NULL,
  nonシーズンal_differences = NULL,
  nonシーズンal_ma = NULL,
  seasonal_ar = NULL,
  seasonal_differences = NULL,
  seasonal_ma = NULL,
  mtry = NULL,
)```
trees = NULL,
min_n = NULL,
tree_depth = NULL,
learn_rate = NULL,
loss_reduction = NULL,
sample_size = NULL,
stop_iter = NULL
)

Arguments

mode
A single character string for the type of model. The only possible value for this model is "regression".

seasonal_period
A seasonal frequency. Uses "auto" by default. A character phrase of "auto" or time-based phrase of "2 weeks" can be used if a date or date-time variable is provided. See Fit Details below.

non_seasonal_ar
The order of the non-seasonal auto-regressive (AR) terms. Often denoted "p" in pdq-notation.

non_seasonal_differences
The order of integration for non-seasonal differencing. Often denoted "d" in pdq-notation.

non_seasonal_ma
The order of the non-seasonal moving average (MA) terms. Often denoted "q" in pdq-notation.

seasonal_ar
The order of the seasonal auto-regressive (SAR) terms. Often denoted "P" in PDQ-notation.

seasonal_differences
The order of integration for seasonal differencing. Often denoted "D" in PDQ-notation.

seasonal_ma
The order of the seasonal moving average (SMA) terms. Often denoted "Q" in PDQ-notation.

mtry
A number for the number (or proportion) of predictors that will be randomly sampled at each split when creating the tree models (specific engines only).

trees
An integer for the number of trees contained in the ensemble.

min_n
An integer for the minimum number of data points in a node that is required for the node to be split further.

tree_depth
An integer for the maximum depth of the tree (i.e. number of splits) (specific engines only).

learn_rate
A number for the rate at which the boosting algorithm adapts from iteration-to-iteration (specific engines only). This is sometimes referred to as the shrinkage parameter.

loss_reduction
A number for the reduction in the loss function required to split further (specific engines only).
sample_size  number for the number (or proportion) of data that is exposed to the fitting routine.

stop_iter  The number of iterations without improvement before stopping (xgboost only).

Details

The data given to the function are not saved and are only used to determine the mode of the model. For arima_boost(), the mode will always be "regression". The model can be created using the fit() function using the following engines:

- "auto_arima_xgboost" (default) - Connects to forecast::auto.arima() and xgboost::xgb.train
- "arima_xgboost" - Connects to forecast::Arima() and xgboost::xgb.train

Main Arguments

The main arguments (tuning parameters) for the ARIMA model are:

- seasonal_period: The periodic nature of the seasonality. Uses "auto" by default.
- non_seasonal_ar: The order of the non-seasonal auto-regressive (AR) terms.
- non_seasonal_differences: The order of integration for non-seasonal differencing.
- non_seasonal_ma: The order of the non-seasonal moving average (MA) terms.
- seasonal_ar: The order of the seasonal auto-regressive (SAR) terms.
- seasonal_differences: The order of integration for seasonal differencing.
- seasonal_ma: The order of the seasonal moving average (SMA) terms.

The main arguments (tuning parameters) for the model XGBoost model are:

- mtry: The number of predictors that will be randomly sampled at each split when creating the tree models.
- trees: The number of trees contained in the ensemble.
- min_n: The minimum number of data points in a node that are required for the node to be split further.
- tree_depth: The maximum depth of the tree (i.e. number of splits).
- learn_rate: The rate at which the boosting algorithm adapts from iteration-to-iteration.
- loss_reduction: The reduction in the loss function required to split further.
- sample_size: The amount of data exposed to the fitting routine.
- stop_iter: The number of iterations without improvement before stopping.

These arguments are converted to their specific names at the time that the model is fit. Other options and argument can be set using set_engine() (See Engine Details below). If parameters need to be modified, update() can be used in lieu of recreating the object from scratch.
Engine Details

The standardized parameter names in modeltime can be mapped to their original names in each engine:

Model 1: ARIMA:

modeltime  forecast::auto.arima  forecast::Arima
seasonal_period  ts(frequency)  ts(frequency)
non_seasonal_ar, non_seasonal_differences, non_seasonal_ma  max.p(5), max.d(2), max.q(5)  seasonal = c(P(0), D(0), Q(0))
seasonal_ar, seasonal_differences, seasonal_ma  max.P(2), max.D(1), max.Q(2)  order = c(p(0), d(0), q(0))

Other options can be set using set_engine().

auto_arima_xgboost (default engine)

Model 1: Auto ARIMA (forecast::auto.arima):

```r
#> function (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("aicc", "aic",
#>    "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, ...)```

Parameter Notes:

- All values of nonseasonal pdq and seasonal PDQ are maximums. The auto.arima will select
  a value using these as an upper limit.
- xreg - This should not be used since XGBoost will be doing the regression

Model 2: XGBoost (xgboost::xgb.train):

modeltime  xgboost::xgb.train
tree_depth  max_depth (6)
trees  nrounds (15)
learn_rate  eta (0.3)
mtry  colsample_bynode (1)
min_n  min_child_weight (1)
loss_reduction  gamma (0)
sample_size  subsample (1)
stop_iter  early_stop
Parameter Notes:

- XGBoost uses a `params = list()` to capture. Parsnip / Modeltime automatically sends any args provided as `...` inside of `set_engine()` to the `params = list(...)`.

Fit Details

**Date and Date-Time Variable**

It’s a requirement to have a date or date-time variable as a predictor. The `fit()` interface accepts date and date-time features and handles them internally.

- `fit(y ~ date)`

**Seasonal Period Specification**

The period can be non-seasonal (``seasonal_period = 1``) or seasonal (e.g. `seasonal_period = 12` or `seasonal_period = "12 months"`). There are 3 ways to specify:

1. `seasonal_period = "auto"`: A period is selected based on the periodicity of the data (e.g. 12 if monthly)
2. `seasonal_period = 12`: A numeric frequency. For example, 12 is common for monthly data
3. `seasonal_period = "1 year"`: A time-based phrase. For example, "1 year" would convert to 12 for monthly data.

**Univariate (No xregs, Exogenous Regressors):**

For univariate analysis, you must include a date or date-time feature. Simply use:

- Formula Interface (recommended): `fit(y ~ date)` will ignore xreg’s.
- XY Interface: `fit_xy(x = data[,"date"], y = data$y)` will ignore xreg’s.

**Multivariate (xregs, Exogenous Regressors)**

The `xreg` parameter is populated using the `fit()` or `fit_xy()` function:

- Only factor, ordered factor, and numeric data will be used as xregs.
- Date and Date-time variables are not used as xregs
- Character data should be converted to factor.

**Xreg Example:** Suppose you have 3 features:

1. `y` (target)
2. `date` (time stamp),
3. `month.lbl` (labeled month as a ordered factor).

The `month.lbl` is an exogenous regressor that can be passed to the `arima_boost()` using `fit()`.

```r
#> function (params = list(), data, nrounds, watchlist = list(), obj = NULL,
#>  feval = NULL, verbose = 1, print_every_n = 1L, early_stopping_rounds = NULL,
#>  maximize = NULL, save_period = NULL, save_name = "xgboost.model", xgb_model = NULL,
#>  callbacks = list(), ...)
```
• `fit(y ~ date + month.lbl)` will pass `month.lbl` on as an exogenous regressor.
• `fit_xy(data[,c("date", "month.lbl")], y = data$y)` will pass `x`, where `x` is a data frame containing `month.lbl` and the date feature. Only `month.lbl` will be used as an exogenous regressor.

Note that date or date-time class values are excluded from `xreg`.

See Also

`fit.model_spec()`, `set_engine()`

Examples

```r
library(dplyr)
library(lubridate)
library(parsnip)
library(rsample)
library(timetk)

# Data
m750 <- m4_monthly %>% filter(id == "M750")

# Split Data 80/20
splits <- initial_time_split(m750, prop = 0.9)

# MODEL SPEC ----
# Set engine and boosting parameters
model_spec <- arima_boost(
  # ARIMA args
  seasonal_period = 12,
  non_seasonal_ar = 0,
  non_seasonal_differences = 1,
  non_seasonal_ma = 1,
  seasonal_ar = 0,
  seasonal_differences = 1,
  seasonal_ma = 1,

  # XGBoost Args
  tree_depth = 6,
  learn_rate = 0.1
) %>%
  set_engine(engine = "arima_xgboost")

# FIT ----

# Boosting - Happens by adding numeric date and month features
model_fit_boosted <- model_spec %>%
  fit(value ~ date + as.numeric(date) + month(date, label = TRUE),
```
**Tuning Parameters for ARIMA Models**

**Description**

Tuning Parameters for ARIMA Models

**Usage**

- `non_seasonal_ar(range = c(0L, 5L), trans = NULL)`
- `non_seasonal_differences(range = c(0L, 2L), trans = NULL)`
- `non_seasonal_ma(range = c(0L, 5L), trans = NULL)`
- `seasonal_ar(range = c(0L, 2L), trans = NULL)`
- `seasonal_differences(range = c(0L, 1L), trans = NULL)`
- `seasonal_ma(range = c(0L, 2L), trans = NULL)`

**Arguments**

- `range` A two-element vector holding the *defaults* for the smallest and largest possible values, respectively. If a transformation is specified, these values should be in the *transformed units*.
- `trans` A `trans` object from the `scales` package, such as `scales::transform_log10()` or `scales::transform_reciprocal()`. If not provided, the default is used which matches the units used in `range`. If no transformation, `NULL`.

**Details**

The main parameters for ARIMA models are:

- `non_seasonal_ar`: The order of the non-seasonal auto-regressive (AR) terms.
- `non_seasonal_differences`: The order of integration for non-seasonal differencing.
- `non_seasonal_ma`: The order of the non-seasonal moving average (MA) terms.
- `seasonal_ar`: The order of the seasonal auto-regressive (SAR) terms.
- `seasonal_differences`: The order of integration for seasonal differencing.
- `seasonal_ma`: The order of the seasonal moving average (SMA) terms.
Examples

```r
non_seasonal_ar()
non_seasonal_differences()
non_seasonal_ma()
```

---

**Description**

`arima_reg()` is a way to generate a *specification* of an ARIMA model before fitting and allows the model to be created using different packages. Currently the only package is *forecast*.

**Usage**

```r
arima_reg(
  mode = "regression",
  seasonal_period = NULL,
  non_seasonal_ar = NULL,
  non_seasonal_differences = NULL,
  non_seasonal_ma = NULL,
  seasonal_ar = NULL,
  seasonal_differences = NULL,
  seasonal_ma = NULL
)
```

**Arguments**

- **mode**
  A single character string for the type of model. The only possible value for this model is "regression".

- **seasonal_period**
  A seasonal frequency. Uses "auto" by default. A character phrase of "auto" or time-based phrase of "2 weeks" can be used if a date or date-time variable is provided. See Fit Details below.

- **non_seasonal_ar**
  The order of the non-seasonal auto-regressive (AR) terms. Often denoted "p" in pdq-notation.

- **non_seasonal_differences**
  The order of integration for non-seasonal differencing. Often denoted "d" in pdq-notation.

- **non_seasonal_ma**
  The order of the non-seasonal moving average (MA) terms. Often denoted "q" in pdq-notation.
seasonal_ar  The order of the seasonal auto-regressive (SAR) terms. Often denoted "P" in PDQ-notation.
seasonal_differences  The order of integration for seasonal differencing. Often denoted "D" in PDQ-notation.
seasonal_ma  The order of the seasonal moving average (SMA) terms. Often denoted "Q" in PDQ-notation.

Details
The data given to the function are not saved and are only used to determine the mode of the model. For arima_reg(), the mode will always be "regression".
The model can be created using the fit() function using the following engines:

- "auto_arima" (default) - Connects to forecast::auto.arima()
- "arima" - Connects to forecast::Arima()

Main Arguments
The main arguments (tuning parameters) for the model are:

- seasonal_period: The periodic nature of the seasonality. Uses "auto" by default.
- non_seasonal_ar: The order of the non-seasonal auto-regressive (AR) terms.
- non_seasonal_differences: The order of integration for non-seasonal differencing.
- non_seasonal_ma: The order of the non-seasonal moving average (MA) terms.
- seasonal_ar: The order of the seasonal auto-regressive (SAR) terms.
- seasonal_differences: The order of integration for seasonal differencing.
- seasonal_ma: The order of the seasonal moving average (SMA) terms.

These arguments are converted to their specific names at the time that the model is fit.
Other options and argument can be set using set_engine() (See Engine Details below).
If parameters need to be modified, update() can be used in lieu of recreating the object from scratch.

Engine Details
The standardized parameter names in modeltime can be mapped to their original names in each engine:

<table>
<thead>
<tr>
<th>modeltime</th>
<th>forecast::auto.arima</th>
<th>forecast::Arima</th>
</tr>
</thead>
<tbody>
<tr>
<td>seasonal_period</td>
<td>ts(frequency)</td>
<td>ts(frequency)</td>
</tr>
<tr>
<td>non_seasonal_ar, non_seasonal_differences, non_seasonal_ma</td>
<td>max.p(5), max.d(2), max.q(5)</td>
<td>order = c(p(0), d(0), q(0))</td>
</tr>
<tr>
<td>seasonal_ar, seasonal_differences, seasonal_ma</td>
<td>max.p(2), max.D(1), max.Q(2)</td>
<td>seasonal = c(P(0), D(0), Q(0))</td>
</tr>
</tbody>
</table>

Other options can be set using set_engine().

auto_arima (default engine)
The engine uses forecast::auto.arima().
Function Parameters:
The MAXIMUM nonseasonal ARIMA terms (max.p, max.d, max.q) and seasonal ARIMA terms (max.P, max.D, max.Q) are provided to forecast::auto.arima() via arima_reg() parameters. Other options and argument can be set using set_engine().

Parameter Notes:

- All values of nonseasonal pdq and seasonal PDQ are maximums. The forecast::auto.arima() model will select a value using these as an upper limit.
- xreg - This is supplied via the parsnip / modeltime fit() interface (so don't provide this manually). See Fit Details (below).

arima

The engine uses forecast::Arima().

Function Parameters:

```r
#> function (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, ...)  
```

The nonseasonal ARIMA terms (order) and seasonal ARIMA terms (seasonal) are provided to forecast::Arima() via arima_reg() parameters. Other options and argument can be set using set_engine().

Parameter Notes:

- xreg - This is supplied via the parsnip / modeltime fit() interface (so don't provide this manually). See Fit Details (below).
- method - The default is set to "ML" (Maximum Likelihood). This method is more robust at the expense of speed and possible selections may fail unit root inversion testing. Alternatively, you can add method = "CSS-ML" to evaluate Conditional Sum of Squares for starting values, then Maximum Likelihood.

Fit Details

**Date and Date-Time Variable**

It’s a requirement to have a date or date-time variable as a predictor. The fit() interface accepts date and date-time features and handles them internally.

- fit(y ~ date)
Seasonal Period Specification

The period can be non-seasonal (seasonal_period = 1 or "none") or yearly seasonal (e.g. For monthly time stamps, seasonal_period = 12, seasonal_period = "12 months", or seasonal_period = "yearly"). There are 3 ways to specify:

1. seasonal_period = "auto": A seasonal period is selected based on the periodicity of the data (e.g. 12 if monthly)
2. seasonal_period = 12: A numeric frequency. For example, 12 is common for monthly data
3. seasonal_period = "1 year": A time-based phrase. For example, "1 year" would convert to 12 for monthly data.

Univariate (No xregs, Exogenous Regressors):

For univariate analysis, you must include a date or date-time feature. Simply use:

• Formula Interface (recommended): fit(y ~ date) will ignore xreg’s.
• XY Interface: fit_xy(x = data[, "date"], y = data$y) will ignore xreg’s.

Multivariate (xregs, Exogenous Regressors)

The xreg parameter is populated using the fit() or fit_xy() function:

• Only factor, ordered factor, and numeric data will be used as xregs.
• Date and Date-time variables are not used as xregs
• character data should be converted to factor.

Xreg Example: Suppose you have 3 features:

1. y (target)
2. date (time stamp),
3. month.lbl (labeled month as a ordered factor).

The month.lbl is an exogenous regressor that can be passed to the arima_reg() using fit():

• fit(y ~ date + month.lbl) will pass month.lbl on as an exogenous regressor.
• fit_xy(data[,c("date", "month.lbl")], y = data$y) will pass x, where x is a data frame containing month.lbl and the date feature. Only month.lbl will be used as an exogenous regressor.

Note that date or date-time class values are excluded from xreg.

See Also

fit.model_spec(), set_engine()
Examples

library(dplyr)
library(parsnip)
library(rsample)
library(timetk)

# Data
m750 <- m4_monthly %>% filter(id == "M750")
m750

# Split Data 80/20
splits <- initial_time_split(m750, prop = 0.8)

# ---- AUTO ARIMA ----

# Model Spec
model_spec <- arima_reg() %>%
  set_engine("auto_arima")

# Fit Spec
model_fit <- model_spec %>%
  fit(log(value) ~ date, data = training(splits))
model_fit

# ---- STANDARD ARIMA ----

# Model Spec
model_spec <- arima_reg(
  seasonal_period = 12,
  non_seasonal_ar = 3,
  non_seasonal_differences = 1,
  non_seasonal_ma = 3,
  seasonal_ar = 1,
  seasonal_differences = 0,
  seasonal_ma = 1
) %>%
  set_engine("arima")

# Fit Spec
model_fit <- model_spec %>%
  fit(log(value) ~ date, data = training(splits))
model_fit

combine_modeltime_tables

Combine multiple Modeltime Tables into a single Modeltime Table
**Description**

Combine multiple Modeltime Tables into a single Modeltime Table

**Usage**

```
combine_modeltime_tables(...)
```

**Arguments**

```
... Multiple Modeltime Tables (class mdl_time_tbl)
```

**Details**

This function combines multiple Modeltime Tables.

- The `.model_id` will automatically be renumbered to ensure each model has a unique ID.
- Only the `.model_id`, `.model`, and `.model_desc` columns will be returned.

**Re-Training Models on the Same Datasets**

One issue can arise if your models are trained on different datasets. If your models have been trained on different datasets, you can run `modeltime_refit()` to train all models on the same data.

**Re-Calibrating Models**

If your data has been calibrated using `modeltime_calibrate()`, the `.test` and `.calibration_data` columns will be removed. To re-calibrate, simply run `modeltime_calibrate()` on the newly combined Modeltime Table.

**See Also**

- `combine_modeltime_tables()`: Combine 2 or more Modeltime Tables together
- `add_modeltime_model()`: Adds a new row with a new model to a Modeltime Table
- `drop_modeltime_model()`: Drop one or more models from a Modeltime Table
- `update_modeltime_description()`: Updates a description for a model inside a Modeltime Table
- `update_modeltime_model()`: Updates a model inside a Modeltime Table
- `pull_modeltime_model()`: Extracts a model from a Modeltime Table

**Examples**

```r
library(tidymodels)
library(timetk)
library(dplyr)
library(lubridate)

# Setup
m750 <- m4_monthly %>% filter(id == "M750")
splits <- time_series_split(m750, assess = "3 years", cumulative = TRUE)
```
model_fit_arima <- arima_reg() %>%
  set_engine("auto_arima") %>%
  fit(value ~ date, training(splits))

model_fit_prophet <- prophet_reg() %>%
  set_engine("prophet") %>%
  fit(value ~ date, training(splits))

# Multiple Modeltime Tables
model_tbl_1 <- modeltime_table(model_fit_arima)
model_tbl_2 <- modeltime_table(model_fit_prophet)

# Combine
combine_modeltime_tables(model_tbl_1, model_tbl_2)

---

control_modeltime  Control aspects of the training process

Description

These functions are matched to the associated training functions:

- control_refit(): Used with modeltime_refit()
- control_fit_workflowset(): Used with modeltime_fit_workflowset()
- control_nested_fit(): Used with modeltime_nested_fit()
- control_nested_refit(): Used with modeltime_nested_refit()
- control_nested_forecast(): Used with modeltime_nested_forecast()

Usage

control_refit(quiet = FALSE, allow_par = FALSE, cores = 1, packages = NULL)

control_fit_workflowset(
  quiet = FALSE,
  allow_par = FALSE,
  cores = 1,
  packages = NULL
)

control_nested_fit(
  quiet = FALSE,
  allow_par = FALSE,
  cores = 1,
  packages = NULL
)
control_nested_refit(
  verbose = FALSE,
  allow_par = FALSE,
  cores = 1,
  packages = NULL
)

control_nested_forecast(
  verbose = FALSE,
  allow_par = FALSE,
  cores = 1,
  packages = NULL
)

Arguments

verbose Logical to control printing.
allow_par Logical to allow parallel computation. Default: FALSE (single threaded).
cores Number of cores for computation. If -1, uses all available physical cores. Default: 1.
packages An optional character string of additional R package names that should be loaded during parallel processing.
  • Packages in your namespace are loaded by default
  • Key Packages are loaded by default: tidymodels, parsnip, modetime, dplyr, stats, lubridate and timetk.

Value

A List with the control settings.

See Also

• Setting Up Parallel Processing: parallel_start(), parallel_stop()
• Training Functions: modeltime_refit(), modeltime_fit_workflowset(), modeltime_nested_fit(), modeltime_nested_refit()

Examples

# No parallel processing by default
control_refit()

# Allow parallel processing and use all cores
control_refit(allow_par = TRUE, cores = -1)

# Set verbosity to show additional training information
control_refit(verbos = TRUE)

# Add additional packages used during modeling in parallel processing
# - This is useful if your namespace does not load all needed packages
# - to run models.
# - An example is if I use `temporal_hierarchy()`, which depends on the `thief` package
control_refit(allow_par = TRUE, packages = "thief")

create_model_grid

Helper to make parsnip model specs from a dials parameter grid

Description

Helper to make parsnip model specs from a dials parameter grid

Usage

create_model_grid(grid, f_model_spec, engine_name, ..., engine_params = list())

Arguments

grid A tibble that forms a grid of parameters to adjust
f_model_spec A function name (quoted or unquoted) that specifies a parsnip model specification function
engine_name A name of an engine to use. Gets passed to parsnip::set_engine().
... Static parameters that get passed to the f_model_spec
engine_params A list of additional parameters that can be passed to the engine via parsnip::set_engine(...).

Details

This is a helper function that combines dials grids with parsnip model specifications. The intent is to make it easier to generate workflowset objects for forecast evaluations with modeltime_fit_workflowset().

The process follows:

1. Generate a grid (hyperparameter combination)
2. Use create_model_grid() to apply the parameter combinations to a parsnip model spec and engine.

The output contains ".model" column that can be used as a list of models inside the workflow_set() function.

Value

Tibble with a new column named .models
See Also

- `dials::grid_regular()`: For making parameter grids.
- `workflowsets::workflow_set()`: For creating a workflowset from the `.models` list stored in the `.models` column.
- `modeltime_fit_workflowset()`: For fitting a workflowset to forecast data.

Examples

```r
library(tidymodels)

# Parameters that get optimized
grid_tbl <- grid_regular(
    learn_rate(),
    levels = 3
)

# Generate model specs
grid_tbl %>%
    create_model_grid(
        f_model_spec = boost_tree,
        engine_name = "xgboost",
        # Static boost_tree() args
        mode = "regression",
        # Static set_engine() args
        engine_params = list(
            max_depth = 5
        )
    )
```

create_xreg_recipe

**Developer Tools for preparing XREGS (Regressors)**

**Description**

These functions are designed to assist developers in extending the modeltime package. `create_xregs_recipe()` makes it simple to automate conversion of raw un-encoded features to machine-learning ready features.

**Usage**

```r
create_xreg_recipe(
    data,
    prepare = TRUE,
    clean_names = TRUE,
    dummy_encode = TRUE,
    one_hot = FALSE
)
```
Arguments

- **data**
  A data frame

- **prepare**
  Whether or not to run `recipes::prep()` on the final recipe. Default is to prepare. User can set this to FALSE to return an un prepared recipe.

- **clean_names**
  Uses `janitor::clean_names()` to process the names and improve robustness to failure during dummy (one-hot) encoding step.

- **dummy_encode**
  Should factors (categorical data) be

- **one_hot**
  If `dummy_encode = TRUE`, should the encoding return one column for each feature or one less column than each feature. Default is FALSE.

Details

The default recipe contains steps to:

1. Remove date features
2. Clean the column names removing spaces and bad characters
3. Convert ordered factors to regular factors
4. Convert factors to dummy variables
5. Remove any variables that have zero variance

Value

A recipe in either prepared or un-prepared format.

Examples

```r
library(dplyr)
library(timetk)
library(recipes)
library(lubridate)

predictors <- m4_monthly %>%
  filter(id == "M750") %>%
  select(-value) %>%
  mutate(month = month(date, label = TRUE))
predictors

# Create default recipe
xreg_recipe_spec <- create_xreg_recipe(predictors, prepare = TRUE)

# Extracts the preprocessed training data from the recipe (used in your fit function)
juice_xreg_recipe(xreg_recipe_spec)

# Applies the prepared recipe to new data (used in your predict function)
bake_xreg_recipe(xreg_recipe_spec, new_data = predictors)
```
Description

Drop a Model from a Modeltime Table

Usage

drop_modeltime_model(object, .model_id)

Arguments

object A Modeltime Table (class mdl_time_tbl)
.model_id A numeric value matching the .model_id that you want to drop

See Also

- combine_modeltime_tables(): Combine 2 or more Modeltime Tables together
- add_modeltime_model(): Adds a new row with a new model to a Modeltime Table
- drop_modeltime_model(): Drop one or more models from a Modeltime Table
- update_modeltime_description(): Updates a description for a model inside a Modeltime Table
- update_modeltime_model(): Updates a model inside a Modeltime Table
- pull_modeltime_model(): Extracts a model from a Modeltime Table

Examples

library(tidymodels)

m750_models %>%
  drop_modeltime_model(.model_id = c(2,3))
exp_smoothing

Description

exp_smoothing() is a way to generate a specification of an Exponential Smoothing model before fitting and allows the model to be created using different packages. Currently the only package is forecast. Several algorithms are implemented:

- ETS - Automated Exponential Smoothing
- CROSTON - Croston's forecast is a special case of Exponential Smoothing for intermittent demand
- Theta - A special case of Exponential Smoothing with Drift that performed well in the M3 Competition

Usage

exp_smoothing(
  mode = "regression",
  seasonal_period = NULL,
  error = NULL,
  trend = NULL,
  season = NULL,
  damping = NULL,
  smooth_level = NULL,
  smooth_trend = NULL,
  smooth_seasonal = NULL
)

Arguments

mode A single character string for the type of model. The only possible value for this model is "regression".
seasonal_period A seasonal frequency. Uses "auto" by default. A character phrase of "auto" or time-based phrase of "2 weeks" can be used if a date or date-time variable is provided. See Fit Details below.
error The form of the error term: "auto", "additive", or "multiplicative". If the error is multiplicative, the data must be non-negative.
trend The form of the trend term: "auto", "additive", "multiplicative" or "none".
season The form of the seasonal term: "auto", "additive", "multiplicative" or "none".
damping Apply damping to a trend: "auto", "damped", or "none".
smooth_level This is often called the "alpha" parameter used as the base level smoothing factor for exponential smoothing models.
smooth_trend  This is often called the "beta" parameter used as the trend smoothing factor for exponential smoothing models.

smooth_seasonal  This is often called the "gamma" parameter used as the seasonal smoothing factor for exponential smoothing models.

Details
Models can be created using the following engines:

- "ets" (default) - Connects to `forecast::ets()`
- "croston" - Connects to `forecast::croston()`
- "theta" - Connects to `forecast::thetaf()`
- "smooth_es" - Connects to `smooth::es()`

Engine Details
The standardized parameter names in modeltime can be mapped to their original names in each engine:

<table>
<thead>
<tr>
<th>modeltime</th>
<th>forecast::ets</th>
<th>forecast::croston()</th>
<th>forecast::thetaf()</th>
<th>smooth::es()</th>
</tr>
</thead>
<tbody>
<tr>
<td>seasonal_period()</td>
<td>ts(frequency)</td>
<td>ts(frequency)</td>
<td>ts(frequency)</td>
<td>ts(frequency)</td>
</tr>
<tr>
<td>error(), trend(), season()</td>
<td>model('ZZZ')</td>
<td>NA</td>
<td>NA</td>
<td>model('ZZZ')</td>
</tr>
<tr>
<td>damping()</td>
<td>damped (NULL)</td>
<td>NA</td>
<td>NA</td>
<td>phi</td>
</tr>
<tr>
<td>smooth_level()</td>
<td>alpha (NULL)</td>
<td>alpha (0.1)</td>
<td>NA</td>
<td>persistence(alpha)</td>
</tr>
<tr>
<td>smooth_trend()</td>
<td>beta (NULL)</td>
<td>NA</td>
<td>NA</td>
<td>persistence(beta)</td>
</tr>
<tr>
<td>smooth_seasonal()</td>
<td>gamma (NULL)</td>
<td>NA</td>
<td>NA</td>
<td>persistence(gamma)</td>
</tr>
</tbody>
</table>

Other options can be set using `set_engine()`.

ets (default engine)
The engine uses `forecast::ets()`.

Function Parameters:

```r
#> function (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"), ...)```

The main arguments are `model` and `damped` are defined using:

- `error()` = "auto", "additive", and "multiplicative" are converted to "Z", "A", and "M"
- `trend()` = "auto", "additive", "multiplicative", and "none" are converted to "Z","A","M" and "N"
• `season()` = "auto", "additive", "multiplicative", and "none" are converted to "Z","A","M" and "N"
• `damping()` - "auto", "damped", "none" are converted to NULL, TRUE, FALSE
• `smooth_level()` , `smooth_trend()` , and `smooth_seasonal()` are  automatically determined
  if not provided. They are mapped to "alpha", "beta" and "gamma", respectively.

By default, all arguments are set to "auto" to perform automated Exponential Smoothing using
in-sample data following the underlying `forecast::ets()` automation routine.

Other options and argument can be set using `set_engine()`.

Parameter Notes:
• `xreg` - This model is not set up to use exogenous regressors. Only univariate models will be fit.

`croston`

The engine uses `forecast::croston()`.

Function Parameters:

```
#> function (y, h = 10, alpha = 0.1, x = y)
```

The main arguments are defined using:
• `smooth_level()` : The "alpha" parameter

Parameter Notes:
• `xreg` - This model is not set up to use exogenous regressors. Only univariate models will be fit.

`theta`

The engine uses `forecast::thetaf()`

Parameter Notes:
• `xreg` - This model is not set up to use exogenous regressors. Only univariate models will be fit.

`smooth_es`

The engine uses `smooth::es()`.

Function Parameters:

```
#> function (y, model = "ZZZ", lags = c(frequency(y)), persistence = NULL,
#>     phi = NULL, initial = c("optimal", "backcasting", "complete"), initialSeason = NULL,
#>     ic = c("AICc", "AIC", "BIC", "BICC"), loss = c("likelihood", "MSE",
#>     "MAE", "HAM", "MSEh", "TMSE", "gtmse", "msce"), h = 10, holdout = FALSE,
#>     bounds = c("usual", "admissible", "none"), silent = TRUE, xreg = NULL,
#>     regressors = c("use", "select"), initialX = NULL, ...)
```

The main arguments model and phi are defined using:
• error() = "auto", "additive" and "multiplicative" are converted to "Z", "A" and "M"
• trend() = "auto", "additive", "multiplicative", "additive_damped", "multiplicative_damped" and "none" are converted to "Z", "A", "M", "Ad", "Md" and "N".
• season() = "auto", "additive", "multiplicative", and "none" are converted "Z", "A", "M" and "N"
• damping() - Value of damping parameter. If NULL, then it is estimated.
• smooth_level(), smooth_trend(), and smooth_seasonal() are automatically determined if not provided. They are mapped to "persistence"("alpha", "beta" and "gamma", respectively).

By default, all arguments are set to "auto" to perform automated Exponential Smoothing using in-sample data following the underlying smooth::es() automation routine.

Other options and argument can be set using set_engine().

Parameter Notes:
• xreg - This is supplied via the parsnip / modeltime fit() interface (so don’t provide this manually). See Fit Details (below).

Fit Details

Date and Date-Time Variable
It’s a requirement to have a date or date-time variable as a predictor. The fit() interface accepts date and date-time features and handles them internally.

• fit(y ~ date)

Seasonal Period Specification
The period can be non-seasonal (seasonal_period = 1 or "none") or seasonal (e.g. seasonal_period = 12 or seasonal_period = "12 months"). There are 3 ways to specify:

1. seasonal_period = "auto": A period is selected based on the periodicity of the data (e.g. 12 if monthly)
2. seasonal_period = 12: A numeric frequency. For example, 12 is common for monthly data
3. seasonal_period = "1 year": A time-based phrase. For example, "1 year" would convert to 12 for monthly data.

Univariate:
For univariate analysis, you must include a date or date-time feature. Simply use:

• Formula Interface (recommended): fit(y ~ date) will ignore xreg's.
• XY Interface: fit_xy(x = data[, "date"], y = data$y) will ignore xreg's.

Multivariate (xregs, Exogenous Regressors)
Just for smooth engine.
The xreg parameter is populated using the fit() or fit_xy() function:

• Only factor, ordered factor, and numeric data will be used as xregs.
• Date and Date-time variables are not used as xregs.
• character data should be converted to factor.

**Xreg Example:** Suppose you have 3 features:

1. y (target)
2. date (time stamp),
3. month.lbl (labeled month as a ordered factor).

The month.lbl is an exogenous regressor that can be passed to the arima_reg() using `fit()`:

• `fit(y ~ date + month.lbl)` will pass `month.lbl` on as an exogenous regressor.
• `fit_xy(data[,c("date", "month.lbl")], y = data$y)` will pass `x`, where `x` is a data frame containing `month.lbl` and the `date` feature. Only `month.lbl` will be used as an exogenous regressor.

Note that date or date-time class values are excluded from `xreg`.

**See Also**

`fit.model_spec()`, `set_engine()`

**Examples**

```r
library(dplyr)
library(parsnip)
library(rsample)
library(timetk)
library(smooth)

# Data
m750 <- m4_monthly %>% filter(id == "M750")
m750

# Split Data 80/20
splits <- initial_time_split(m750, prop = 0.8)

# ---- AUTO ETS ----
# Model Spec - The default parameters are all set
# to "auto" if none are provided
model_spec <- exp_smoothing() %>%
  set_engine("ets")

# Fit Spec
model_fit <- model_spec %>%
  fit(log(value) ~ date, data = training(splits))
model_fit

# ---- STANDARD ETS ----
# Model Spec
```

model_spec <- exp_smoothing(
  seasonal_period = 12,
  error = "multiplicative",
  trend = "additive",
  season = "multiplicative"
) %>%
  set_engine("ets")

# Fit Spec
model_fit <- model_spec %>%
  fit(log(value) ~ date, data = training(splits))
model_fit

# ---- CROSTON ----

# Model Spec
model_spec <- exp_smoothing(
  smooth_level = 0.2
) %>%
  set_engine("croston")

# Fit Spec
model_fit <- model_spec %>%
  fit(log(value) ~ date, data = training(splits))
model_fit

# ---- THETA ----

# Model Spec
model_spec <- exp_smoothing() %>%
  set_engine("theta")

# Fit Spec
model_fit <- model_spec %>%
  fit(log(value) ~ date, data = training(splits))
model_fit

# ---- SMOOTH ----

# Model Spec
model_spec <- exp_smoothing(
  seasonal_period = 12,
  error = "multiplicative",
  trend = "additive_damped",
  season = "additive"
) %>%
  set_engine("ets")

# Fit Spec
model_fit <- model_spec %>%
  fit(log(value) ~ date, data = training(splits))
model_fit
exp_smoothing_params

Description

Tuning Parameters for Exponential Smoothing Models

Usage

error(values = c("additive", "multiplicative"))

trend(values = c("additive", "multiplicative", "none"))

trend_smooth(
  values = c("additive", "multiplicative", "none", "additive_damped", 
  "multiplicative_damped")
)

season(values = c("additive", "multiplicative", "none"))

damping(values = c("none", "damped"))

damping_smooth(range = c(0, 2), trans = NULL)

smooth_level(range = c(0, 1), trans = NULL)

smooth_trend(range = c(0, 1), trans = NULL)

smooth_seasonal(range = c(0, 1), trans = NULL)

Arguments

values A character string of possible values.

range A two-element vector holding the defaults for the smallest and largest possible values, respectively. If a transformation is specified, these values should be in the transformed units.

trans A trans object from the scales package, such as scales::transform_log10() or scales::transform_reciprocal(). If not provided, the default is used which matches the units used in range. If no transformation, NULL.
Details

The main parameters for Exponential Smoothing models are:

- error: The form of the error term: additive", or "multiplicative". If the error is multiplicative, the data must be non-negative.
- trend: The form of the trend term: "additive", "multiplicative" or "none".
- season: The form of the seasonal term: "additive", "multiplicative" or "none".
- damping: Apply damping to a trend: "damped", or "none".
- smooth_level: This is often called the “alpha” parameter used as the base level smoothing factor for exponential smoothing models.
- smooth_trend: This is often called the "beta" parameter used as the trend smoothing factor for exponential smoothing models.
- smooth_seasonal: This is often called the "gamma" parameter used as the seasonal smoothing factor for exponential smoothing models.

Examples

error()

trend()

season()

get_arima_description  Get model descriptions for Arima objects

Description

Get model descriptions for Arima objects

Usage

get_arima_description(object, padding = FALSE)

Arguments

- object: Objects of class Arima
- padding: Whether or not to include padding

Source

- Forecast R Package, forecast:::arima.string()
get_model_description

Examples

library(forecast)

arima_fit <- forecast::Arima(1:10)

get_arima_description(arima_fit)

get_model_description  Get model descriptions for parsnip, workflows & modeltime objects

Description

Get model descriptions for parsnip, workflows & modeltime objects

Usage

get_model_description(object, indicate_training = FALSE, upper_case = TRUE)

Arguments

object Parsnip or workflow objects
indicate_training Whether or not to indicate if the model has been trained
upper_case Whether to return upper or lower case model descriptions

Examples

library(dplyr)
library(timetk)
library(parsnip)

# Model Specification ----
arima_spec <- arima_reg() %>%
  set_engine("auto_arima")

get_model_description(arima_spec, indicate_training = TRUE)

# Fitted Model ----
m750 <- m4_monthly %>% filter(id == "M750")
arima_fit <- arima_spec %>%
  fit(value ~ date, data = m750)

get_model_description(arima_fit, indicate_training = TRUE)
**get_tbas_description**  
*Get model descriptions for TBATS objects*

**Description**  
Get model descriptions for TBATS objects

**Usage**  
```r
get_tbas_description(object)
```

**Arguments**  
- `object`  
  Objects of class `tbats`

**Source**  
- `Forecast R Package, forecast::as.character.tbats()`

---

**log_extractors**  
*Log Extractor Functions for Modeltime Nested Tables*

**Description**  
Extract logged information calculated during the `modeltime_nested_fit()`, `modeltime_nested_select_best()`, and `modeltime_nested_refit()` processes.

**Usage**  
```r
eextract_nested_test_accuracy(object)
eextract_nested_test_forecast(object, .include_actual = TRUE, .id_subset = NULL)
eextract_nested_error_report(object)
eextract_nested_best_model_report(object)
eextract_nested_future_forecast(
  object,
  .include_actual = TRUE,
  .id_subset = NULL
)
eextract_nested_modeltime_table(object, .row_id = 1)
eextract_nested_train_split(object, .row_id = 1)
eextract_nested_test_split(object, .row_id = 1)
```
Arguments

- **object**: A nested modeltime table
- **include_actual**: Whether or not to include the actual data in the extracted forecast. Default: TRUE.
- **id_subset**: Can supply a vector of id’s to extract forecasts for one or more id’s, rather than extracting all forecasts. If NULL, extracts forecasts for all id’s.
- **row_id**: The row number to extract from the nested data.

---

**m750**

*The 750th Monthly Time Series used in the M4 Competition*

---

Description

The 750th Monthly Time Series used in the M4 Competition

Usage

m750

Format

A tibble with 306 rows and 3 variables:

- **id**: Factor. Unique series identifier
- **date**: Date. Timestamp information. Monthly format.
- **value**: Numeric. Value at the corresponding timestamp.

Source

- M4 Competition Website: https://www.unic.ac.cy/iff/research/forecasting/m-competitions/m4/

Examples

m750
**m750_models**

*Three (3) Models trained on the M750 Data (Training Set)*

**Description**

Three (3) Models trained on the M750 Data (Training Set)

**Usage**

m750_models

**Format**

An `time_series_cv` object with 6 slices of Time Series Cross Validation resamples made on the training(m750_splits)

**Details**

```r
m750_models <- modeltime_table(
    wflw_fit_arima,
    wflw_fit_prophet,
    wflw_fit_glmnet
)
```

**Examples**

m750_models

---

**m750_splits**

*The results of train/test splitting the M750 Data*

**Description**

The results of train/test splitting the M750 Data

**Usage**

m750_splits

**Format**

An `rsplit` object split into approximately 23.5-years of training data and 2-years of testing data

**Details**

```r
library(timetk)
m750_splits <- time_series_split(m750, assess = "2 years", cumulative = TRUE)
```
m750_training_resamples

Examples

library(rsample)
m750_splits

training(m750_splits)

---

m750_training_resamples

*The Time Series Cross Validation Resamples the M750 Data (Training Set)*

---

Description

The Time Series Cross Validation Resamples the M750 Data (Training Set)

Usage

m750_training_resamples

Format

An `time_series_cv` object with 6 slices of Time Series Cross Validation resamples made on the `training(m750_splits)`

Details

library(timetk)
m750_training_resamples <- time_series_cv(
  data = training(m750_splits),
  assess = "2 years",
  skip = "2 years",
  cumulative = TRUE,
  slice_limit = 6
)

Examples

library(rsample)
m750_training_resamples
maape

Mean Arctangent Absolute Percentage Error

Description

Useful when MAPE returns Inf typically due to intermittent data containing zeros. This is a wrapper to the function of TSrepr::maape().

Usage

maape(data, ...)

Arguments

data A data.frame containing the truth and estimate columns.
... Not currently in use.

maape_vec

Mean Arctangent Absolute Percentage Error

Description

This is basically a wrapper to the function of TSrepr::maape().

Usage

maape_vec(truth, estimate, na_rm = TRUE, ...)

Arguments

truth The column identifier for the true results (that is numeric).
estimate The column identifier for the predicted results (that is also numeric).
na_rm Not in use... NA values managed by TSrepr::maape() 
... Not currently in use
Description

This is a wrapper for `metric_set()` with several common forecast / regression accuracy metrics included. These are the default time series accuracy metrics used with `modeltime_accuracy()`.

Usage

default_forecast_accuracy_metric_set(...)

extended_forecast_accuracy_metric_set(...)

Arguments

... Add additional yardstick metrics

Default Forecast Accuracy Metric Set

The primary purpose is to use the default accuracy metrics to calculate the following forecast accuracy metrics using `modeltime_accuracy()`:

- MAE - Mean absolute error, `mae()`
- MAPE - Mean absolute percentage error, `mape()`
- MASE - Mean absolute scaled error, `mase()`
- SMAPE - Symmetric mean absolute percentage error, `smape()`
- RMSE - Root mean squared error, `rmse()`
- RSQ - R-squared, `rsq()`

Adding additional metrics is possible via ....

Extended Forecast Accuracy Metric Set

Extends the default metric set by adding:

- MAAPE - Mean Arctangent Absolute Percentage Error, `maape()`. MAAPE is designed for intermittent data where MAPE returns Inf.

See Also

- `yardstick::metric_tweak()` - For modifying yardstick metrics
Examples

```r
library(tibble)
library(dplyr)
library(timetk)
library(yardstick)

fake_data <- tibble(
  y = c(1:12, 2*1:12),
  yhat = c(1 + 1:12, 2*1:12 - 1)
)

# ---- HOW IT WORKS ----

# Default Forecast Accuracy Metric Specification
default_forecast_accuracy_metric_set()

calc_default_metrics <- default_forecast_accuracy_metric_set()

calc_default_metrics(fake_data, y, yhat)

# ---- ADD MORE PARAMETERS ----

# Can create a version of mase() with seasonality = 12 (monthly)
mase12 <- metric_tweak(.name = "mase12", .fn = mase, m = 12)

# Add it to the default metric set
my_metric_set <- default_forecast_accuracy_metric_set(mase12)
my_metric_set

# Apply the newly created metric set
my_metric_set(fake_data, y, yhat)
```

---

**modeltime_accuracy**  Calculate Accuracy Metrics

**Description**

This is a wrapper for yardstick that simplifies time series regression accuracy metric calculations from a fitted workflow (trained workflow) or model_fit (trained parsnip model).

**Usage**

```r
modeltime_accuracy(
  object,
  new_data = NULL,
```
metric_set = default_forecast_accuracy_metric_set(),
acc_by_id = FALSE,
quiet = TRUE,
... )

Arguments

object  A Modeltime Table
new_data  A tibble to predict and calculate residuals on. If provided, overrides any calibration data.
metric_set  A yardstick::metric_set() that is used to summarize one or more forecast accuracy (regression) metrics.
acc_by_id  Should a global or local model accuracy be produced? (Default: FALSE)
  • When FALSE, a global model accuracy is provided.
  • If TRUE, a local accuracy is provided group-wise for each time series ID. To enable local accuracy, an id must be provided during modeltime_calibrate().
quiet  Hide errors (TRUE, the default), or display them as they occur?
...  If new_data is provided, these parameters are passed to modeltime_calibrate()

Details

The following accuracy metrics are included by default via `default_forecast_accuracy_metric_set()`:

- MAE - Mean absolute error, mae()
- MAPE - Mean absolute percentage error, mape()
- MASE - Mean absolute scaled error, mase()
- SMAPE - Symmetric mean absolute percentage error, smape()
- RMSE - Root mean squared error, rmse()
- RSQ - R-squared, rsq()

Value

A tibble with accuracy estimates.

Examples

library(tidymodels)
library(dplyr)
library(lubridate)
library(timetk)

# Data
m750 <- m4_monthly %>% filter(id == "M750")

# Split Data 80/20
splits <- initial_time_split(m750, prop = 0.8)

# --- MODELS ---

# Model 1: prophet ----
model_fit_prophet <- prophet_reg() %>%
  set_engine(engine = "prophet") %>%
  fit(value ~ date, data = training(splits))

# ---- MODELTIME TABLE ----

models_tbl <- modeltime_table(
  model_fit_prophet
)

# ---- ACCURACY ----

models_tbl %>%
  modeltime_calibrate(new_data = testing(splits)) %>%
  modeltime_accuracy(
    metric_set = metric_set(mae, rmse, rsq)
  )

```
modeltime_calibrate

Preparation for forecasting

Description

Calibration sets the stage for accuracy and forecast confidence by computing predictions and residuals from out of sample data.

Usage

modeltime_calibrate(object, new_data, id = NULL, quiet = TRUE, ...)

Arguments

object A fitted model object that is either:
1. A modeltime table that has been created using modeltime_table()
2. A workflow that has been fit by fit.workflow() or
3. A parsnip model that has been fit using fit.model_spec()
new_data A test data set tibble containing future information (timestamps and actual values).
id A quoted column name containing an identifier column identifying time series that are grouped.
```
quiet

... Additional arguments passed to `modeltime_forecast()`.

**Details**

The results of calibration are used for:

- **Forecast Confidence Interval Estimation**: The out of sample residual data is used to calculate the confidence interval. Refer to `modeltime_forecast()`.
- **Accuracy Calculations**: The out of sample actual and prediction values are used to calculate performance metrics. Refer to `modeltime_accuracy()`

The calibration steps include:

1. If not a Modeltime Table, objects are converted to Modeltime Tables internally
2. Two Columns are added:
   - `.type`: Indicates the sample type. This is:
     - "Test" if predicted, or
     - "Fitted" if residuals were stored during modeling.
   - `.calibration_data`:
     - Contains a tibble with Timestamps, Actual Values, Predictions and Residuals calculated from `new_data` (Test Data)
     - If `id` is provided, will contain a 5th column that is the identifier variable.

**Value**

A Modeltime Table (mdl_time_tbl) with nested `.calibration_data` added

**Examples**

```r
library(dplyr)
library(lubridate)
library(timetk)
library(parsnip)
library(rsample)

# Data
m750 <- m4_monthly %>% filter(id == "M750")

# Split Data 80/20
splits <- initial_time_split(m750, prop = 0.8)

# --- MODELS ---

# Model 1: prophet ----
model_fit_prophet <- prophet_reg() %>%
  set_engine(engine = "prophet") %>%
  fit(value ~ date, data = training(splits))
```
# ---- MODELTIME TABLE ----

models_tbl <- modeltime_table(
  model_fit_prophet
)

# ---- CALIBRATE ----

calibration_tbl <- models_tbl %>%
  modeltime_calibrate(
    new_data = testing(splits)
  )

# ---- ACCURACY ----

calibration_tbl %>%
  modeltime_accuracy()

# ---- FORECAST ----

calibration_tbl %>%
  modeltime_forecast(
    new_data = testing(splits),
    actual_data = m750
  )

modetime_fit_workflowset

Fit a workflowset object to one or multiple time series

Description

This is a wrapper for fit() that takes a workflowset object and fits each model on one or multiple time series either sequentially or in parallel.

Usage

modeltime_fit_workflowset(
  object,
  data,
  ...,  
  control = control_fit_workflowset()
)
Arguments

- **object**: A workflow_set object, generated with the workflowsets::workflow_set function.
- **data**: A tibble that contains data to fit the models.
- **control**: An object used to modify the fitting process. See control_fit_workflowset().

Value

A Modeltime Table containing one or more fitted models.

See Also

control_fit_workflowset()

Examples

```r
library(tidymodels)
library(workflowsets)
library(dplyr)
library(lubridate)
library(timetk)

data_set <- m4_monthly

# SETUP WORKFLOWSETS
rec1 <- recipe(value ~ date + id, data_set) %>%
  step_mutate(date_num = as.numeric(date)) %>%
  step_mutate(month_lbl = lubridate::month(date, label = TRUE)) %>%
  step_dummy(all_nominal(), one_hot = TRUE)

mod1 <- linear_reg() %>% set_engine("lm")
mod2 <- prophet_reg() %>% set_engine("prophet")

wfsets <- workflowsets::workflow_set(
  preproc = list(rec1 = rec1),
  models = list(
    mod1 = mod1,
    mod2 = mod2
  ),
  cross = TRUE
)

# FIT WORKFLOWSETS
# - Returns a Modeltime Table with fitted workflowsets

wfsets %>% modtime_fit_workflowset(data_set)
```
modeltime_forecast  Forecast future data

Description

The goal of modeltime_forecast() is to simplify the process of forecasting future data.

Usage

modeltime_forecast(
  object,
  new_data = NULL,
  h = NULL,
  actual_data = NULL,
  conf_interval = 0.95,
  conf_by_id = FALSE,
  conf_method = "conformal_default",
  keep_data = FALSE,
  arrange_index = FALSE,
  ...
)

Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>object</td>
<td>A Modeltime Table</td>
</tr>
<tr>
<td>new_data</td>
<td>A tibble containing future information to forecast. If NULL, forecasts the calibration data.</td>
</tr>
<tr>
<td>h</td>
<td>The forecast horizon (can be used instead of new_data for time series with no exogenous regressors). Extends the calibration data h periods into the future.</td>
</tr>
<tr>
<td>actual_data</td>
<td>Reference data that is combined with the output tibble and given a .key = &quot;actual&quot;</td>
</tr>
<tr>
<td>conf_interval</td>
<td>An estimated confidence interval based on the calibration data. This is designed to estimate future confidence from out-of-sample prediction error.</td>
</tr>
<tr>
<td>conf_by_id</td>
<td>Whether or not to produce confidence interval estimates by an ID feature.</td>
</tr>
<tr>
<td>conf_method</td>
<td>Algorithm used to produce confidence intervals. All CI’s are Conformal Predictions. Choose one of:</td>
</tr>
</tbody>
</table>

- **conformal_default**: Uses qnorm() to compute quantiles from out-of-sample (test set) residuals.
- **conformal_split**: Uses the split method split conformal inference method described by Lei et al (2018)
The `modeltime_forecast()` function prepares a forecast for visualization with `plot_modeltime_forecast()`. The forecast is controlled by `new_data` or `h`, which can be combined with existing data (controlled by `actual_data`). Confidence intervals are included if the incoming Modeltime Table has been calibrated using `modeltime_calibrate()`. Otherwise confidence intervals are not estimated.

**New Data**

When forecasting you can specify future data using `new_data`. This is a future tibble with date column and columns for xregs extending the trained dates and exogenous regressors (xregs) if used.

- **Forecasting Evaluation Data**: By default, the `new_data` will use the `.calibration_data` if `new_data` is not provided. This is the equivalent of using `rsample::testing()` for getting test data sets.

- **Forecasting Future Data**: See `timetk::future_frame()` for creating future tibbles.

- **Xregs**: Can be used with this method

**H (Horizon)**

When forecasting, you can specify `h`. This is a phrase like "1 year", which extends the `.calibration_data` (1st priority) or the `actual_data` (2nd priority) into the future.

- **Forecasting Future Data**: All forecasts using `h` are extended after the calibration data or actual data.

- Extending `.calibration_data`: Calibration data is given 1st priority, which is desirable after refitting with `modeltime_refit()`. Internally, a call is made to `timetk::future_frame()` to expedite creating new data using the date feature.

- Extending `actual_data`: If `h` is provided, and the modeltime table has not been calibrated, the "actual_data" will be extended into the future. This is useful in situations where you want to go directly from `modeltime_table()` to `modeltime_forecast()` without calibrating or refitting.

- **Xregs**: Cannot be used because future data must include new xregs. If xregs are desired, build a future data frame and use `new_data`.

**Actual Data**

This is reference data that contains the true values of the time-stamp data. It helps in visualizing the performance of the forecast vs the actual data.

When `h` is used and the Modeltime Table has not been calibrated, then the actual data is extended into the future periods that are defined by `h`.

**Confidence Interval Estimation**

`keep_data` Whether or not to keep the `new_data` and `actual_data` as extra columns in the results. This can be useful if there is an important feature in the `new_data` and `actual_data` needed when forecasting. Default: `FALSE`.

`arrange_index` Whether or not to sort the index in rowwise chronological order (oldest to newest) or to keep the original order of the data. Default: `FALSE`.

... Not currently used
Confidence intervals (.conf_lo, .conf_hi) are estimated based on the normal estimation of the testing errors (out of sample) from `modeltime_calibrate()`. The out-of-sample error estimates are then carried through and applied to applied to any future forecasts.

The confidence interval can be adjusted with the `conf_interval` parameter. The algorithm used to produce confidence intervals can be changed with the `conf_method` parameter.

**Conformal Default Method:**

When `conf_method = "conformal_default"` (default), this method uses `qnorm()` to produce a 95% confidence interval by default. It estimates a normal (Gaussian distribution) based on the out-of-sample errors (residuals).

The confidence interval is *mean-adjusted*, meaning that if the mean of the residuals is non-zero, the confidence interval is adjusted to widen the interval to capture the difference in means.

**Conformal Split Method:**

When `conf_method = "conformal_split"`, this method uses the split conformal inference method described by Lei et al (2018). This is also implemented in the probably R package’s `int_conformal_split()` function.

**What happens to the confidence interval after refitting models?**

Refitting has no affect on the confidence interval since this is calculated independently of the refitted model. New observations typically improve future accuracy, which in most cases makes the out-of-sample confidence intervals conservative.

**Keep Data**

Include the new data (and actual data) as extra columns with the results of the model forecasts. This can be helpful when the new data includes information useful to the forecasts. An example is when forecasting *Panel Data* and the new data contains ID features related to the time series group that the forecast belongs to.

**Arrange Index**

By default, `modeltime_forecast()` keeps the original order of the data. If desired, the user can sort the output by `.key`, `.model_id` and `.index`.

**Value**

A tibble with predictions and time-stamp data. For ease of plotting and calculations, the column names are transformed to:

- `.key`: Values labeled either "prediction" or "actual"
- `.index`: The timestamp index.
- `.value`: The value being forecasted.

Additionally, if the Modeltime Table has been previously calibrated using `modeltime_calibrate()`, you will gain confidence intervals.

- `.conf_lo`: The lower limit of the confidence interval.
- `.conf_hi`: The upper limit of the confidence interval.

Additional descriptive columns are included:

- `.model_id`: Model ID from the Modeltime Table
- `.model_desc`: Model Description from the Modeltime Table

Unnecessary columns are *dropped* to save space:

- `.model`
- `.calibration_data`

References


Examples

```r
library(dplyr)
library(timetk)
library(parsnip)
library(rsample)

# Data
m750 <- m4_monthly %>% filter(id == "M750")

# Split Data 80/20
splits <- initial_time_split(m750, prop = 0.9)

# --- MODELS ---
# Model 1: prophet ----
model_fit_prophet <- prophet_reg() %>%
  set_engine(engine = "prophet") %>%
  fit(value ~ date, data = training(splits))

# ---- MODELTIME TABLE ----
models_tbl <- modeltime_table(model_fit_prophet)

# ---- CALIBRATE ----

# Model 1: prophet ----
calibration_tbl <- models_tbl %>%
  modeltime_calibrate(new_data = testing(splits))

# ---- ACCURACY ----

calibration_tbl %>%
  modeltime_accuracy()

# ---- FUTURE FORECAST ----

calibration_tbl %>%
  modeltime_forecast()
```
new_data = testing(splits),
actual_data = m750
)

# ---- ALTERNATIVE: FORECAST WITHOUT CONFIDENCE INTERVALS ----
# Skips Calibration Step, No Confidence Intervals
models_tbl %>%
modeltime_forecast(
  new_data = testing(splits),
  actual_data = m750
)

# ---- KEEP NEW DATA WITH FORECAST ----
# Keeps the new data. Useful if new data has information
# like ID features that should be kept with the forecast data

# --- ALTERNATIVE: FORECAST WITHOUT CONFIDENCE INTERVALS ----
# Skips Calibration Step, No Confidence Intervals
models_tbl %>%
modeltime_forecast(
  new_data = testing(splits),
  actual_data = m750
)

# ---- KEEP NEW DATA WITH FORECAST ----
# Keeps the new data. Useful if new data has information
# like ID features that should be kept with the forecast data
calibration_tbl %>%
modeltime_forecast(
  new_data = testing(splits),
  keep_data = TRUE
)

---

**Description**

Fits one or more tidymodels workflow objects to nested time series data using the following process:

1. Models are iteratively fit to training splits.
2. Accuracy is calculated on testing splits and is logged. Accuracy results can be retrieved with `extract_nested_test_accuracy()`.
3. Any model that returns an error is logged. Error logs can be retrieved with `extract_nested_error_report()`.
4. Forecast is predicted on testing splits and is logged. Forecast results can be retrieved with `extract_nested_test_forecast()`.

**Usage**

```r
modeltime_nested_fit(
  nested_data,
  ..., 
  model_list = NULL,
  metric_set = default_forecast_accuracy_metric_set(),
  conf_interval = 0.95,
  conf_method = "conformal_default",
  control = control_nested_fit()
)
```
Arguments

- **nested_data**: Nested time series data
- **model_list**: Optionally, a list() of Tidymodels workflow objects can be provided
- **metric_set**: A yardstick::metric_set() that is used to summarize one or more forecast accuracy (regression) metrics.
- **conf_interval**: An estimated confidence interval based on the calibration data. This is designed to estimate future confidence from out-of-sample prediction error.
- **conf_method**: Algorithm used to produce confidence intervals. All CI’s are Conformal Predictions. Choose one of:
  - `conformal_default`: Uses qnorm() to compute quantiles from out-of-sample (test set) residuals.
  - `conformal_split`: Uses the split method split conformal inference method described by Lei et al (2018)
- **control**: Used to control verbosity and parallel processing. See control_nested_fit().

Details

Preparing Data for Nested Forecasting:
Use `extend_timeseries()`, `nest_timeseries()`, and `split_nested_timeseries()` for preparing data for Nested Forecasting. The structure must be a nested data frame, which is supplied in `modeltime_nested_fit(nested_data)`.

Fitting Models:
Models must be in the form of tidymodels workflow objects. The models can be provided in two ways:
1. Using ... (dots): The workflow objects can be provided as dots.
2. Using `model_list` parameter: You can supply one or more workflow objects that are wrapped in a list().

Controlling the fitting process:
A control object can be provided during fitting to adjust the verbosity and parallel processing. See control_nested_fit().

Description

Make a new forecast from a Nested Modeltime Table.
Usage

```r
modeltime_nested_forecast(
  object,
  h = NULL,
  include_actual = TRUE,
  conf_interval = 0.95,
  conf_method = "conformal_default",
  id_subset = NULL,
  control = control_nested_forecast()
)
```

Arguments

- **object**: A Nested Modeltime Table
- **h**: The forecast horizon. Extends the "trained on" data "h" periods into the future.
- **include_actual**: Whether or not to include the ".actual_data" as part of the forecast. If FALSE, just returns the forecast predictions.
- **conf_interval**: An estimated confidence interval based on the calibration data. This is designed to estimate future confidence from *out-of-sample prediction error*.
- **conf_method**: Algorithm used to produce confidence intervals. All CI's are Conformal Predictions. Choose one of:
  - **conformal_default**: Uses `qnorm()` to compute quantiles from out-of-sample (test set) residuals.
  - **conformal_split**: Uses the split method split conformal inference method described by Lei *et al* (2018)
- **id_subset**: A sequence of ID's from the modeltime table to subset the forecasting process. This can speed forecasts up.
- **control**: Used to control verbosity and parallel processing. See `control_nested_forecast()`.

Details

This function is designed to help users that want to make new forecasts other than those that are created during the logging process as part of the Nested Modeltime Workflow.

**Logged Forecasts:**

The logged forecasts can be extracted using:

- **extract_nested_future_forecast()**: Extracts the future forecast created after refitting with `modeltime_nested_refit()`.
- **extract_nested_test_forecast()**: Extracts the test forecast created after initial fitting with `modeltime_nested_fit()`.

The problem is that these forecasts are static. The user would need to redo the fitting, model selection, and refitting process to obtain new forecasts. This is why `modeltime_nested_forecast()` exists. So you can create a new forecast without retraining any models.

**Nested Forecasts:**

The main arguments is **h**, which is a horizon that specifies how far into the future to make the new forecast.
modeltime_nested_select_best

Select the Best Models from Nested Modeltime Table

Description

Finds the best models for each time series group in a Nested Modeltime Table using a metric that the user specifies.

- Logs the best results, which can be accessed with `extract_nested_best_model_report()`
- If `filter_test_forecasts = TRUE`, updates the test forecast log, which can be accessed `extract_nested_test_forecast()`

modeltime_nested_refit

Refits a Nested Modeltime Table

Description

Refits a Nested Modeltime Table to actual data using the following process:

1. Models are iteratively refit to `.actual_data`.
2. Any model that returns an error is logged. Errors can be retrieved with `extract_nested_error_report()`
3. Forecast is predicted on `future_data` and is logged. Forecast can be retrieved with `extract_nested_future_forecast()`

Usage

`modeltime_nested_refit(object, control = control_nested_refit())`

Arguments

- `object`: A Nested Modeltime Table
- `control`: Used to control verbosity and parallel processing. See `control_nested_refit()`.
\textbf{modeltime_refit}

\textbf{Usage}

\begin{verbatim}
modeltime_nested_select_best(
    object,
    metric = "rmse",
    minimize = TRUE,
    filter_test_forecasts = TRUE
)
\end{verbatim}

\textbf{Arguments}

\begin{itemize}
    \item \textbf{object} \hspace{1em} A Nested Modeltime Table
    \item \textbf{metric} \hspace{1em} A metric to minimize or maximize. By default available metrics are:
        \begin{itemize}
            \item "rmse" (default)
            \item "mae"
            \item "mape"
            \item "mase"
            \item "smape"
            \item "rsq"
        \end{itemize}
    \item \textbf{minimize} \hspace{1em} Whether to minimize or maximize. Default: TRUE (minimize).
    \item \textbf{filter_test_forecasts} \hspace{1em} Whether or not to update the test forecast log to filter only the best forecasts. Default: TRUE.
\end{itemize}

\textbf{modeltime_refit} \hspace{1em} \textit{Refit one or more trained models to new data}

\textbf{Description}

This is a wrapper for \texttt{fit()} that takes a Modeltime Table and retrains each model on \textit{new data} re-using the parameters and preprocessing steps used during the training process.

\textbf{Usage}

\begin{verbatim}
modeltime_refit(object, data, ..., control = control_refit())
\end{verbatim}

\textbf{Arguments}

\begin{itemize}
    \item \textbf{object} \hspace{1em} A Modeltime Table
    \item \textbf{data} \hspace{1em} A \texttt{tibble} that contains data to retrain the model(s) using.
    \item \textbf{...} \hspace{1em} Additional arguments to control refitting.
    \item \textbf{Ensemble Model Spec (modeltime.ensemble)}:
        When making a meta-learner with \texttt{modeltime.ensemble::ensemble_model_spec()}, used to pass \texttt{resamples} argument containing results from \texttt{modeltime.resample::modeltime_fit_resamples()}.
    \item \textbf{control} \hspace{1em} Used to control verbosity and parallel processing. See \texttt{control_refit()}.\end{itemize}
Details
Refitting is an important step prior to forecasting time series models. The `modeltime_refit()` function makes it easy to recycle models, retraining on new data.

Recycling Parameters
Parameters are recycled during retraining using the following criteria:

- **Automated models** (e.g. "auto arima") will have parameters recalculated.
- **Non-automated models** (e.g. "arima") will have parameters preserved.
- All preprocessing steps will be reused on the data

Refit
The `modeltime_refit()` function is used to retrain models trained with `fit()`.

Refit XY
The XY format is not supported at this time.

Value
A Modeltime Table containing one or more re-trained models.

See Also
control_refit()

Examples
```r
library(dplyr)
library(lubridate)
library(timetk)
library(parsnip)
library(rsample)

# Data
m750 <- m4_monthly %>% filter(id == "M750")

# Split Data 80/20
splits <- initial_time_split(m750, prop = 0.9)

# --- MODELS ---
model_fit_prophet <- prophet_reg() %>%
  set_engine(engine = "prophet") %>%
  fit(value ~ date, data = training(splits))

# ---- MODELTIME TABLE ----
models_tbl <- modeltime_table(
  model_fit_prophet
)
```
# ---- CALIBRATE ----
# - Calibrate on training data set

```r
calibration_tbl <- models_tbl %>%
  modeltime_calibrate(new_data = testing(splits))
```

# ---- REFIT ----
# - Refit on full data set

```r
refit_tbl <- calibration_tbl %>%
  modeltime_refit(m750)
```

---

### modetime_residuals

**Extract Residuals Information**

**Description**

This is a convenience function to unnest model residuals

**Usage**

```r
modetime_residuals(object, new_data = NULL, quiet = TRUE, ...)
```

**Arguments**

- object: A Modetime Table
- new_data: A tibble to predict and calculate residuals on. If provided, overrides any calibration data.
- quiet: Hide errors (TRUE, the default), or display them as they occur?
- ...: Not currently used.

**Value**

A tibble with residuals.

**Examples**

```r
library(dplyr)
library(lubridate)
library(timetk)
library(parsnip)
library(rsample)
# Data
```
Apply Statistical Tests to Residuals

**Description**

This is a convenience function to calculate some statistical tests on the residuals models. Currently, the following statistics are calculated: the shapiro.test to check the normality of the residuals, the box-pierce and ljung-box tests and the durbin watson test to check the autocorrelation of the residuals. In all cases the p-values are returned.

**Usage**

```r
modeltime_residuals_test(object, new_data = NULL, lag = 1, fitdf = 0, ...)
```
Arguments

- **object**: A tibble extracted from `modeltime::modeltime_residuals()`.
- **new_data**: A tibble to predict and calculate residuals on. If provided, overrides any calibration data.
- **lag**: The statistic will be based on lag autocorrelation coefficients. Default: 1 (Applies to Box-Pierce, Ljung-Box, and Durbin-Watson Tests)
- **fitdf**: Number of degrees of freedom to be subtracted. Default: 0 (Applies Box-Pierce and Ljung-Box Tests)
- ... Not currently used

Details

**Shapiro-Wilk Test**

The Shapiro-Wilk tests the Normality of the residuals. The Null Hypothesis is that the residuals are normally distributed. A low P-Value below a given significance level indicates the values are NOT Normally Distributed.

If the **p-value** > **0.05** (good), this implies that the distribution of the data are not significantly different from normal distribution. In other words, we can assume the normality.

**Box-Pierce and Ljung-Box Tests Tests**

The Ljung-Box and Box-Pierce tests are methods that test for the absence of autocorrelation in residuals. A low p-value below a given significance level indicates the values are autocorrelated.

If the **p-value** > **0.05** (good), this implies that the residuals of the data are are independent. In other words, we can assume the residuals are not autocorrelated.

For more information about the parameters associated with the Box Pierce and Ljung Box tests check ?Box.Test

**Durbin-Watson Test**

The Durbin-Watson test is a method that tests for the absence of autocorrelation in residuals. The Durbin Watson test reports a test statistic, with a value from 0 to 4, where:

- **2 is no autocorrelation** (good)
- From 0 to <2 is positive autocorrelation (common in time series data)
- From >2 to 4 is negative autocorrelation (less common in time series data)

Value

A tibble with with the p-values of the calculated statistical tests.

See Also

`stats::shapiro.test()`, `stats::Box.test()`
Examples

library(dplyr)
library(timetk)
library(parsnip)
library(rsample)

# Data
m750 <- m4_monthly %>% filter(id == "M750")

# Split Data 80/20
splits <- initial_time_split(m750, prop = 0.9)

# --- MODELS ---
# Model 1: prophet ----
model_fit_prophet <- prophet_reg() %>%
  set_engine(engine = "prophet") %>%
  fit(value ~ date, data = training(splits))

# --- MODELTIME TABLE ----
models_tbl <- modeltime_table(
  model_fit_prophet
)

# ---- RESIDUALS ----
# In-Sample
models_tbl %>%
  modeltime_calibrate(new_data = training(splits)) %>%
  modeltime_residuals() %>%
  modeltime_residuals_test()

# Out-of-Sample
models_tbl %>%
  modeltime_calibrate(new_data = testing(splits)) %>%
  modeltime_residuals() %>%
  modeltime_residuals_test()

modeltimetable

modeltimetable

Scale forecast analysis with a Modeltime Table

Description

Designed to perform forecasts at scale using models created with modeltimetable, parsnip, workflows, and regression modeling extensions in the tidymodels ecosystem.
**modeltime_table**

**Usage**

```r
modeltime_table(...) as_modeltime_table(.l)
```

**Arguments**

- `...` Fitted parsnip model or workflow objects
- `.l` A list containing fitted parsnip model or workflow objects

**Details**

**modeltime_table()**:

1. Creates a table of models
2. Validates that all objects are models (parsnip or workflows objects) and all models have been fitted (trained)
3. Provides an ID and Description of the models

**as_modeltime_table()**:

Converts a list of models to a modeltime table. Useful if programatically creating Modeltime Tables from models stored in a list.

**Examples**

```r
library(dplyr)
library(timetk)
library(parsnip)
library(rsample)

# Data
m750 <- m4_monthly %>% filter(id == "M750")

# Split Data 80/20
splits <- initial_time_split(m750, prop = 0.9)

# --- MODELS ---

# Model 1: prophet ----
model_fit_prophet <- prophet_reg() %>%
  set_engine(engine = "prophet") %>%
  fit(value ~ date, data = training(splits))

# --- MODELTIME TABLE ---

# Make a Modeltime Table
models_tbl <- modeltime_table(model_fit_prophet)
```
naive_reg

**General Interface for NAIVE Forecast Models**

**Description**

naive_reg() is a way to generate a specification of an NAIVE or SNAIVE model before fitting and allows the model to be created using different packages.

**Usage**

naive_reg(mode = "regression", id = NULL, seasonal_period = NULL)

**Arguments**

- **mode**
  A single character string for the type of model. The only possible value for this model is "regression".

- **id**
  An optional quoted column name (e.g. "id") for identifying multiple time series (i.e. panel data).

- **seasonal_period**
  SNAIVE only. A seasonal frequency. Uses "auto" by default. A character phrase of "auto" or time-based phrase of "2 weeks" can be used if a date or date-time variable is provided. See Fit Details below.
Details

The data given to the function are not saved and are only used to determine the mode of the model. For `naive_reg()`, the mode will always be "regression".

The model can be created using the `fit()` function using the following engines:

- "naive" (default) - Performs a NAIVE forecast
- "snaive" - Performs a Seasonal NAIVE forecast

Engine Details

**naive (default engine)**

- The engine uses `naive_fit_impl()`
- The NAIVE implementation uses the last observation and forecasts this value forward.
- The id can be used to distinguish multiple time series contained in the data
- The `seasonal_period` is not used but provided for consistency with the SNAIVE implementation

**snaive (default engine)**

- The engine uses `snaive_fit_impl()`
- The SNAIVE implementation uses the last seasonal series in the data and forecasts this sequence of observations forward.
- The id can be used to distinguish multiple time series contained in the data
- The `seasonal_period` is used to determine how far back to define the repeated series. This can be a numeric value (e.g. 28) or a period (e.g. "1 month")

Fit Details

**Date and Date-Time Variable**

It's a requirement to have a date or date-time variable as a predictor. The `fit()` interface accepts date and date-time features and handles them internally.

- `fit(y ~ date)`

**ID features (Multiple Time Series, Panel Data)**

The id parameter is populated using the `fit()` or `fit_xy()` function:

*ID Example:* Suppose you have 3 features:

1. y (target)
2. date (time stamp),
3. series_id (a unique identifier that identifies each time series in your data).

The `series_id` can be passed to the `naive_reg()` using `fit()`:

- `naive_reg(id = "series_id")` specifies that the `series_id` column should be used to identify each time series.
• fit(y ~ date + series_id) will pass series_id on to the underlying naive or snaive functions.

**Seasonal Period Specification (snaive)**

The period can be non-seasonal (seasonal_period = 1 or "none") or yearly seasonal (e.g. For monthly time stamps, seasonal_period = 12, seasonal_period = "12 months", or seasonal_period = "yearly"). There are 3 ways to specify:

1. `seasonal_period = "auto"`: A seasonal period is selected based on the periodicity of the data (e.g. 12 if monthly)
2. `seasonal_period = 12`: A numeric frequency. For example, 12 is common for monthly data
3. `seasonal_period = "1 year"`: A time-based phrase. For example, "1 year" would convert to 12 for monthly data.

**External Regressors (Xregs)**

These models are univariate. No xregs are used in the modeling process.

**See Also**

`fit.model_spec()`, `set_engine()`

**Examples**

```r
library(dplyr)
library(parsnip)
library(rsample)
library(timetk)

# Data
m750 <- m4_monthly %>% filter(id == "M750")
m750

# Split Data 80/20
splits <- initial_time_split(m750, prop = 0.8)

# ---- NAIVE ----

# Model Spec
model_spec <- naive_reg() %>%
  set_engine("naive")

# Fit Spec
model_fit <- model_spec %>%
  fit(log(value) ~ date, data = training(splits))
model_fit

# ---- SEASONAL NAIVE ----

# Model Spec
model_spec <- naive_reg(
```
```r
id = "id",
    seasonal_period = 12
) %>%
set_engine("snaive")

# Fit Spec
model_fit <- model_spec %>%
  fit(log(value) ~ date + id, data = training(splits))
model_fit
```

---

**new_modeltime_bridge**  
*Constructor for creating modeltime models*

**Description**

These functions are used to construct new modeltime bridge functions that connect the tidymodels infrastructure to time-series models containing date or date-time features.

**Usage**

```r
new_modeltime_bridge(class, models, data, extras = NULL, desc = NULL)
```

**Arguments**

- `class`: A class name that is used for creating custom printing messages
- `models`: A list containing one or more models
- `data`: A data frame (or tibble) containing 4 columns: (date column with name that matches input data), .actual, .fitted, and .residuals.
- `extras`: An optional list that is typically used for transferring preprocessing recipes to the predict method.
- `desc`: An optional model description to appear when printing your modeltime objects

**Examples**

```r
library(dplyr)
library(lubridate)
library(timetk)

lm_model <- lm(value ~ as.numeric(date) + hour(date) + wday(date, label = TRUE),
    data = taylor_30_min)

data = tibble(
    date = taylor_30_min$date, # Important - The column name must match the modeled data
    # These are standardized names: .actual, .fitted, .residuals
    .actual = taylor_30_min$value,
    .fitted = lm_model$fitted.values %>% as.numeric(),
    .residuals = lm_model$residuals %>% as.numeric()
)
nnetar_params

Tuning Parameters for NNETAR Models

Description

Tuning Parameters for NNETAR Models

Usage

num_networks(range = c(1L, 100L), trans = NULL)

Arguments

range A two-element vector holding the defaults for the smallest and largest possible values, respectively. If a transformation is specified, these values should be in the transformed units.

trans A trans object from the scales package, such as scales::transform_log10() or scales::transform_reciprocal(). If not provided, the default is used which matches the units used in range. If no transformation, NULL.

Details

The main parameters for NNETAR models are:

- **non_seasonal_ar**: Number of non-seasonal auto-regressive (AR) lags. Often denoted "p" in pdq-notation.
- **seasonal_ar**: Number of seasonal auto-regressive (SAR) lags. Often denoted "P" in PDQ-notation.
- **hidden_units**: An integer for the number of units in the hidden model.
- **num_networks**: Number of networks to fit with different random starting weights. These are then averaged when producing forecasts.
- **penalty**: A non-negative numeric value for the amount of weight decay.
- **epochs**: An integer for the number of training iterations.

See Also

non_seasonal_ar(), seasonal_ar(), dials::hidden_units(), dials::penalty(), dials::epochs()
nnetar_reg

Examples

num_networks()

nnetar_reg

General Interface for NNETAR Regression Models

Description

nnetar_reg() is a way to generate a specification of an NNETAR model before fitting and allows the model to be created using different packages. Currently the only package is forecast.

Usage

nnetar_reg(
  mode = "regression",
  seasonal_period = NULL,
  non_seasonal_ar = NULL,
  seasonal_ar = NULL,
  hidden_units = NULL,
  num_networks = NULL,
  penalty = NULL,
  epochs = NULL
)

Arguments

mode A single character string for the type of model. The only possible value for this model is "regression".
seasonal_period A seasonal frequency. Uses "auto" by default. A character phrase of "auto" or time-based phrase of "2 weeks" can be used if a date or date-time variable is provided. See Fit Details below.
non_seasonal_ar The order of the non-seasonal auto-regressive (AR) terms. Often denoted "p" in pdq-notation.
seasonal_ar The order of the seasonal auto-regressive (SAR) terms. Often denoted "P" in PDQ-notation.
hidden_units An integer for the number of units in the hidden model.
num_networks Number of networks to fit with different random starting weights. These are then averaged when producing forecasts.
penalty A non-negative numeric value for the amount of weight decay.
epochs An integer for the number of training iterations.
Details

The data given to the function are not saved and are only used to determine the mode of the model. For `nnetar_reg()`, the mode will always be "regression".

The model can be created using the `fit()` function using the following engines:

- "nnetar" (default) - Connects to `forecast::nnetar`

Main Arguments

The main arguments (tuning parameters) for the model are the parameters in `nnetar_reg()` function. These arguments are converted to their specific names at the time that the model is fit.

Other options and argument can be set using `set_engine()` (See Engine Details below).

If parameters need to be modified, `update()` can be used in lieu of recreating the object from scratch.

Engine Details

The standardized parameter names in `modeltime` can be mapped to their original names in each engine:

<table>
<thead>
<tr>
<th>modeltime</th>
<th>forecast::nnetar</th>
</tr>
</thead>
<tbody>
<tr>
<td>seasonal_period</td>
<td>ts(frequency)</td>
</tr>
<tr>
<td>non_seasonal_ar</td>
<td>p (1)</td>
</tr>
<tr>
<td>seasonal_ar</td>
<td>P (1)</td>
</tr>
<tr>
<td>hidden_units</td>
<td>size (10)</td>
</tr>
<tr>
<td>num_networks</td>
<td>repeats (20)</td>
</tr>
<tr>
<td>epochs</td>
<td>maxit (100)</td>
</tr>
<tr>
<td>penalty</td>
<td>decay (0)</td>
</tr>
</tbody>
</table>

Other options can be set using `set_engine()`.

nnetar

The engine uses `forecast::nnetar()`.

Function Parameters:

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

Parameter Notes:

- `xreg` - This is supplied via the parsnip / modeltime fit() interface (so don’t provide this manually). See Fit Details (below).
- `size` - Is set to 10 by default. This differs from the forecast implementation
- `p` and `P` - Are set to 1 by default.
- `maxit` and `decay` are `nnet::nnet` parameters that are exposed in the `nnetar_reg()` interface. These are key tuning parameters.
Fit Details

Date and Date-Time Variable
It’s a requirement to have a date or date-time variable as a predictor. The fit() interface accepts date and date-time features and handles them internally.

• fit(y ~ date)

Seasonal Period Specification
The period can be non-seasonal (seasonal_period = 1 or "none") or yearly seasonal (e.g. For monthly time stamps, seasonal_period = 12, seasonal_period = "12 months", or seasonal_period = "yearly"). There are 3 ways to specify:

1. seasonal_period = "auto": A seasonal period is selected based on the periodicity of the data (e.g. 12 if monthly)
2. seasonal_period = 12: A numeric frequency. For example, 12 is common for monthly data
3. seasonal_period = "1 year": A time-based phrase. For example, "1 year" would convert to 12 for monthly data.

Univariate (No xregs, Exogenous Regressors):
For univariate analysis, you must include a date or date-time feature. Simply use:

• Formula Interface (recommended): fit(y ~ date) will ignore xreg's.
• XY Interface: fit_xy(x = data[,"date"], y = data$y) will ignore xreg's.

Multivariate (xregs, Exogenous Regressors)
The xreg parameter is populated using the fit() or fit_xy() function:

• Only factor, ordered factor, and numeric data will be used as xregs.
• Date and Date-time variables are not used as xregs
• character data should be converted to factor.

Xreg Example: Suppose you have 3 features:

1. y (target)
2. date (time stamp),
3. month.lbl (labeled month as a ordered factor).

The month.lbl is an exogenous regressor that can be passed to the nnetar_reg() using fit():

• fit(y ~ date + month.lbl) will pass month.lbl on as an exogenous regressor.
• fit_xy(data[,c("date", "month.lbl")], y = data$y) will pass x, where x is a data frame containing month.lbl and the date feature. Only month.lbl will be used as an exogenous regressor.

Note that date or date-time class values are excluded from xreg.

See Also

fit.model_spec(), set_engine()
Examples

```r
library(dplyr)
library(parsnip)
library(rsample)
library(timetk)

# Data
m750 <- m4_monthly %>% filter(id == "M750")
m750

# Split Data 80/20
splits <- initial_time_split(m750, prop = 0.8)

# ---- NNETAR ----

# Model Spec
model_spec <- nnetar_reg() %>%
  set_engine("nnetar")

# Fit Spec
set.seed(123)
model_fit <- model_spec %>%
  fit(log(value) ~ date, data = training(splits))
model_fit
```

---

**panel_tail**

*Filter the last $N$ rows (Tail) for multiple time series*

**Description**

Filter the last $N$ rows (Tail) for multiple time series

**Usage**

```
panel_tail(data, id, n)
```

**Arguments**

data A data frame

id An "id" feature indicating which column differentiates the time series panels

n The number of rows to filter

**Value**

A data frame
**parallel_start**

### See Also

- *recursive()* - used to generate recursive autoregressive models

### Examples

```r
library(timetk)

# Get the last 6 observations from each group
m4_monthly %>%
  panel_tail(id = id, n = 6)
```

### Description

Start parallel clusters using parallel package

### Usage

```r
parallel_start(..., .method = c("parallel", "spark"))

parallel_stop()
```

### Arguments

<table>
<thead>
<tr>
<th>...</th>
<th>Parameters passed to underlying functions (See Details Section)</th>
</tr>
</thead>
<tbody>
<tr>
<td>.method</td>
<td>The method to create the parallel backend. Supports:</td>
</tr>
<tr>
<td></td>
<td>• &quot;parallel&quot; - Uses the parallel and doParallel packages</td>
</tr>
<tr>
<td></td>
<td>• &quot;spark&quot; - Uses the sparklyr package</td>
</tr>
</tbody>
</table>

**Parallel (.method = "parallel")**

Performs 3 Steps:

1. Makes clusters using parallel::makeCluster(...). The parallel_start(...) are passed to parallel::makeCluster(...).
2. Registers clusters using doParallel::registerDoParallel().
3. Adds .libPaths() using parallel::clusterCall().

**Spark (.method = "spark")**

- Important, make sure to create a spark connection using sparklyr::spark_connect().
- Pass the connection object as the first argument. For example, parallel_start(sc, .method = "spark").
- The parallel_start(...) are passed to sparklyr::registerDoSpark(...).
Examples

# Starts 2 clusters
parallel_start(2)

# Returns to sequential processing
parallel_stop()

parse_index

Developer Tools for parsing date and date-time information

Description

These functions are designed to assist developers in extending the modeltime package.

Usage

parse_index_from_data(data)
parse_period_from_index(data, period)

Arguments

data A data frame
period A period to calculate from the time index. Numeric values are returned as-is. "auto" guesses a numeric value from the index. A time-based phrase (e.g. "7 days") calculates the number of timestamps that typically occur within the time-based phrase.

Value

• parse_index_from_data(): Returns a tibble containing the date or date-time column.
• parse_period_from_index(): Returns the numeric period from a tibble containing the index.

Examples

library(dplyr)
library(timetk)
predictors <- m4_monthly %>%
  filter(id == "M750") %>%
  select(-value)

index_tbl <- parse_index_from_data(predictors)
index_tbl
plot_modeltime_forecast

period <- parse_period_from_index(index_tbl, period = "1 year")
period

---

plot_modeltime_forecast

**Interactive Forecast Visualization**

**Description**

This is a wrapper for `timetk::plot_time_series()` that generates an interactive (plotly) or static (ggplot2) plot with the forecasted data.

**Usage**

```r
plot_modeltime_forecast(
  .data,
  .conf_interval_show = TRUE,
  .conf_interval_fill = "grey20",
  .conf_interval_alpha = 0.2,
  .smooth = FALSE,
  .legend_show = TRUE,
  .legend_max_width = 40,
  .facet_ncol = 1,
  .facet_nrow = 1,
  .facet_scales = "free_y",
  .title = "Forecast Plot",
  .x_lab = "",
  .y_lab = "",
  .color_lab = "Legend",
  .interactive = TRUE,
  .plotly_slider = FALSE,
  .trelliscope = FALSE,
  .trelliscope_params = list(),
  ...)
```

**Arguments**

- `.data` A tibble that is the output of `modeltime_forecast()`
- `.conf_interval_show` Logical. Whether or not to include the confidence interval as a ribbon.
- `.conf_interval_fill` Fill color for the confidence interval
- `.conf_interval_alpha` Fill opacity for the confidence interval. Range (0, 1).
..smooth Logical - Whether or not to include a trendline smoother. Uses `smooth_vec()` to apply a LOESS smoother.

.legend_show Logical. Whether or not to show the legend. Can save space with long model descriptions.

.legend_max_width Numeric. The width of truncation to apply to the legend text.

.facet_ncol Number of facet columns.

.facet_nrow Number of facet rows (only used for `.trelliscope = TRUE`)

.facet_scales Control facet x & y-axis ranges. Options include "fixed", "free", "free_y", "free_x"

.title Title for the plot

.x_lab X-axis label for the plot

.y_lab Y-axis label for the plot

.color_lab Legend label if a `color_var` is used.

.interactive Returns either a static (ggplot2) visualization or an interactive (plotly) visualization

.plotly_slider If TRUE, returns a plotly date range slider.

.trelliscope Returns either a normal plot or a trelliscopejs plot (great for many time series) Must have trelliscopejs installed.

.trelliscope_params Pass parameters to the trelliscopejs::facet_trelliscope() function as a list(). The only parameters that cannot be passed are:

- ncol: use `.facet_ncol`
- nrow: use `.facet_nrow`
- scales: use `facet_scales`
- as_plotly: use `.interactive`

... Additional arguments passed to `timetk::plot_time_series()`.

Value

A static ggplot2 plot or an interactive plotly plot containing a forecast

Examples

```r
library(dplyr)
library(lubridate)
library(timetk)
library(parsnip)
library(rsample)

# Data
m750 <- m4_monthly %>% filter(id == "M750")

# Split Data 80/20
splits <- initial_time_split(m750, prop = 0.9)
```
# --- MODELS ---

# Model 1: prophet ----
model_fit_prophet <- prophet_reg() %>%
  set_engine(engine = "prophet") %>%
  fit(value ~ date, data = training(splits))

# MODELTIME TABLE ----
models_tbl <- modeltime_table(model_fit_prophet)

# FORECAST ----
models_tbl %>%
  modeltime_calibrate(new_data = testing(splits)) %>%
  modeltime_forecast(new_data = testing(splits),
                     actual_data = m750)
  plot_modeltime_forecast(.interactive = FALSE)

---

**plot_modeltime_residuals**

*Interactive Residuals Visualization*

**Description**

This is a wrapper for examining residuals using:

- Time Plot: timetk::plot_time_series()
- ACF Plot: timetk::plot_acf_diagnostics()
- Seasonality Plot: timetk::plot_seasonal_diagnostics()

**Usage**

```r
plot_modeltime_residuals(
  .data,
  .type = c("timeplot", "acf", "seasonality"),
  .smooth = FALSE,
  .legend_show = TRUE,
  .legend_max_width = 40,
  .title = "Residuals Plot",
  .x_lab = "",
  .y_lab = "",
)```
Arguments

.data A tibble that is the output of `modeltime_residuals()`
.type One of "timeplot", "acf", or "seasonality". The default is "timeplot".
.smooth Logical - Whether or not to include a trendline smoother. Uses See `smooth_vec()` to apply a LOESS smoother.
.legend_show Logical. Whether or not to show the legend. Can save space with long model
descriptions.
.legend_max_width Numeric. The width of truncation to apply to the legend text.
.title Title for the plot
.x_lab X-axis label for the plot
.y_lab Y-axis label for the plot
.color_lab Legend label if a color_var is used.
.interactive Returns either a static (ggplot2) visualization or an interactive (plotly) visualization

... Additional arguments passed to:
  • Time Plot: `timetk::plot_time_series()`
  • ACF Plot: `timetk::plot_acf_diagnostics()`
  • Seasonality Plot: `timetk::plot_seasonal_diagnostics()`

Value

A static ggplot2 plot or an interactive plotly plot containing residuals vs time

Examples

```r
library(dplyr)
library(timetk)
library(parsnip)
library(rsample)

# Data
m750 <- m4_monthly %>% filter(id == "M750")

# Split Data 80/20
splits <- initial_time_split(m750, prop = 0.9)

# --- MODELS ---

# Model 1: prophet ----
model_fit_prophet <- prophet_reg() %>%
```

set_engine(engine = "prophet") %>%
fit(value ~ date, data = training(splits))

# ---- MODELTIME TABLE ----

models_tbl <- modetime_table(
    model_fit_prophet
)

# ---- RESIDUALS ----

residuals_tbl <- models_tbl %>%
    modetime_calibrate(new_data = testing(splits)) %>%
    modetime_residuals()

residuals_tbl %>%
    plot_modetime_residuals(
        .type = "timeplot",
        .interactive = FALSE
    )

pluck_modetime_model  Extract model by model id in a Modetime Table

Description

The `pull_modetime_model()` and `pluck_modetime_model()` functions are synonyms.

Usage

`pluck_modetime_model(object, .model_id)`

## S3 method for class 'mdl_time_tbl'
pull_modetime_model(object, .model_id)

Arguments

- `object`  A Modetime Table
- `model_id` A numeric value matching the .model_id that you want to update

See Also

- `combine_modetime_tables()`: Combine 2 or more Modetime Tables together
- `add_modetime_model()`: Adds a new row with a new model to a Modetime Table
• **drop_modeltime_model()**: Drop one or more models from a Modeltime Table
• **update_modeltime_description()**: Updates a description for a model inside a Modeltime Table
• **update_modeltime_model()**: Updates a model inside a Modeltime Table
• **pull_modeltime_model()**: Extracts a model from a Modeltime Table

**Examples**

```r
m750_models %>%
  pluck_modeltime_model(2)
```

---

**Description**

A set of functions to simplify preparation of nested data for iterative (nested) forecasting with Nested Modeltime Tables.

**Usage**

```r
extend_timeseries(.data, .id_var, .date_var, .length_future, ...)
nest_timeseries(.data, .id_var, .length_future, .length_actual = NULL)
split_nested_timeseries(.data, .length_test, .length_train = NULL, ...)
```

**Arguments**

- `.data` A data frame or tibble containing time series data. The data should have:
  - identifier (.id_var): Identifying one or more time series groups
  - date variable (.date_var): A date or date time column
  - target variable (.value): A column containing numeric values that is to be forecasted
- `.id_var` An id column
- `.date_var` A date or datetime column
- `.length_future` Varies based on the function:
  - extend_timeseries(): Defines how far into the future to extend the time series by each time series group.
  - nest_timeseries(): Defines which observations should be split into the .future_data.
- `...` Additional arguments passed to the helper function. See details.
- `.length_actual` Can be used to slice the .actual_data to a most recent number of observations.
- `.length_test` Defines the length of the test split for evaluation.
- `.length_train` Defines the length of the training split for evaluation.
Details

Preparation of nested time series follows a 3-Step Process:

**Step 1: Extend the Time Series:**

extend_timeseries(): A wrapper for `timetk::future_frame()` that extends a time series group-wise into the future.

- The group column is specified by `.id_var`.
- The date column is specified by `.date_var`.
- The length into the future is specified with `.length_future`.
- The ... are additional parameters that can be passed to `timetk::future_frame()`

**Step 2: Nest the Time Series:**

nest_timeseries(): A helper for nesting your data into `.actual_data` and `.future_data`.

- The group column is specified by `.id_var`
- The `.length_future` defines the length of the `.future_data`
- The remaining data is converted to the `.actual_data`
- The `.length_actual` can be used to slice the `.actual_data` to a most recent number of observations.

The result is a "nested data frame".

**Step 3: Split the Actual Data into Train/Test Splits:**

split_nested_timeseries(): A wrapper for `timetk::time_series_split()` that generates training/testing splits from the `.actual_data` column.

- The `.length_test` is the primary argument that identifies the size of the testing sample. This is typically the same size as the `.future_data`.
- The `.length_train` is an optional size of the training data.
- The ... (dots) are additional arguments that can be passed to `timetk::time_series_split()`.

**Helpers:**

`extract_nested_train_split()` and `extract_nested_test_split()` are used to simplify extracting the training and testing data from the actual data. This can be helpful when making preprocessing recipes using the `recipes` package.

**Examples**

```r
library(dplyr)
library(timetk)

nested_data_tbl <- walmart_sales_weekly %>%
  select(id, date = Date, value = Weekly_Sales) %>%

# Step 1: Extends the time series by id
extend_timeseries(
  .id_var = id,
  .date_var = date,
  .length_future = 52
)```

# Step 2: Nests the time series into .actual_data and .future_data
nest_timeseries(
  .id_var = id,
  .length_future = 52
)

# Step 3: Adds a column .splits that contains training/testing indices
split_nested_timeseries(
  .length_test = 52
)

nested_data_tbl

# Helpers: Getting the Train/Test Sets
extract_nested_train_split(nested_data_tbl, .row_id = 1)

---

**prophet_boost**

*General Interface for Boosted PROPHET Time Series Models*

**Description**

`prophet_boost()` is a way to generate a *specification* of a Boosted PROPHET model before fitting and allows the model to be created using different packages. Currently the only package is *prophet*.

**Usage**

```r
prophet_boost(
  mode = "regression",
  growth = NULL,
  changepoint_num = NULL,
  changepoint_range = NULL,
  seasonality_yearly = NULL,
  seasonality_weekly = NULL,
  seasonality_daily = NULL,
  season = NULL,
  prior_scale_changepoints = NULL,
  prior_scale_seasonality = NULL,
  prior_scale_holidays = NULL,
  logistic_cap = NULL,
  logistic_floor = NULL,
  mtry = NULL,
  trees = NULL,
  min_n = NULL,
  tree_depth = NULL,
  learn_rate = NULL,
)```

loss_reduction = NULL,
sample_size = NULL,
stop_iter = NULL
)

Arguments

mode A single character string for the type of model. The only possible value for this model is "regression".
growth String 'linear' or 'logistic' to specify a linear or logistic trend.
changepoint_num Number of potential changepoints to include for modeling trend.
changepoint_range Adjusts the flexibility of the trend component by limiting to a percentage of data before the end of the time series. 0.80 means that a changepoint cannot exist after the first 80% of the data.
seasonality_yearly One of "auto", TRUE or FALSE. Toggles on/off a seasonal component that models year-over-year seasonality.
seasonality_weekly One of "auto", TRUE or FALSE. Toggles on/off a seasonal component that models week-over-week seasonality.
seasonality_daily One of "auto", TRUE or FALSE. Toggles on/off a seasonal component that models day-over-day seasonality.
season 'additive' (default) or 'multiplicative'.
prior_scale_changepoints Parameter modulating the flexibility of the automatic changepoint selection. Large values will allow many changepoints, small values will allow few changepoints.
prior_scale_seasonality Parameter modulating the strength of the seasonality model. Larger values allow the model to fit larger seasonal fluctuations, smaller values dampen the seasonality.
prior_scale_holidays Parameter modulating the strength of the holiday components model, unless overridden in the holidays input.
logistic_cap When growth is logistic, the upper-bound for "saturation".
logistic_floor When growth is logistic, the lower-bound for "saturation".
mtry A number for the number (or proportion) of predictors that will be randomly sampled at each split when creating the tree models (specific engines only).
trees An integer for the number of trees contained in the ensemble.
min_n An integer for the minimum number of data points in a node that is required for the node to be split further.
tree_depth  An integer for the maximum depth of the tree (i.e. number of splits) (specific engines only).

learn_rate  A number for the rate at which the boosting algorithm adapts from iteration-to-iteration (specific engines only). This is sometimes referred to as the shrinkage parameter.

loss_reduction  A number for the reduction in the loss function required to split further (specific engines only).

sample_size  number for the number (or proportion) of data that is exposed to the fitting routine.

stop_iter  The number of iterations without improvement before stopping (xgboost only).

Details

The data given to the function are not saved and are only used to determine the mode of the model. For prophet_boost(), the mode will always be "regression".

The model can be created using the fit() function using the following engines:

- "prophet_xgboost" (default) - Connects to prophet::prophet() and xgboost::xgb.train()

Main Arguments

The main arguments (tuning parameters) for the PROPHET model are:

- growth: String 'linear' or 'logistic' to specify a linear or logistic trend.
- changepoint_num: Number of potential changepoints to include for modeling trend.
- changepoint_range: Range changepoints that adjusts how close to the end the last changepoint can be located.
- season: 'additive' (default) or 'multiplicative'.
- prior_scale_changepoints: Parameter modulating the flexibility of the automatic changepoint selection. Large values will allow many changepoints, small values will allow few changepoints.
- prior_scale_seasonality: Parameter modulating the strength of the seasonality model. Larger values allow the model to fit larger seasonal fluctuations, smaller values dampen the seasonality.
- prior_scale_holidays: Parameter modulating the strength of the holiday components model, unless overridden in the holidays input.
- logistic_cap: When growth is logistic, the upper-bound for "saturation".
- logistic_floor: When growth is logistic, the lower-bound for "saturation".

The main arguments (tuning parameters) for the model XGBoost model are:

- mtry: The number of predictors that will be randomly sampled at each split when creating the tree models.
- trees: The number of trees contained in the ensemble.
- min_n: The minimum number of data points in a node that are required for the node to be split further.
• **tree_depth**: The maximum depth of the tree (i.e. number of splits).
• **learn_rate**: The rate at which the boosting algorithm adapts from iteration-to-iteration.
• **loss_reduction**: The reduction in the loss function required to split further.
• **sample_size**: The amount of data exposed to the fitting routine.
• **stop_iter**: The number of iterations without improvement before stopping.

These arguments are converted to their specific names at the time that the model is fit. Other options and arguments can be set using `set_engine()` (See Engine Details below).

If parameters need to be modified, `update()` can be used in lieu of recreating the object from scratch.

### Engine Details

The standardized parameter names in `modeltime` can be mapped to their original names in each engine:

#### Model 1: PROPHET:

<table>
<thead>
<tr>
<th><code>modeltime</code></th>
<th><code>prophet</code></th>
</tr>
</thead>
<tbody>
<tr>
<td>growth</td>
<td>growth ('linear')</td>
</tr>
<tr>
<td>changepoint_num</td>
<td>n.changepoints (25)</td>
</tr>
<tr>
<td>changepoint_range</td>
<td>changepoints.range (0.8)</td>
</tr>
<tr>
<td>seasonality_yearly</td>
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</tr>
<tr>
<td>seasonality_weekly</td>
<td>weekly.seasonality ('auto')</td>
</tr>
<tr>
<td>seasonality_daily</td>
<td>daily.seasonality ('auto')</td>
</tr>
<tr>
<td>season</td>
<td>seasonality.mode ('additive')</td>
</tr>
<tr>
<td>prior_scale_changepoints</td>
<td>changepoint.prior.scale (0.05)</td>
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<td>prior_scale_seasonality</td>
<td>seasonality.prior.scale (10)</td>
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<tr>
<td>prior_scale_holidays</td>
<td>holidays.prior.scale (10)</td>
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<td>logistic_cap</td>
<td>df$cap (NULL)</td>
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<tr>
<td>logistic_floor</td>
<td>df$floor (NULL)</td>
</tr>
</tbody>
</table>

#### Model 2: XGBoost:

<table>
<thead>
<tr>
<th><code>modeltime</code></th>
<th><code>xgboost::xgb.train</code></th>
</tr>
</thead>
<tbody>
<tr>
<td>tree_depth</td>
<td>max_depth (6)</td>
</tr>
<tr>
<td>trees</td>
<td>nrounds (15)</td>
</tr>
<tr>
<td>learn_rate</td>
<td>eta (0.3)</td>
</tr>
<tr>
<td>mtry</td>
<td>colsample_bynode (1)</td>
</tr>
<tr>
<td>min_n</td>
<td>min_child_weight (1)</td>
</tr>
<tr>
<td>loss_reduction</td>
<td>gamma (0)</td>
</tr>
<tr>
<td>sample_size</td>
<td>subsample (1)</td>
</tr>
<tr>
<td>stop_iter</td>
<td>early_stop</td>
</tr>
</tbody>
</table>

Other options can be set using `set_engine()`.
prophet_boost

```r
#> function (df = NULL, growth = "linear", changepoints = NULL, n.changepoints = 25,
#>   changepoint.range = 0.8, yearly.seasonality = "auto", weekly.seasonality = "auto",
#>   daily.seasonality = "auto", holidays = NULL, seasonality.mode = "additive",
#>   seasonality.prior.scale = 10, holidays.prior.scale = 10, changepoint.prior.scale = 0.05,
#>   mcmc.samples = 0, interval.width = 0.8, uncertainty.samples = 1000,
#>   fit = TRUE, ...)
```

Parameter Notes:

- `df`: This is supplied via the parsnip / modeltime `fit()` interface (so don’t provide this manually). See Fit Details (below).
- `holidays`: A data.frame of holidays can be supplied via `set_engine()`
- `uncertainty.samples`: The default is set to 0 because the prophet uncertainty intervals are not used as part of the Modeltime Workflow. You can override this setting if you plan to use prophet’s uncertainty tools.

Logistic Growth and Saturation Levels:

- For `growth = "logistic"`, simply add numeric values for `logistic_cap` and/or `logistic_floor`. There is no need to add additional columns for "cap" and "floor" to your data frame.

Limitations:

- `prophet::add_seasonality()` is not currently implemented. It’s used to specify non-standard seasonalities using fourier series. An alternative is to use `step_fourier()` and supply custom seasonalities as Extra Regressors.

Model 2: XGBoost (`xgboost::xgb.train`):

```r
#> function (params = list(), data, nrounds, watchlist = list(), obj = NULL,
#>   feval = NULL, verbose = 1, print_every_n = 1L, early_stopping_rounds = NULL,
#>   maximize = NULL, save_period = NULL, save_name = "xgboost.model", xgb_model = NULL,
#>   callbacks = list(), ...)
```

Parameter Notes:

- XGBoost uses a `params = list()` to capture. Parsnip / Modeltime automatically sends any args provided as ... inside of `set_engine()` to the `params = list(...)`.

Fit Details

**Date and Date-Time Variable**

It’s a requirement to have a date or date-time variable as a predictor. The `fit()` interface accepts date and date-time features and handles them internally.

- `fit(y ~ date)`

**Univariate (No Extra Regressors):**

For univariate analysis, you must include a date or date-time feature. Simply use:

- Formula Interface (recommended): `fit(y ~ date)` will ignore xreg’s.
• XY Interface: `fit_xy(x = data[, "date"], y = data$y)` will ignore xreg’s.

**Multivariate (Extra Regressors)**
Extra Regressors parameter is populated using the `fit()` or `fit_xy()` function:

- Only factor, ordered factor, and numeric data will be used as xregs.
- Date and Date-time variables are not used as xregs
- Character data should be converted to factor.

**Xreg Example:** Suppose you have 3 features:

1. `y` (target)
2. `date` (time stamp),
3. `month.lbl` (labeled month as an ordered factor).

The `month.lbl` is an exogenous regressor that can be passed to the `arima_reg()` using `fit()`:

- `fit(y ~ date + month.lbl)` will pass `month.lbl` on as an exogenous regressor.
- `fit_xy(data[,c("date", "month.lbl")], y = data$y)` will pass x, where x is a data frame containing `month.lbl` and the date feature. Only `month.lbl` will be used as an exogenous regressor.

Note that date or date-time class values are excluded from xreg.

**See Also**

`fit.model_spec()`, `set_engine()`

**Examples**

```r
library(dplyr)
library(lubridate)
library(parsnip)
library(rsample)
library(timetk)

# Data
m750 <- m4_monthly %>% filter(id == "M750")
m750

# Split Data 80/20
splits <- initial_time_split(m750, prop = 0.8)

# ---- PROPHET ----

# Model Spec
model_spec <- prophet_boost(
  learn_rate = 0.1)

set_engine("prophet_xgboost")
```
# Fit Spec

```r
model_fit <- model_spec %>%
  fit(log(value) ~ date + as.numeric(date) + month(date, label = TRUE),
     data = training(splits))
model_fit
```

---

### prophet_params

**Tuning Parameters for Prophet Models**

**Description**

Tuning Parameters for Prophet Models

**Usage**

```r
growth(values = c("linear", "logistic"))

changepoint_num(range = c(0L, 50L), trans = NULL)

changepoint_range(range = c(0.6, 0.9), trans = NULL)

seasonality_yearly(values = c(TRUE, FALSE))

seasonality_weekly(values = c(TRUE, FALSE))

seasonality_daily(values = c(TRUE, FALSE))

prior_scale_changepoints(range = c(-3, 2), trans = log10_trans())

prior_scale_seasonality(range = c(-3, 2), trans = log10_trans())

prior_scale_holidays(range = c(-3, 2), trans = log10_trans())
```

**Arguments**

- **values**: A character string of possible values.
- **range**: A two-element vector holding the *defaults* for the smallest and largest possible values, respectively. If a transformation is specified, these values should be in the *transformed units*.
- **trans**: A `trans` object from the scales package, such as `scales::transform_log10()` or `scales::transform_reciprocal()`. If not provided, the default is used which matches the units used in range. If no transformation, `NULL`. 

---

```r
prophet_params
```

**Tuning Parameters for Prophet Models**

**Description**

Tuning Parameters for Prophet Models

**Usage**

```r
growth(values = c("linear", "logistic"))

changepoint_num(range = c(0L, 50L), trans = NULL)

changepoint_range(range = c(0.6, 0.9), trans = NULL)

seasonality_yearly(values = c(TRUE, FALSE))

seasonality_weekly(values = c(TRUE, FALSE))

seasonality_daily(values = c(TRUE, FALSE))

prior_scale_changepoints(range = c(-3, 2), trans = log10_trans())

prior_scale_seasonality(range = c(-3, 2), trans = log10_trans())

prior_scale_holidays(range = c(-3, 2), trans = log10_trans())
```

**Arguments**

- **values**: A character string of possible values.
- **range**: A two-element vector holding the *defaults* for the smallest and largest possible values, respectively. If a transformation is specified, these values should be in the *transformed units*.
- **trans**: A `trans` object from the scales package, such as `scales::transform_log10()` or `scales::transform_reciprocal()`. If not provided, the default is used which matches the units used in range. If no transformation, `NULL`. 

Details

The main parameters for Prophet models are:

- **growth**: The form of the trend: "linear", or "logistic".
- **changepoint_num**: The maximum number of trend changepoints allowed when modeling the trend.
- **changepoint_range**: The range affects how close the changepoints can go to the end of the time series. The larger the value, the more flexible the trend.
- **Yearly, Weekly, and Daily Seasonality**:
  - **Yearly**: `seasonality_yearly` - Useful when seasonal patterns appear year-over-year.
  - **Weekly**: `seasonality_weekly` - Useful when seasonal patterns appear week-over-week (e.g. daily data).
  - **Daily**: `seasonality_daily` - Useful when seasonal patterns appear day-over-day (e.g. hourly data).
- **season**: The form of the seasonal term: "additive" or "multiplicative".
  - See `season()`.
- **"Prior Scale"**: Controls flexibility of
  - **Changepoints**: `prior_scale_changepoints`
  - **Seasonality**: `prior_scale_seasonality`
  - **Holidays**: `prior_scale_holidays`
  - The `log10_trans()` converts priors to a scale from 0.001 to 100, which effectively weights lower values more heavily than larger values.

Examples

```
growth()

changepoint_num()

season()

prior_scale_changepoints()
```

---

**prophet_reg**

*General Interface for PROPHET Time Series Models*

**Description**

`prophet_reg()` is a way to generate a specification of a PROPHET model before fitting and allows the model to be created using different packages. Currently the only package is `prophet`. 
Usage

prophet_reg(
    mode = "regression",
    growth = NULL,
    changepoint_num = NULL,
    changepoint_range = NULL,
    seasonality_yearly = NULL,
    seasonality_weekly = NULL,
    seasonality_daily = NULL,
    season = NULL,
    prior_scale_changepoints = NULL,
    prior_scale_seasonality = NULL,
    prior_scale_holidays = NULL,
    logistic_cap = NULL,
    logistic_floor = NULL
)

Arguments

mode A single character string for the type of model. The only possible value for this model is "regression".
growth String 'linear' or 'logistic' to specify a linear or logistic trend.
changepoint_num Number of potential changepoints to include for modeling trend.
changepoint_range Adjusts the flexibility of the trend component by limiting to a percentage of data before the end of the time series. 0.80 means that a changepoint cannot exist after the first 80% of the data.
seasonality_yearly One of "auto", TRUE or FALSE. Toggles on/off a seasonal component that models year-over-year seasonality.
seasonality_weekly One of "auto", TRUE or FALSE. Toggles on/off a seasonal component that models week-over-week seasonality.
seasonality_daily One of "auto", TRUE or FALSE. Toggles on/off a seasonal component that models day-over-day seasonality.
season 'additive' (default) or 'multiplicative'.
prior_scale_changepoints Parameter modulating the flexibility of the automatic changepoint selection. Large values will allow many changepoints, small values will allow few change-points.
prior_scale_seasonality Parameter modulating the strength of the seasonality model. Larger values allow the model to fit larger seasonal fluctuations, smaller values dampen the seasonality.
prior_scale_holidays
Parameter modulating the strength of the holiday components model, unless overridden in the holidays input.

logistic_cap
When growth is logistic, the upper-bound for "saturation".

logistic_floor
When growth is logistic, the lower-bound for "saturation".

Details

The data given to the function are not saved and are only used to determine the mode of the model. For prophet_reg(), the mode will always be "regression".

The model can be created using the fit() function using the following engines:

- "prophet" (default) - Connects to prophet::prophet()

Main Arguments

The main arguments (tuning parameters) for the model are:

- growth: String 'linear' or 'logistic' to specify a linear or logistic trend.
- changepoint_num: Number of potential changepoints to include for modeling trend.
- changepoint_range: Range changepoints that adjusts how close to the end the last change- point can be located.
- season: 'additive' (default) or 'multiplicative'.
- prior_scale_changepoints: Parameter modulating the flexibility of the automatic change- point selection. Large values will allow many changepoints, small values will allow few changepoints.
- prior_scale_seasonality: Parameter modulating the strength of the seasonality model. Larger values allow the model to fit larger seasonal fluctuations, smaller values dampen the seasonality.
- prior_scale_holidays: Parameter modulating the strength of the holiday components model, unless overridden in the holidays input.
- logistic_cap: When growth is logistic, the upper-bound for "saturation".
- logistic_floor: When growth is logistic, the lower-bound for "saturation".

These arguments are converted to their specific names at the time that the model is fit.

Other options and argument can be set using set_engine() (See Engine Details below).

If parameters need to be modified, update() can be used in lieu of recreating the object from scratch.

Engine Details

The standardized parameter names in modeltime can be mapped to their original names in each engine:

<table>
<thead>
<tr>
<th>modeltime</th>
<th>prophet</th>
</tr>
</thead>
<tbody>
<tr>
<td>growth</td>
<td>growth ('linear')</td>
</tr>
<tr>
<td>changepoint_num</td>
<td>n.changepoints (25)</td>
</tr>
</tbody>
</table>
Other options can be set using `set_engine()`.

**prophet**

The engine uses `prophet::prophet()`.

**Function Parameters:**

```r
#> function (df = NULL, growth = "linear", changepoints = NULL, n.changepoints = 25,
#> changepoint.range = 0.8, yearly.seasonality = "auto", weekly.seasonality = "auto",
#> daily.seasonality = "auto", holidays = NULL, seasonality.mode = "additive",
#> seasonality.prior.scale = 10, holidays.prior.scale = 10, changepoint.prior.scale = 0.05,
#> mcmc.samples = 0, interval.width = 0.8, uncertainty.samples = 1000,
#> fit = TRUE, ...)
```

**Parameter Notes:**

- **df**: This is supplied via the parsnip / modeltime `fit()` interface (so don’t provide this manually). See Fit Details (below).
- **holidays**: A data.frame of holidays can be supplied via `set_engine()`
- **uncertainty.samples**: The default is set to 0 because the prophet uncertainty intervals are not used as part of the Modeltime Workflow. You can override this setting if you plan to use prophet’s uncertainty tools.

**Regressors:**

- Regressors are provided via the `fit()` or recipes interface, which passes regressors to `prophet::add_regressor()`
- Parameters can be controlled in `set_engine()` via: `regressors.prior.scale`, `regressors.standardize`, and `regressors.mode`
- The regressor prior scale implementation default is `regressors.prior.scale = 1e4`, which deviates from the prophet implementation (defaults to `holidays.prior.scale`)

**Logistic Growth and Saturation Levels:**

- For `growth = "logistic"`, simply add numeric values for `logistic_cap` and/or `logistic_floor`. There is **no need** to add additional columns for "cap" and "floor" to your data frame.

**Limitations:**

- `prophet::add_seasonality()` is not currently implemented. It’s used to specify non-standard seasonalities using fourier series. An alternative is to use `step_fourier()` and supply custom seasonalities as Extra Regressors.
Fit Details

Date and Date-Time Variable
It’s a requirement to have a date or date-time variable as a predictor. The fit() interface accepts date and date-time features and handles them internally.

• fit(y ~ date)

Univariate (No Extra Regressors):
For univariate analysis, you must include a date or date-time feature. Simply use:

• Formula Interface (recommended): fit(y ~ date) will ignore xreg’s.
• XY Interface: fit_xy(x = data[, "date"], y = data$y) will ignore xreg’s.

Multivariate (Extra Regressors)
Extra Regressors parameter is populated using the fit() or fit_xy() function:

• Only factor, ordered factor, and numeric data will be used as xregs.
• Date and Date-time variables are not used as xregs
• character data should be converted to factor.

Xreg Example: Suppose you have 3 features:
1. y (target)
2. date (time stamp),
3. month.lbl (labeled month as a ordered factor).

The month.lbl is an exogenous regressor that can be passed to the arima_reg() using fit():

• fit(y ~ date + month.lbl) will pass month.lbl on as an exogenous regressor.
• fit_xy(data[, c("date", "month.lbl")], y = data$y) will pass x, where x is a data frame containing month.lbl and the date feature. Only month.lbl will be used as an exogenous regressor.

Note that date or date-time class values are excluded from xreg.

See Also
fit.model_spec(), set_engine()

Examples
library(dplyr)
library(parsnip)
library(rsample)
library(timetk)

# Data
m750 <- m4_monthly %>% filter(id == "M750")
m750
# Split Data 80/20
splits <- initial_time_split(m750, prop = 0.8)

# ---- PROPHET ----

# Model Spec
model_spec <- prophet_reg() %>%
    set_engine("prophet")

# Fit Spec
model_fit <- model_spec %>%
    fit(log(value) ~ date, data = training(splits))
model_fit

---

close_modeltime_residuals

*Extracts modeltime residuals data from a Modeltime Model*

**Description**

If a modeltime model contains data with residuals information, this function will extract the data frame.

**Usage**

`close_modeltime_residuals(object)`

**Arguments**

- `object` A fitted parsnip / modeltime model or workflow

**Value**

A tibble containing the model timestamp, actual, fitted, and residuals data

---

close_parsnip_preprocessor

*Pulls the Formula from a Fitted Parsnip Model Object*

**Description**

Pulls the Formula from a Fitted Parsnip Model Object

**Usage**

`close_parsnip_preprocessor(object)`
**Recipe Helpers**  
*Developer Tools for processing XREGS (Regressors)*

**Arguments**

- **object**: A fitted parsnip model `model_fit` object

**Value**

A formula using `stats::formula()`

---

**Description**

Wrappers for using `recipes::bake` and `recipes::juice` to process data returning data in either data frame or matrix format (Common formats needed for machine learning algorithms).

**Usage**

```r
juice_xreg_recipe(recipe, format = c("tbl", "matrix"))
```

```r
bake_xreg_recipe(recipe, new_data, format = c("tbl", "matrix"))
```

**Arguments**

- **recipe**: A prepared recipe
- **format**: One of:  
  - **tbl**: Returns a tibble (data.frame)  
  - **matrix**: Returns a matrix
- **new_data**: Data to be processed by a recipe

**Value**

Data in either the `tbl` (data.frame) or `matrix` formats

**Examples**

```r
library(dplyr)
library(timetk)
library(recipes)
library(lubridate)

predictors <- m4_monthly %>%
  filter(id == "M750") %>%
  select(-value) %>%
  mutate(month = month(date, label = TRUE))
predictors

# Create default recipe
```
recursive <- create_xreg_recipe(predictors, prepare = TRUE)

# Extracts the preprocessed training data from the recipe (used in your fit function)
juice_xreg_recipe(xreg_recipe_spec)

# Applies the prepared recipe to new data (used in your predict function)
bake_xreg_recipe(xreg_recipe_spec, new_data = predictors)

---

recursive Create a Recursive Time Series Model from a Parsnip or Workflow Regression Model

Description

Create a Recursive Time Series Model from a Parsnip or Workflow Regression Model

Usage

recursive(object, transform, train_tail, id = NULL, chunk_size = 1, ...)

Arguments

- **object**: An object of model_fit or a fitted workflow class
- **transform**: A transformation performed on new_data after each step of recursive algorithm.
  - **Transformation Function**: Must have one argument data (see examples)
- **train_tail**: A tibble with tail of training data set. In most cases it’ll be required to create some variables based on dependent variable.
- **id**: (Optional) An identifier that can be provided to perform a panel forecast. A single quoted column name (e.g. id = "id").
- **chunk_size**: The size of the smallest lag used in transform. If the smallest lag necessary is n, the forecasts can be computed in chunks of n, which can dramatically improve performance. Defaults to 1. Non-integers are coerced to integer, e.g. chunk_size = 3.5 will be coerced to integer via as.integer().
  - **...**: Not currently used.

Details

**What is a Recursive Model?**

A recursive model uses predictions to generate new values for independent features. These features are typically lags used in autoregressive models. It’s important to understand that a recursive model is only needed when the Lag Size < Forecast Horizon.

**Why is Recursive needed for Autoregressive Models with Lag Size < Forecast Horizon?**
When the lag length is less than the forecast horizon, a problem exists were missing values (NA) are generated in the future data. A solution that `recursive()` implements is to iteratively fill these missing values in with values generated from predictions.

**Recursive Process**

When producing forecast, the following steps are performed:

1. Computing forecast for first row of new data. The first row cannot contain NA in any required column.
2. Filling i-th place of the dependent variable column with already computed forecast.
3. Computing missing features for next step, based on already calculated prediction. These features are computed with on a tibble object made from binded `train_tail` (i.e. tail of training data set) and `new_data` (which is an argument of predict function).
4. Jumping into point 2., and repeating rest of steps till the for-loop is ended.

**Recursion for Panel Data**

Panel data is time series data with multiple groups identified by an ID column. The `recursive()` function can be used for Panel Data with the following modifications:

1. Supply an `id` column as a quoted column name
2. Replace `tail()` with `panel_tail()` to use tails for each time series group.

**Value**

An object with added recursive class

**See Also**

- `panel_tail()` - Used to generate tails for multiple time series groups.

**Examples**

```r
# Libraries & Setup ----
library(tidymodels)
library(dplyr)
library(tidyr)
library(timetk)
library(slider)

# ---- SINGLE TIME SERIES (NON-PANEL) -----

m750

FORECAST_HORIZON <- 24

m750_extended <- m750 %>%
  group_by(id) %>%
  future_frame(
    .length_out = FORECAST_HORIZON,
    .bind_data = TRUE
  )
```
lag_roll_transformer <- function(data){
  data %>%
  # Lags
  tk_augment_lags(value, .lags = 1:12) %>%
  # Rolling Features
  mutate(rolling_mean_12 = lag(slide_db1(
    value, .f = mean, .before = 12, .complete = FALSE
  ), 1))
}

# Data Preparation
m750_rolling <- m750_extended %>%
  lag_roll_transformer() %>%
  select(-id)
train_data <- m750_rolling %>%
  drop_na()
future_data <- m750_rolling %>%
  filter(is.na(value))

# Modeling

# Straight-Line Forecast
model_fit_lm <- linear_reg() %>%
  set_engine("lm") %>%
  # Use only date feature as regressor
  fit(value ~ date, data = train_data)

# Autoregressive Forecast
model_fit_lm_recursive <- linear_reg() %>%
  set_engine("lm") %>%
  # Use date plus all lagged features
  fit(value ~ ., data = train_data) %>%
  # Add recursive() w/ transformer and train_tail
  recursive(
    transform = lag_roll_transformer,
    train_tail = tail(train_data, FORECAST_HORIZON)
  )

model_fit_lm_recursive

# Forecasting
modeltime_table(
  model_fit_lm,
  model_fit_lm_recursive
) %>%
  update_model_description(2, "LM - Lag Roll") %>%
modeltime_forecast(
  new_data = future_data,
  actual_data = m750
) %>%
plot_modeltime_forecast(
  .interactive = FALSE,
  .conf_interval_show = FALSE
)

# MULTIPLE TIME SERIES (PANEL DATA) -----

m4_monthly

FORECAST_HORIZON <- 24

m4_extended <- m4_monthly %>%
  group_by(id) %>%
  future_frame(
    .length_out = FORECAST_HORIZON,
    .bind_data = TRUE
  ) %>%
  ungroup()

# TRANSFORM FUNCTION ----
# - NOTE - We create lags by group
lag_transformer_grouped <- function(data){
  data %>%
    group_by(id) %>%
    tk_augment_lags(value, .lags = 1:FORECAST_HORIZON) %>%
    ungroup()
}

m4_lags <- m4_extended %>%
  lag_transformer_grouped()

train_data <- m4_lags %>%
  drop_na()

future_data <- m4_lags %>%
  filter(is.na(value))

# Modeling Autoregressive Panel Data
model_fit_lm_recursive <- linear_reg() %>%
  set_engine("lm") %>%
  fit(value ~ ., data = train_data) %>%
  recursive(
    id = "id", # We add an id = "id" to specify the groups
    transform = lag_transformer_grouped,
    # We use panel_tail() to grab tail by groups
    train_tail = panel_tail(train_data, id, FORECAST_HORIZON)
  )

modeltime_table
model_fit_lm_recursive
) %>%
modeltime_forecast(
new_data = future_data,
actual_data = m4_monthly,  
keep_data = TRUE
) %>%
group_by(id) %>%
plot_modeltime_forecast(  
.interactive = FALSE, 
.conf_interval_show = FALSE
)

seasonal_reg

General Interface for Multiple Seasonality Regression Models
(TBATS, STLM)

Description
seasonal_reg() is a way to generate a specification of an Seasonal Decomposition model before
fitting and allows the model to be created using different packages. Currently the only package is
forecast.

Usage
seasonal_reg( 
mode = "regression", 
seasonal_period_1 = NULL,  
seasonal_period_2 = NULL,  
seasonal_period_3 = NULL
)

Arguments
mode A single character string for the type of model. The only possible value for this
model is "regression".
seasonal_period_1 (required) The primary seasonal frequency. Uses "auto" by default. A character
phrase of "auto" or time-based phrase of "2 weeks" can be used if a date or date-
time variable is provided. See Fit Details below.
seasonal_period_2 (optional) A second seasonal frequency. Is NULL by default. A character phrase
of "auto" or time-based phrase of "2 weeks" can be used if a date or date-time
variable is provided. See Fit Details below.
seasonal_reg

seasonal_period_3

(optional) A third seasonal frequency. Is NULL by default. A character phrase
of "auto" or time-based phrase of "2 weeks" can be used if a date or date-time
variable is provided. See Fit Details below.

Details

The data given to the function are not saved and are only used to determine the mode of the model.
For seasonal_reg(), the mode will always be "regression".

The model can be created using the fit() function using the following engines:

• "tbats" - Connects to forecast::tbats()
• "stlm_ets" - Connects to forecast::stlm(), method = "ets"
• "stlm_arima" - Connects to forecast::stlm(), method = "arima"

Engine Details

The standardized parameter names in modeltime can be mapped to their original names in each engine:

modeltime forecast::stlm forecast::tbats
seasonal_period_1, seasonal_period_2, seasonal_period_3 msts(seasonal.periods) msts(seasonal.periods)

Other options can be set using set_engine().
The engines use forecast::stlm().

Function Parameters:

#> function (y, s.window = 7 + 4 * seq(6), robust = FALSE, method = c("ets",
#> "arima"), modelfunction = NULL, model = NULL, etsmodel = "ZZN", lambda = NULL,
#> biasadj = FALSE, xreg = NULL, allow.multiplicative.trend = FALSE, x = y,
#> ...)}

tbats

• Method: Uses method = "tbats", which by default is auto-TBATS.
• Xregs: Univariate. Cannot accept Exogenous Regressors (xregs). Xregs are ignored.

stlm_ets

• Method: Uses method = "stlm_ets", which by default is auto-ETS.
• Xregs: Univariate. Cannot accept Exogenous Regressors (xregs). Xregs are ignored.

stlm_arima

• Method: Uses method = "stlm_arima", which by default is auto-ARIMA.
• Xregs: Multivariate. Can accept Exogenous Regressors (xregs).
Fit Details

Date and Date-Time Variable
It's a requirement to have a date or date-time variable as a predictor. The fit() interface accepts date and date-time features and handles them internally.

• fit(y ~ date)

Seasonal Period Specification
The period can be non-seasonal (seasonal_period = 1 or "none") or yearly seasonal (e.g. For monthly time stamps, seasonal_period = 12, seasonal_period = "12 months", or seasonal_period = "yearly"). There are 3 ways to specify:

1. seasonal_period = "auto": A seasonal period is selected based on the periodicity of the data (e.g. 12 if monthly)
2. seasonal_period = 12: A numeric frequency. For example, 12 is common for monthly data
3. seasonal_period = "1 year": A time-based phrase. For example, "1 year" would convert to 12 for monthly data.

Univariate (No xregs, Exogenous Regressors):
For univariate analysis, you must include a date or date-time feature. Simply use:

• Formula Interface (recommended): fit(y ~ date) will ignore xreg’s.
• XY Interface: fit_xy(x = data[, "date"], y = data$y) will ignore xreg’s.

Multivariate (xregs, Exogenous Regressors)

• The tbats engine cannot accept Xregs.
• The stlm_ets engine cannot accept Xregs.
• The stlm_arima engine can accept Xregs

The xreg parameter is populated using the fit() or fit_xy() function:

• Only factor, ordered factor, and numeric data will be used as xregs.
• Date and Date-time variables are not used as xregs
• character data should be converted to factor.

Xreg Example: Suppose you have 3 features:

1. y (target)
2. date (time stamp),
3. month.lbl (labeled month as a ordered factor).

The month.lbl is an exogenous regressor that can be passed to the seasonal_reg() using fit():

• fit(y ~ date + month.lbl) will pass month.lbl on as an exogenous regressor.
• fit_xy(data[, c("date", "month.lbl")], y = data$y) will pass x, where x is a data frame containing month.lbl and the date feature. Only month.lbl will be used as an exogenous regressor.

Note that date or date-time class values are excluded from xreg.
See Also

fit.model_spec(), set_engine()

Examples

library(dplyr)
library(parsnip)
library(rsample)
library(timetk)

# Data
taylor_30_min

# Split Data 80/20
splits <- initial_time_split(taylor_30_min, prop = 0.8)

# ---- STLM ETS ----

# Model Spec
model_spec <- seasonal_reg() %>%
  set_engine("stlm_ets")

# Fit Spec
model_fit <- model_spec %>%
  fit(log(value) ~ date, data = training(splits))
model_fit

# ---- STLM ARIMA ----

# Model Spec
model_spec <- seasonal_reg() %>%
  set_engine("stlm_arima")

# Fit Spec
model_fit <- model_spec %>%
  fit(log(value) ~ date, data = training(splits))
model_fit

summarize_accuracy_metrics

Summarize Accuracy Metrics

Description

This is an internal function used by modeltime_accuracy().
Usage

summarize_accuracy_metrics(data, truth, estimate, metric_set)

Arguments

data A data.frame containing the truth and estimate columns.
truth The column identifier for the true results (that is numeric).
estimate The column identifier for the predicted results (that is also numeric).
metric_set A yardstick::metric_set() that is used to summarize one or more forecast accuracy (regression) metrics.

Examples

library(dplyr)

predictions_tbl <- tibble(
  group = c("model 1", "model 1", "model 1", 
           "model 2", "model 2", "model 2"),
  truth = c(1, 2, 3, 
            1, 2, 3),
  estimate = c(1.2, 2.0, 2.5, 
               0.9, 1.9, 3.3)
)

predictions_tbl %>%
  group_by(group) %>%
  summarize_accuracy_metrics(
    truth, estimate,
    metric_set = default_forecast_accuracy_metric_set()
  )

---

**table_modeltime_accuracy**

*Interactive Accuracy Tables*

Description

Converts results from modeltime_accuracy() into either interactive (reactable) or static (gt) tables.

Usage

table_modeltime_accuracy(
  .data,
  .round_digits = 2,
  .sortable = TRUE,
  .interactive = TRUE
)
```r
.show_sortable = TRUE,
.searchable = TRUE,
.filterable = FALSE,
.expand_groups = TRUE,
.title = "Accuracy Table",
.interactive = TRUE,
...
```

### Arguments

- **.data**
  A tibble that is the output of `modeltime_accuracy()

- **.round_digits**
  Rounds accuracy metrics to a specified number of digits. If NULL, rounding is not performed.

- **.sortable**
  Allows sorting by columns. Only applied to reactable tables. Passed to reactable(sortable).

- **.show_sortable**
  Shows sorting. Only applied to reactable tables. Passed to reactable(showSortable).

- **.searchable**
  Adds search input. Only applied to reactable tables. Passed to reactable(searchable).

- **.filterable**
  Adds filters to table columns. Only applied to reactable tables. Passed to reactable(filterable).

- **.expand_groups**
  Expands groups dropdowns. Only applied to reactable tables. Passed to reactable(defaultExpanded).

- **.title**
  A title for static (gt) tables.

- **.interactive**
  Return interactive or static tables. If TRUE, returns reactable table. If FALSE, returns static gt table.

- **...**
  Additional arguments passed to `reactable::reactable()` or `gt::gt()` (depending on .interactive selection).

### Details

#### Groups

The function respects `dplyr::group_by()` groups and thus scales with multiple groups.

#### Reactable Output

A reactable() table is an interactive format that enables live searching and sorting. When `interactive = TRUE`, a call is made to `reactable::reactable()`.

`table_modeltime_accuracy()` includes several common options like toggles for sorting and searching. Additional arguments can be passed to `reactable::reactable()` via `...`.

#### GT Output

A gt table is an HTML-based table that is "static" (e.g. non-searchable, non-sortable). It's commonly used in PDF and Word documents that does not support interactive content.

When `interactive = FALSE`, a call is made to `gt::gt()`. Arguments can be passed via `...`.

Table customization is implemented using a piping workflow (|>). For more information, refer to the [GT Documentation](#).
Value

A static gt table or an interactive reactable table containing the accuracy information.

Examples

```r
library(dplyr)
library(lubridate)
library(timetk)
library(parsnip)
library(rsample)

# Data
m750 <- m4_monthly %>% filter(id == "M750")

# Split Data 80/20
splits <- initial_time_split(m750, prop = 0.9)

# --- MODELS ---

# Model 1: prophet ----
model_fit_prophet <- prophet_reg() %>%
  set_engine(engine = "prophet") %>%
  fit(value ~ date, data = training(splits))

# ---- MODELTIME TABLE ----

models_tbl <- modeltime_table(
  model_fit_prophet
)

# ---- ACCURACY ----

models_tbl %>%
  modeltime_calibrate(new_data = testing(splits)) %>%
  modeltime_accuracy() %>%
  table_modeltime_accuracy()
```

temporal_hierarchycl General Interface for Temporal Hierarchical Forecasting (THIEF) Models

Description

temporal_hierarchycl() is a way to generate a specification of an Temporal Hierarchical Forecasting model before fitting and allows the model to be created using different packages. Currently the only package is thief. Note this function requires the thief package to be installed.
temporal_hierarchy

Usage

temporal_hierarchy(
  mode = "regression",
  seasonal_period = NULL,
  combination_method = NULL,
  use_model = NULL
)

Arguments

mode A single character string for the type of model. The only possible value for this model is "regression".

seasonal_period A seasonal frequency. Uses "auto" by default. A character phrase of "auto" or time-based phrase of "2 weeks" can be used if a date or date-time variable is provided. See Fit Details below.

combination_method Combination method of temporal hierarchies, taking one of the following values:

• "struc" - Structural scaling: weights from temporal hierarchy
• "mse" - Variance scaling: weights from in-sample MSE
• "ols" - Unscaled OLS combination weights
• "bu" - Bottom-up combination – i.e., all aggregate forecasts are ignored.
• "shr" - GLS using a shrinkage (to block diagonal) estimate of residuals
• "sam" - GLS using sample covariance matrix of residuals

use_model Model used for forecasting each aggregation level:

• "ets" - exponential smoothing
• "arima" - arima
• "theta" - theta
• "naive" - random walk forecasts
• "snaive" - seasonal naive forecasts, based on the last year of observed data

Details

Models can be created using the following engines:

• "thief" (default) - Connects to thief::thief()

Engine Details

The standardized parameter names in `modeltime` can be mapped to their original names in each engine:

<table>
<thead>
<tr>
<th>modeltime</th>
<th>thief::thief()</th>
</tr>
</thead>
<tbody>
<tr>
<td>combination_method</td>
<td>comb</td>
</tr>
<tr>
<td>use_model</td>
<td>usemodel</td>
</tr>
</tbody>
</table>
Other options can be set using `set_engine()`.

**thief (default engine)**

The engine uses `thief::thief()`.

Function Parameters:

```r
#> function (y, m = frequency(y), h = m * 2, comb = c("struc", "mse", "ols",
#>   "bu", "shr", "sam"), usemodel = c("ets", "arima", "theta", "naive",
#>   "snaive"), forecastfunction = NULL, aggregatelist = NULL, ...)
```

Other options and argument can be set using `set_engine()`.

Parameter Notes:

- `xreg` - This model is not set up to use exogenous regressors. Only univariate models will be fit.

**Fit Details**

**Date and Date-Time Variable**

It’s a requirement to have a date or date-time variable as a predictor. The `fit()` interface accepts date and date-time features and handles them internally.

- `fit(y ~ date)`

**Univariate:**

For univariate analysis, you must include a date or date-time feature. Simply use:

- Formula Interface (recommended): `fit(y ~ date)` will ignore `xreg`’s.
- XY Interface: `fit_xy(x = data[, "date"], y = data$y)` will ignore `xreg`’s.

**Multivariate (xregs, Exogenous Regressors)**

This model is not set up for use with exogenous regressors.

**References**


**See Also**

`fit.model_spec()`, `set_engine()`
Examples

```r
library(dplyr)
library(parsnip)
library(rsample)
library(timetk)
library(thief)

# Data
m750 <- m4_monthly %>% filter(id == "M750")
m750

# Split Data 80/20
splits <- initial_time_split(m750, prop = 0.8)

# ---- HIERARCHICAL ----

# Model Spec - The default parameters are all set
# to "auto" if none are provided
model_spec <- temporal_hierarchy() %>%
  set_engine("thief")

# Fit Spec
model_fit <- model_spec %>%
  fit(log(value) ~ date, data = training(splits))
model_fit
```

temporal_hierarchy_params

**Tuning Parameters for TEMPORAL HIERARCHICAL Models**

**Description**

Tuning Parameters for TEMPORAL HIERARCHICAL Models

**Usage**

```r
combination_method(values = c("struc", "mse", "ols", "bu", "shr", "sam"))
use_model()
```

**Arguments**

| values | A character string of possible values. |
Details

The main parameters for Temporal Hierarchical models are:

• combination_method: Combination method of temporal hierarchies.
• use_model: Model used for forecasting each aggregation level.

Examples

combination_method()

use_model()

time_series_params Tuning Parameters for Time Series (ts-class) Models

Description

Tuning Parameters for Time Series (ts-class) Models

Usage

seasonal_period(values = c("none", "daily", "weekly", "yearly"))

Arguments

values A time-based phrase

Details

Time series models (e.g. Arima() and ets()) use stats::ts() or forecast::msts() to apply seasonality. We can do the same process using the following general time series parameter:

• period: The periodic nature of the seasonality.

It’s usually best practice to not tune this parameter, but rather set to obvious values based on the seasonality of the data:

• Daily Seasonality: Often used with hourly data (e.g. 24 hourly timestamps per day)
• Weekly Seasonality: Often used with daily data (e.g. 7 daily timestamps per week)
• Yearly Seasonality: Often used with weekly, monthly, and quarterly data (e.g. 12 monthly observations per year).

However, in the event that users want to experiment with period tuning, you can do so with seasonal_period().

Examples

seasonal_period()
**update_modetime_model**

*Update the model by model id in a Modetime Table*

---

**Description**

Update the model by model id in a Modetime Table

**Usage**

```r
update_modetime_model(object, .model_id, .new_model)
```

**Arguments**

- `object`: A Modetime Table
- `.model_id`: A numeric value matching the `.model_id` that you want to update
- `.new_model`: A fitted workflow, model_fit, or mdl_time_ensmble object

**See Also**

- `combine_modetime_tables()`: Combine 2 or more Modetime Tables together
- `add_modetime_model()`: Adds a new row with a new model to a Modetime Table
- `drop_modetime_model()`: Drop one or more models from a Modetime Table
- `update_modetime_description()`: Updates a description for a model inside a Modetime Table
- `update_modetime_model()`: Updates a model inside a Modetime Table
- `pull_modetime_model()`: Extracts a model from a Modetime Table

**Examples**

```r
library(tidymodels)

model_fit_ets <- exp_smoothing() %>%
    set_engine("ets") %>%
    fit(value ~ date, training(m750_splits))

m750_models %>%
    update_modetime_model(1, model_fit_ets)
```
update_model_description

Update the model description by model id in a Modeltime Table

Description

The `update_model_description()` and `update_modeltime_description()` functions are synonyms.

Usage

```r
update_model_description(object, .model_id, .new_model_desc)
update_modeltime_description(object, .model_id, .new_model_desc)
```

Arguments

- `object`: A Modeltime Table
- `.model_id`: A numeric value matching the `.model_id` that you want to update
- `.new_model_desc`: Text describing the new model description

See Also

- `combine_modeltime_tables()`: Combine 2 or more Modeltime Tables together
- `add_modeltime_model()`: Adds a new row with a new model to a Modeltime Table
- `drop_modeltime_model()`: Drop one or more models from a Modeltime Table
- `update_modeltime_description()`: Updates a description for a model inside a Modeltime Table
- `update_modeltime_model()`: Updates a model inside a Modeltime Table
- `pull_modeltime_model()`: Extracts a model from a Modeltime Table

Examples

```r
m750_models %>%
  update_modeltime_description(2, "PROPHET - No Regressors")
```
window_reg

General Interface for Window Forecast Models

Description

`window_reg()` is a way to generate a specification of a window model before fitting and allows the model to be created using different backends.

Usage

```r
window_reg(mode = "regression", id = NULL, window_size = NULL)
```

Arguments

- **mode**: A single character string for the type of model. The only possible value for this model is "regression".
- **id**: An optional quoted column name (e.g. "id") for identifying multiple time series (i.e. panel data).
- **window_size**: A window to apply the window function. By default, the window uses the full data set, which is rarely the best choice.

Details

A time series window regression is derived using `window_reg()`. The model can be created using the `fit()` function using the following engines:

- **"window_function"** (default) - Performs a Window Forecast applying a `window_function` (engine parameter) to a window of size defined by `window_size`

Engine Details

- **function** (default engine)

  The engine uses `window_function_fit_impl()`. A time series window function applies a `window_function` to a window of the data (last N observations).

  - The function can return a scalar (single value) or multiple values that are repeated for each window
  - Common use cases:
    - **Moving Average Forecasts**: Forecast forward a 20-day average
    - **Weighted Average Forecasts**: Exponentially weighting the most recent observations
    - **Median Forecasts**: Forecasting forward a 20-day median
    - **Repeating Forecasts**: Simulating a Seasonal Naive Forecast by broadcasting the last 12 observations of a monthly dataset into the future

The key engine parameter is the `window_function`. A function / formula:

- If a function, e.g. `mean`, the function is used with any additional arguments, ... in `set_engine()`.
• If a formula, e.g. \( \sim \text{mean}(\cdot, \text{na.rm} = \text{TRUE}) \), it is converted to a function.

This syntax allows you to create very compact anonymous functions.

**Fit Details**

**Date and Date-Time Variable**

It’s a requirement to have a date or date-time variable as a predictor. The `fit()` interface accepts date and date-time features and handles them internally.

- `fit(y \sim date)`

**ID features (Multiple Time Series, Panel Data)**

The `id` parameter is populated using the `fit()` or `fit_xy()` function:

**ID Example**: Suppose you have 3 features:

1. \( y \) (target)
2. \( \text{date} \) (time stamp),
3. \( \text{series_id} \) (a unique identifier that identifies each time series in your data).

The `series_id` can be passed to the `window_reg()` using `fit()`:

- `window_reg(id = "series_id")` specifies that the `series_id` column should be used to identify each time series.
- `fit(y \sim \text{date} + \text{series_id})` will pass `series_id` on to the underlying functions.

**Window Function Specification (window_function)**

You can specify a function / formula using `purrr` syntax.

- If a function, e.g. `mean`, the function is used with any additional arguments, \ldots\ in `set_engine()`.
- If a formula, e.g. \( \sim \text{mean}(\cdot, \text{na.rm} = \text{TRUE}) \), it is converted to a function.

This syntax allows you to create very compact anonymous functions.

**Window Size Specification (window_size)**

The period can be non-seasonal (`window_size = 1` or “none”) or yearly seasonal (e.g. For monthly time stamps, `window_size = 12`, `window_size = "12 months"`, or `window_size = "yearly"`).

There are 3 ways to specify:

1. `window_size = "all"`: A seasonal period is selected based on the periodicity of the data (e.g. 12 if monthly)
2. `window_size = 12`: A numeric frequency. For example, 12 is common for monthly data
3. `window_size = "1 year"`: A time-based phrase. For example, "1 year" would convert to 12 for monthly data.

**External Regressors (Xregs)**

These models are univariate. No xregs are used in the modeling process.
See Also

fit.model_spec(), set_engine()

Examples

library(dplyr)
library(parsnip)
library(rsample)
library(timetk)

# Data
m750 <- m4_monthly %>% filter(id == "M750")
m750

# Split Data 80/20
splits <- initial_time_split(m750, prop = 0.8)

# ---- WINDOW FUNCTION ----
# Used to make:
# - Mean/Median forecasts
# - Simple repeating forecasts
# Median Forecast ----

# Model Spec
model_spec <- window_reg(
  window_size = 12
) %>%
  set_engine(
    engine = "window_function",
    window_function = median,
    na.rm = TRUE
  )

# Fit Spec
model_fit <- model_spec %>%
  fit(log(value) ~ date, data = training(splits))
model_fit

# Predict
# - The 12-month median repeats going forward
predict(model_fit, testing(splits))

# ---- PANEL FORECAST - WINDOW FUNCTION ----
# Weighted Average Forecast
model_spec <- window_reg(
  id = "id",
  window_size = 12
) %>%
  set_engine(
    engine = "window_function",
    window_function = "weighted_average",
    weights = function(x) ifelse(x == 0, 0, 1),
    na.rm = TRUE
  )

# Fit Spec
model_fit <- model_spec %>%
  fit(log(value) ~ date, data = training(splits))
model_fit

# Predict
# - The 12-month weighted average repeats going forward
predict(model_fit, testing(splits))
window_size = 12

set_engine(
  engine = "window_function",
  # Create a Weighted Average
  window_function = ~ sum(tail(.x, 3) * c(0.1, 0.3, 0.6)),
)

# Fit Spec
model_fit <- model_spec %>%
  fit(log(value) ~ date + id, data = training(splits))
model_fit

# Predict: The weighted average (scalar) repeats going forward
predict(model_fit, testing(splits))

# ---- BROADCASTING PANELS (REPEATING) ----

# Simulating a Seasonal Naive Forecast by
# broadcasted model the last 12 observations into the future
model_spec <- window_reg(
  id = "id",
  window_size = Inf
)

set_engine(
  engine = "window_function",
  window_function = ~ tail(.x, 12),
)

# Fit Spec
model_fit <- model_spec %>%
  fit(log(value) ~ date + id, data = training(splits))
model_fit

# Predict: The sequence is broadcasted (repeated) during prediction
predict(model_fit, testing(splits))
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