Package ‘tsSelect’

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Type Package

Title Execution of Time Series Models

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Description Execution of various time series models and choosing the best one
either by a specific error metric or by picking the best one by majority vote.
The models are based on the `forecast` package, written by Prof. Rob Hyndman.

License GPL-2

LazyData TRUE

Depends R (>= 3.0.2)

Imports forecast

RoxygenNote 5.0.1

NeedsCompilation no

Repository CRAN

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check_object  

Description

Internal function that verifies the class of the object (should be time series)

Usage

check_object(x)

Arguments

x  
A timeseries object

Details

internal function for verifying that the object belongs to class "time series"

Value

stops if object not a ts class

Author(s)

Avi Blinder

ros1_ts  

"Time Series sample"

Description

This sample dataset is taken from a Kaggle’s competition ("Rossman Store Sales")

Usage

data("ros1_ts")

Format

The format is: Time-Series [1:365] from 1 to 365: 0.1 5530 4327 4486 4997 ...

Details

Only 2013 sales data from the first store are represented in the dataset
Source

"https://www.kaggle.com/c/rossmann-store-sales/data"

Examples

data(ros1_ts)
## maybe str(ros1_ts) ; plot(ros1_ts) ...

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ros2_ts "Time Series sample 2"

Description

This sample dataset is taken from a Kaggle’s competition ("Rossman Store Sales")

Usage

data("ros2_ts")

Format

The format is: Time-Series [1:365] from 1 to 365: 0.1 5530 4327 4486 4997 ...

Details

Sales data from the second store are represented in the dataset

Source

"https://www.kaggle.com/c/rossmann-store-sales/data"

Examples

data(ros2_ts)
**run_models**  

**Run ts Models**

**Description**

Function that executes several models and picks the best one.

**Usage**

```
run_models(ts1, accuracy_measure = NULL)
```

**Arguments**

- `ts1` A timeseries object
- `accuracy_measure`
  - Possible error measures: ME, RMSE, MAE, MPE, MAPE, MASE, ACF1

**Value**

the best time series model

**Author(s)**

Avi Blinder

**Examples**

```
data(ros1_ts)
run_models(ros1_ts)
run_models(ros1_ts, "RMSE")
```
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