

Package ‘UComp’

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Type Package

Title Automatic Univariate Time Series Modelling of many Kinds

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Description Comprehensive analysis and forecasting of univariate time series using automatic time series models of many kinds.
Harvey AC (1989) <[doi:10.1017/CBO9781107049994](https://doi.org/10.1017/CBO9781107049994)>.
Pedregal DJ and Young PC (2002) <[doi:10.1002/9780470996430](https://doi.org/10.1002/9780470996430)>.
Durbin J and Koopman SJ (2012) <[doi:10.1093/acprof:oso/9780199641178.001.0001](https://doi.org/10.1093/acprof:oso/9780199641178.001.0001)>.
Hyndman RJ, Koehler AB, Ord JK, and Snyder RD (2008) <[doi:10.1007/978-3-540-71918-2](https://doi.org/10.1007/978-3-540-71918-2)>.
Gómez V, Maravall A (2000) <[doi:10.1002/9781118032978](https://doi.org/10.1002/9781118032978)>.
Pedregal DJ, Trapero JR and Holgado E (2024) <[doi:10.1016/j.ijforecast.2023.09.004](https://doi.org/10.1016/j.ijforecast.2023.09.004)>.

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Accuracy

Accuracy

Description

Accuracy for 1 time series y and several forecasting methods py and h steps ahead py is $h \times n$ Methods \times n Series

Usage

Accuracy(py , y , $s = \text{frequency}(y)$, $\text{collectFun} = \text{mean}$)

Arguments

py	matrix of forecasts (h x nMethods x nForecasts)
y	a matrix of actual values (n x nForecasts)
s	seasonal period, number of observations per year
collectFun	aggregation function (mean, median, etc.)

Value

Table of results

Author(s)

Diego J. Pedregal

See Also

[colMedians](#), [rowMedians](#), [tests](#), [sumStats](#), [gaussTest](#), [ident](#), [cusum](#), [varTest](#), [conv](#), [armaFilter](#), [dif](#), [roots](#), [zplane](#), [acft](#), [slide](#), [plotSlide](#), [tsDisplay](#), [size](#)

Examples

```
## Not run: Accuracy(py, y, 12)
```

acft

acft

Description

Theoretical autocorrelation functions of ARMA models

Usage

```
acft(MApoly = 1, ARpoly = 1, ncoef = 38, s = 1)
```

Arguments

MApoly	coefficients of numerator polynomial in descending order
ARpoly	coefficients of denominator polynomial in descending order
ncoef	number of coefficients
s	seasonal period, number of observations per year

Value

Theoretical autocorrelation functions

Author(s)

Diego J. Pedregal

See Also

[colMedians](#), [rowMedians](#), [tests](#), [sumStats](#), [gaussTest](#), [ident](#), [cusum](#), [varTest](#), [conv](#), [armaFilter](#), [dif](#), [roots](#), [zplane](#), [slide](#), [plotSlide](#), [Accuracy](#), [tsDisplay](#), [size](#)

Examples

```
acft(c(1, -0.8), c(1, 0.8))
```

AIC.UComp

AIC.UComp

Description

Extract AIC value of UComp object

Usage

```
## S3 method for class 'UComp'
AIC(object, ..., k = 2)
```

Arguments

object	Object of class “UComp”.
...	Additional inputs to function.
k	The penalty per parameter to be used.

Details

Selection criteria for models with different number of parameters, the smaller AIC the better. The formula used here is $AIC = -2(\ln(L) - k)/n$, where $\ln(L)$ is the log-likelihood at the optimum, k is the number of parameters plus non-stationary states and n is the number of observations. Mind that this formulation differs from the usual definition that does not divide by n . This makes that $AIC(m)$ and $AIC(\logLik(m))$ give different results, being m an UComp object.

Author(s)

Diego J. Pedregal

See Also

[UC](#), [UCforecast](#), [UCvalidate](#), [UCfilter](#), [UCsmooth](#), [UCdisturb](#), [UCcomponents](#)

Examples

```
## Not run:  
y <- log(AirPassengers)  
m1 <- UCforecast(y, model = "l1t/equal/arma(0,0)")  
AIC(m1)  
  
## End(Not run)
```

airpas	<i>Airpassengers in Spain</i>
--------	-------------------------------

Description

Foreign arrivals by air in Spain in thousands of passengers (airpas).

Usage

```
airpas
```

Format

Time series objects.

Monthly data from 1969

<https://portal.mineco.gob.es/es-es/economiayempresa/EconomiaInformesMacro/Paginas/bdsice.aspx>

Examples

```
## Not run:  
airpas  
  
## End(Not run)
```

ARIMA	<i>ARIMA</i>
-------	--------------

Description

Runs all relevant functions for ARIMA modelling

Usage

```
ARIMA(
  y,
  u = NULL,
  model = NULL,
  cnst = NULL,
  s = frequency(y),
  criterion = "bic",
  h = 2 * s,
  verbose = FALSE,
  lambda = 1,
  maxOrders = c(3, 2, 3, 2, 1, 2),
  bootstrap = FALSE,
  nSimul = 5000,
  fast = FALSE
)
```

Arguments

y	a time series to forecast (it may be either a numerical vector or a time series object). This is the only input required. If a vector, the additional input s should be supplied compulsorily (see below).
u	a matrix of input time series. If the output wanted to be forecast, matrix u should contain future values for inputs.
model	the model to estimate. A vector c(p,d,q,P,D,Q) containing the model orders of an ARIMA(p,d,q)x(P,D,Q)_s model. A constant may be estimated with the cnst input. Use a NULL to automatically identify the ARIMA model.
cnst	flag to include a constant in the model (TRUE/FALSE/NULL). Use NULL to estimate
s	seasonal period of time series (1 for annual, 4 for quarterly, ...)
criterion	information criterion for identification stage ("aic", "bic", "aicc")
h	forecast horizon. If the model includes inputs h is not used, the length of u is used instead.
verbose	intermediate estimation output (TRUE / FALSE)
lambda	Box-Cox lambda parameter (NULL: estimate)
maxOrders	a vector c(p,d,q,P,D,Q) containing the maximum orders of model orders to search for in the automatic identification
bootstrap	use bootstrap simulation for predictive distributions
nSimul	number of simulation runs for bootstrap simulation of predictive distributions
fast	fast identification (avoids post-identification checks)

Details

See help of ARIMAforecast.

Value

An object of class ARIMA. See ARIMAforecast.

Author(s)

Diego J. Pedregal

See Also

[ARIMAforecast](#), [ARIMAvalidate](#),

Examples

```
## Not run:
y <- log(AirPassengers)
m1 <- ARIMA(y)
m1 <- ARIMA(y, lambda = NULL)

## End(Not run)
```

ARIMAestim

ARIMAestim

Description

Estimates and forecasts ARIMA models

Usage

```
ARIMAestim(m)
```

Arguments

`m` an object of type ARIMA created with ARIMAforecast

Details

ARIMAestim estimates and forecasts a time series using an ARIMA model

Value

The same input object with the appropriate fields filled in, in particular:

<code>p</code>	Estimated parameters
<code>yFor</code>	Forecasted values of output
<code>yForV</code>	Variance of forecasted values of output
<code>ySimul</code>	Bootstrap simulations for forecasting distribution evaluation

Author(s)

Diego J. Pedregal

See Also[ARIMA](#), [ARIMAforecast](#), [ARIMAvalidate](#),**Examples**

```
## Not run:
m1 <- ARIMAsetup(log(gdp))
m1 <- ARIMAestim(m1)

## End(Not run)
```

*ARIMAforecast**ARIMAforecast*

Description

Estimates and forecasts ARIMA general univariate models

Usage

```
ARIMAforecast(
  y,
  u = NULL,
  model = NULL,
  cnst = NULL,
  s = frequency(y),
  criterion = "bic",
  h = 2 * s,
  verbose = FALSE,
  lambda = 1,
  maxOrders = c(3, 2, 3, 2, 1, 2),
  bootstrap = FALSE,
  nSimul = 5000,
  fast = FALSE
)
```

Arguments

- y** a time series to forecast (it may be either a numerical vector or a time series object). This is the only input required. If a vector, the additional input **s** should be supplied compulsorily (see below).
- u** a matrix of input time series. If the output wanted to be forecast, matrix **u** should contain future values for inputs.

model	the model to estimate. A vector $c(p,d,q,P,D,Q)$ containing the model orders of an ARIMA(p,d,q)x(P,D,Q)_s model. A constant may be estimated with the cnst input. Use a NULL to automatically identify the ARIMA model.
cnst	flag to include a constant in the model (TRUE/FALSE/NULL). Use NULL to estimate
s	seasonal period of time series (1 for annual, 4 for quarterly, ...)
criterion	information criterion for identification stage ("aic", "bic", "aicc")
h	forecast horizon. If the model includes inputs h is not used, the length of u is used instead.
verbose	intermediate estimation output (TRUE / FALSE)
lambda	Box-Cox lambda parameter (NULL: estimate)
maxOrders	a vector $c(p,d,q,P,D,Q)$ containing the maximum orders of model orders to search for in the automatic identification
bootstrap	use bootstrap simulation for predictive distributions
nSimul	number of simulation runs for bootstrap simulation of predictive distributions
fast	fast identification (avoids post-identification checks)

Details

ARIMAforecast is a function for modelling and forecasting univariate time series with Autoregressive Integrated Moving Average (ARIMA) time series models. It sets up the model with a number of control variables that govern the way the rest of functions in the package will work. It also estimates the model parameters by Maximum Likelihood and forecasts the data.

Value

An object of class ARIMA. It is a list with fields including all the inputs and the fields listed below as outputs. All the functions in this package fill in part of the fields of any ARIMA object as specified in what follows (function ARIMA fills in all of them at once):

After running ARIMAforecast or ARIMA:

p	Estimated parameters
yFor	Forecasted values of output
yForV	Variance of forecasted values of output
ySimul	Bootstrap simulations for forecasting distribution evaluation

After running ARIMAvalidate:

table	Estimation and validation table
-------	---------------------------------

Author(s)

Diego J. Pedregal

See Also

[ARIMA](#), [ARIMAvalidate](#),

Examples

```
## Not run:
y <- log(AirPassengers)
m1 <- ARIMAforecast(y)
m1 <- ARIMAforecast(y, lambda = NULL)

## End(Not run)
```

ARIMAs_{etup}*ARIMAs_{etup}***Description**

Sets up ARIMA general models

Usage

```
ARIMAsetup(
  y,
  u = NULL,
  model = NULL,
  cnst = NULL,
  s = frequency(y),
  criterion = "bic",
  h = 2 * s,
  verbose = FALSE,
  lambda = 1,
  maxOrders = c(3, 2, 3, 2, 1, 2),
  bootstrap = FALSE,
  nSimul = 5000,
  fast = FALSE
)
```

Arguments

- | | |
|-------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| y | a time series to forecast (it may be either a numerical vector or a time series object). This is the only input required. If a vector, the additional input s should be supplied compulsorily (see below). |
| u | a matrix of input time series. If the output wanted to be forecast, matrix u should contain future values for inputs. |
| model | the model to estimate. A vector c(p,d,q,P,D,Q) containing the model orders of an ARIMA(p,d,q)x(P,D,Q) _s model. A constant may be estimated with the cnst input. Use a NULL to automatically identify the ARIMA model. |
| cnst | flag to include a constant in the model (TRUE/FALSE/NULL). Use NULL to estimate |
| s | seasonal period of time series (1 for annual, 4 for quarterly, ...) |

criterion	information criterion for identification stage ("aic", "bic", "aicc")
h	forecast horizon. If the model includes inputs h is not used, the length of u is used instead.
verbose	intermediate estimation output (TRUE / FALSE)
lambda	Box-Cox lambda parameter (NULL: estimate)
maxOrders	a vector c(p,d,q,P,D,Q) containing the maximum orders of model orders to search for in the automatic identification
bootstrap	use bootstrap simulation for predictive distributions
nSimul	number of simulation runs for bootstrap simulation of predictive distributions
fast	fast identification (avoids post-identification checks)

Details

See help of ARIMAforecast.

Value

An object of class ARIMA. See ARIMAforecast.

Author(s)

Diego J. Pedregal

See Also

[ARIMA](#), [ARIMAforecast](#), [ARIMAvalidate](#),

Examples

```
## Not run:
y <- log(AirPassengers)
m1 <- ARIMAsetup(y)
m1 <- ARIMAsetup(y, lambda = NULL)

## End(Not run)
```

ARIMAvalidate

ARIMAvalidate

Description

Shows a table of estimation and diagnostics results for ARIMA models

Usage

ARIMAvalidate(m)

Arguments

m an object of type ARIMA created with ARIMAforecast

Value

The same input object with the appropriate fields filled in, in particular:

table Estimation and validation table

Author(s)

Diego J. Pedregal

See Also

[ARIMA](#), [ARIMAforecast](#), [ARIMAvalidate](#),

Examples

```
## Not run:  
m1 <- ARIMAforecast(log(gdp))  
m1 <- ARIMAvalidate(m1)  
  
## End(Not run)
```

arma2tsi

arma2tsi

Description

AR polynomial coefficients of ARMA model

Usage

```
arma2tsi(MApoly, ARpoly, n = 100)
```

Arguments

MApoly coefficients of numerator polynomial in descending order
ARpoly coefficients of denominator polynomial in descending order
n number of coefficients

Author(s)

Diego J. Pedregal

armaFilter

armaFilter

Description

Filter of time series

Usage

```
armaFilter(MA = 1, AR = 1, y)
```

Arguments

MA	numerator polynomial
AR	denominator polynomial
y	a vector, ts or tsibble object

Value

Filtered time series

Author(s)

Diego J. Pedregal

See Also

[colMedians](#), [rowMedians](#), [tests](#), [sumStats](#), [gaussTest](#), [ident](#), [cusum](#), [varTest](#), [conv](#), [dif](#), [roots](#), [zplane](#), [acft](#), [slide](#), [plotSlide](#), [Accuracy](#), [tsDisplay](#), [size](#)

Examples

```
y <- armaFilter(1, c(1, -0.8), rnorm(200))
```

auxInvBoxCox

auxInvBoxCox

Description

Inverse of Box-Cox transformation

Usage

```
auxInvBoxCox(y, lambda)
```

Arguments

y	matrix, array or vector
lambda	lambda parameter of Box-Cox transformation

Author(s)

Diego J. Pedregal

`BIC.UComp`*BIC.UComp*

Description

Extract BIC (or SBC) value of UComp object

Usage

```
## S3 method for class 'UComp'
BIC(object, ...)
```

Arguments

object	Object of class "UComp".
...	Additional inputs to function.

Details

Selection criteria for models with different number of parameters, the smaller BIC the better. The formula used here is $BIC = (-2\ln(L) + k\ln(n))/n$, where $\ln(L)$ is the log-likelihood at the optimum, k is the number of parameters plus non-stationary states and n is the number of observations. Mind that this formulation differs from the usual definition that does not divide by n . This makes that $BIC(m)$ and $BIC(\logLik(m))$ give different results, being m an UComp object.

Author(s)

Diego J. Pedregal

See Also

[UC](#), [UCforecast](#), [UCvalidate](#), [UCfilter](#), [UCsmooth](#), [UCdisturb](#), [UCcomponents](#)

Examples

```
## Not run:
y <- log(AirPassengers)
m1 <- UCforecast(y, model = "11t/equal/arma(0,0)")
BIC(m1)

## End(Not run)
```

`box.cox`*box.cox*

Description

Runs Box-Cox transform of a time series

Usage

```
box.cox(x, lambda)
```

Arguments

x	Time series object.
lambda	Lambda parameter for Box-Cox transform.

Author(s)

Diego J. Pedregal

See Also

[inv.box.cox](#), [UC](#), [UCforecast](#), [UCvalidate](#), [UCfilter](#), [UCsmooth](#), [UCdisturb](#), [UCcomponents](#)

Examples

```
## Not run:  
y <- box.cox(AirPassengers, 0.5)  
plot(y)  
  
## End(Not run)
```

`ch4`*Methane concentration at Cape Grim in Australia*

Description

Methane concentration at Cape Grim in Australia (ch4).

Usage

```
ch4
```

Format

Time series objects.
Monthly data from January 1992 to December 2019

Source

CH4 data

Examples

```
## Not run:  
ch4  
  
## End(Not run)
```

colMedians

colMedians

Description

Medians of matrix by columns

Usage

```
colMedians(x, na.rm = TRUE, ...)
```

Arguments

x	a matrix
na.rm	boolean indicating whether to remove nans
...	rest of inputs

Value

A vector with all the medians

Author(s)

Diego J. Pedregal

See Also

[rowMedians](#), [tests](#), [sumStats](#), [gaussTest](#), [ident](#), [cusum](#), [varTest](#), [conv](#), [armaFilter](#), [dif](#), [roots](#), [zplane](#), [acft](#), [slide](#), [plotSlide](#), [Accuracy](#), [tsDisplay](#), [size](#)

Examples

```
s <- colMedians(matrix(4, 3, 2))
```

conv	<i>conv</i>
------	-------------

Description

1D convolution: filtering or polynomial multiplication

Usage

```
conv(...)
```

Arguments

... list of vectors to convolute

Value

Convolution of all input vectors

Author(s)

Diego J. Pedregal

See Also

[colMedians](#), [rowMedians](#), [tests](#), [sumStats](#), [gaussTest](#), [ident](#), [cusum](#), [varTest](#), [armaFilter](#), [dif](#), [roots](#), [zplane](#), [acft](#), [slide](#), [plotSlide](#), [Accuracy](#), [tsDisplay](#), [size](#)

Examples

```
conv(c(1, -1), c(1, -2, 1))  
conv(c(1, -1), c(1, 0.8))
```

cusum	<i>cusum</i>
-------	--------------

Description

Cusum and cusumsq tests

Usage

```
cusum(y, runFromTest = FALSE)
```

Arguments

`y` a vector, ts or tsibble object
`runFromTest` internal check variable

Author(s)

Diego J. Pedregal

See Also

[colMedians](#), [rowMedians](#), [tests](#), [sumStats](#), [gaussTest](#), [ident](#), [varTest](#), [conv](#), [armaFilter](#), [dif](#), [roots](#), [zplane](#), [acft](#), [slide](#), [plotSlide](#), [Accuracy](#), [tsDisplay](#), [size](#)

Examples

```
cusum(AirPassengers)
```

dif

dif

Description

Discrete differencing of time series

Usage

```
dif(y, difs = 1, seas = 1)
```

Arguments

<code>y</code>	a vector, ts or tsibble object
<code>difs</code>	vector with differencing orders
<code>seas</code>	vector of seasonal periods

Value

Differenced time series

Author(s)

Diego J. Pedregal

See Also

[colMedians](#), [rowMedians](#), [tests](#), [sumStats](#), [gaussTest](#), [ident](#), [cusum](#), [varTest](#), [conv](#), [armaFilter](#), [roots](#), [zplane](#), [acft](#), [slide](#), [plotSlide](#), [Accuracy](#), [tsDisplay](#), [size](#)

Examples

```
dif(AirPassengers)
dif(AirPassengers, 2)
dif(AirPassengers, c(1, 1), c(1, 12))
```

ETS

ETS

Description

Runs all relevant functions for ETS modelling

Usage

```
ETS(
  y,
  u = NULL,
  model = "???",
  s = frequency(y),
  h = 2 * s,
  criterion = "aicc",
  lambda = 1,
  armaIdent = FALSE,
  identAll = FALSE,
  forIntervals = FALSE,
  bootstrap = FALSE,
  nSimul = 5000,
  verbose = FALSE,
  alphaL = c(1e-08, 1 - 1e-08),
  betaL = alphaL,
  gammaL = alphaL,
  phiL = c(0.8, 0.98),
  p0 = -99999
)
```

Arguments

y	a time series to forecast (it may be either a numerical vector or a time series object). This is the only input required. If a vector, the additional input s should be supplied compulsorily (see below).
u	a matrix of input time series. If the output wanted to be forecast, matrix u should contain future values for inputs.
model	the model to estimate. It is a single string indicating the type of model for each component with one or two letters: <ul style="list-style-type: none"> • Error: ? / A / M • Trend: ? / N / A / Ad / M / Md • Seasonal: ? / N / A / M
s	seasonal period of time series (1 for annual, 4 for quarterly, ...)
h	forecast horizon. If the model includes inputs h is not used, the length of u is used instead.

<code>criterion</code>	information criterion for identification ("aic", "bic" or "aicc").
<code>lambda</code>	Box-Cox lambda parameter (NULL: estimate)
<code>armaIdent</code>	check for arma models for error component (TRUE / FALSE).
<code>identAll</code>	run all models to identify the best one (TRUE / FALSE)
<code>forIntervals</code>	estimate forecasting intervals (TRUE / FALSE)
<code>bootstrap</code>	use bootstrap simulation for predictive distributions
<code>nSimul</code>	number of simulation runs for bootstrap simulation of predictive distributions
<code>verbose</code>	intermediate estimation output (TRUE / FALSE)
<code>alphaL</code>	constraints limits for alpha parameter
<code>betaL</code>	constraints limits for beta parameter
<code>gammaL</code>	constraints limits for gamma parameter
<code>phiL</code>	constraints limits for phi parameter
<code>p0</code>	initial values for parameter search (alpha, beta, phi, gamma) with constraints: <ul style="list-style-type: none"> • $0 < \alpha < 1$ • $0 < \beta < \alpha$ • $0 < \phi < 1$ • $0 < \gamma < 1 - \alpha$

Details

See help of ETSforecast.

Value

An object of class ETS. See ETSforecast.

Author(s)

Diego J. Pedregal

See Also

[ETSforecast](#), [ETSvalidate](#), [ETScomponents](#), [ETSestim](#)

Examples

```
## Not run:
y <- log(AirPassengers)
m1 <- ETS(y)
m1 <- ETS(y, model = "MAM")

## End(Not run)
```

ETScomponents

ETScomponents

Description

Estimates components of ETS models

Usage

```
ETScomponents(m)
```

Arguments

`m` an object of type ETS created with ETSforecast

Value

The same input object with the appropriate fields filled in, in particular:

`comp` Estimated components in matrix form

Author(s)

Diego J. Pedregal

See Also

[ETS](#), [ETSforecast](#), [ETSvalidate](#), [ETSestim](#)

Examples

```
## Not run:  
m1 <- ETS(log(gdp))  
m1 <- ETScomponents(m1)  
  
## End(Not run)
```

ETSestim

ETSestim

Description

Estimates and forecasts ETS models

Usage

```
ETSestim(m)
```

Arguments

`m` an object of type ETS created with ETSforecast

Details

ETSestim estimates and forecasts a time series using an an ETS model

Value

The same input object with the appropriate fields filled in, in particular:

<code>p</code>	Estimated parameters
<code>yFor</code>	Forecasted values of output
<code>yForV</code>	Variance of forecasted values of output
<code>ySimul</code>	Bootstrap simulations for forecasting distribution evaluation

Author(s)

Diego J. Pedregal

See Also

[ETS](#), [ETSforecast](#), [ETSvalidate](#), [ETScomponents](#)

Examples

```
## Not run:  
m1 <- ETSsetup(log(gdp))  
m1 <- ETSestim(m1)  
  
## End(Not run)
```

ETSforecast

*ETSforecast***Description**

Estimates and forecasts ETS general univariate models

Usage

```
ETSforecast(
  y,
  u = NULL,
  model = "???",
  s = frequency(y),
  h = max(2 * s, 6),
  criterion = "aicc",
  lambda = 1,
  armaIdent = FALSE,
  identAll = FALSE,
  forIntervals = FALSE,
  bootstrap = FALSE,
  nSimul = 5000,
  verbose = FALSE,
  alphaL = c(1e-08, 1 - 1e-08),
  betaL = alphaL,
  gammaL = alphaL,
  phiL = c(0.8, 0.98),
  p0 = -99999
)
```

Arguments

y	a time series to forecast (it may be either a numerical vector or a time series object). This is the only input required. If a vector, the additional input s should be supplied compulsorily (see below).
u	a matrix of input time series. If the output wanted to be forecast, matrix u should contain future values for inputs.
model	the model to estimate. It is a single string indicating the type of model for each component with one or two letters: <ul style="list-style-type: none"> • Error: ? / A / M • Trend: ? / N / A / Ad / M / Md • Seasonal: ? / N / A / M
s	seasonal period of time series (1 for annual, 4 for quarterly, ...)
h	forecast horizon. If the model includes inputs h is not used, the length of u is used instead.

criterion	information criterion for identification ("aic", "bic" or "aicc").
lambda	Box-Cox lambda parameter (NULL: estimate)
armaIdent	check for arma models for error component (TRUE / FALSE).
identAll	run all models to identify the best one (TRUE / FALSE)
forIntervals	estimate forecasting intervals (TRUE / FALSE)
bootstrap	use bootstrap simulation for predictive distributions
nSimul	number of simulation runs for bootstrap simulation of predictive distributions
verbose	intermediate estimation output (TRUE / FALSE)
alphaL	constraints limits for alpha parameter
betaL	constraints limits for beta parameter
gammaL	constraints limits for gamma parameter
phiL	constraints limits for phi parameter
p0	initial values for parameter search (alpha, beta, phi, gamma) with constraints: <ul style="list-style-type: none"> • $0 < \alpha < 1$ • $0 < \beta < \alpha$ • $0 < \phi < 1$ • $0 < \gamma < 1 - \alpha$

Details

ETSforecast is a function for modelling and forecasting univariate time series with Exponential Smoothing (ETS) time series models. It sets up the model with a number of control variables that govern the way the rest of functions in the package will work. It also estimates the model parameters by Maximum Likelihood and forecasts the data.

Value

An object of class ETS. It is a list with fields including all the inputs and the fields listed below as outputs. All the functions in this package fill in part of the fields of any ETS object as specified in what follows (function ETS fills in all of them at once):

After running ETSforecast or ETSestim:

p	Estimated parameters
criteria	Values for estimation criteria (LogLik, AIC, BIC, AICc)
yFor	Forecasted values of output
yForV	Variance of forecasted values of output
ySimul	Bootstrap simulations for forecasting distribution evaluation

After running ETSvalidate:

table	Estimation and validation table
comp	Estimated components in matrix form

After running ETScomponents:

comp	Estimated components in matrix form
------	-------------------------------------

Author(s)

Diego J. Pedregal

See Also

[ETS](#), [ETSvalidate](#), [ETScomponents](#), [ETSestim](#)

Examples

```
## Not run:  
y <- log(AirPassengers)  
m1 <- ETSforecast(y)  
m1 <- ETSforecast(y, model = "A?A")  
  
## End(Not run)
```

ETSsetup

ETSsetup

Description

Sets up ETS general univariate models

Usage

```
ETSsetup(  
  y,  
  u = NULL,  
  model = "???",  
  s = frequency(y),  
  h = 2 * s,  
  criterion = "aicc",  
  lambda = 1,  
  armaIdent = FALSE,  
  identAll = FALSE,  
  forIntervals = FALSE,  
  bootstrap = FALSE,  
  nSimul = 5000,  
  verbose = FALSE,  
  alphaL = c(1e-08, 1 - 1e-08),  
  betaL = alphaL,  
  gammaL = alphaL,  
  phiL = c(0.8, 0.98),  
  p0 = -99999  
)
```

Arguments

y	a time series to forecast (it may be either a numerical vector or a time series object). This is the only input required. If a vector, the additional input s should be supplied compulsorily (see below).
u	a matrix of input time series. If the output wanted to be forecast, matrix u should contain future values for inputs.
model	the model to estimate. It is a single string indicating the type of model for each component with one or two letters: <ul style="list-style-type: none"> • Error: ? / A / M • Trend: ? / N / A / Ad / M / Md • Seasonal: ? / N / A / M
s	seasonal period of time series (1 for annual, 4 for quarterly, ...)
h	forecast horizon. If the model includes inputs h is not used, the length of u is used instead.
criterion	information criterion for identification ("aic", "bic" or "aicc").
lambda	Box-Cox lambda parameter (NULL: estimate)
armaIdent	check for arma models for error component (TRUE / FALSE).
identAll	run all models to identify the best one (TRUE / FALSE)
forIntervals	estimate forecasting intervals (TRUE / FALSE)
bootstrap	use bootstrap simulation for predictive distributions
nSimul	number of simulation runs for bootstrap simulation of predictive distributions
verbose	intermediate estimation output (TRUE / FALSE)
alphaL	constraints limits for alpha parameter
betaL	constraints limits for beta parameter
gammaL	constraints limits for gamma parameter
phiL	constraints limits for phi parameter
p0	initial values for parameter search (alpha, beta, phi, gamma) with constraints: <ul style="list-style-type: none"> • $0 < \alpha < 1$ • $0 < \beta < \alpha$ • $0 < \phi < 1$ • $0 < \gamma < 1 - \alpha$

Details

See help of ETSforecast.

Value

An object of class ETS. See ETSforecast.

Author(s)

Diego J. Pedregal

See Also

[ETS](#), [ETSforecast](#), [ETSvalidate](#), [ETScomponents](#), [ETSestim](#)

Examples

```
## Not run:  
y <- log(AirPassengers)  
m1 <- ETSsetup(y)  
m1 <- ETSsetup(y, model = "???" )  
m1 <- ETSsetup(y, model = "?AA" )  
  
## End(Not run)
```

ETSvalidate

ETSvalidate

Description

Shows a table of estimation and diagnostics results for ETS models

Usage

```
ETSvalidate(m)
```

Arguments

`m` an object of type ETS created with ETSforecast

Value

The same input object with the appropriate fields filled in, in particular:

`table` Estimation and validation table

Author(s)

Diego J. Pedregal

See Also

[ETS](#), [ETSforecast](#), [ETSvalidate](#), [ETScomponents](#)

Examples

```
## Not run:  
m1 <- ETSforecast(log(gdp))  
m1 <- ETSvalidate(m1)  
  
## End(Not run)
```

extract	<i>extract</i>
---------	----------------

Description

Reorder data frame returning column col reordered according to the values in column accordingTo

Usage

```
extract(x, col, accordingTo = 1)
```

Arguments

x	a data frame
col	column to be ordered
accordingTo	column to take as the pattern

Value

data frame reordered

Author(s)

Diego J. Pedregal

fitted.ETS	<i>fitted.ETS</i>
------------	-------------------

Description

Fitted output values of ETS object

Fitted output values of TETS object

Usage

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

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

Arguments

object	Object of class "TETS".
...	Additional inputs to function.

Details

See help of ETS.

See help of TETS.

Author(s)

Diego J. Pedregal

See Also

[ETS](#), [ETSforecast](#), [ETSvalidate](#), [ETScomponents](#), [ETSestim](#)

[TETS](#), [TETSforecast](#), [TETSvalidate](#), [TETScomponents](#), [TETSestim](#)

Examples

```
## Not run:  
m1 <- ETSforecast(log(gdp))  
fitted(m1)
```

```
## End(Not run)  
## Not run:  
m1 <- TETSforecast(log(gdp))  
fitted(m1)
```

```
## End(Not run)
```

gaussTest

gaussTest

Description

Gaussianity tests

Usage

```
gaussTest(y, runFromTests = FALSE)
```

Arguments

y a vector, ts or tibble object

runFromTests internal check

Author(s)

Diego J. Pedregal

See Also

[colMedians](#), [rowMedians](#), [tests](#), [sumStats](#), [ident](#), [cusum](#), [varTest](#), [conv](#), [armaFilter](#), [dif](#), [roots](#), [zplane](#), [acft](#), [slide](#), [plotSlide](#), [Accuracy](#), [tsDisplay](#), [size](#)

Examples

```
gaussTest(AirPassengers)
```

gdp	<i>Spanish GDP</i>
-----	--------------------

Description

Quarterly real Spanish Gross Domestic Product (gdp)

Usage

```
gdp
```

Format

Time series objects.

Quarterly since 1995

<https://portal.mineco.gob.es/es-es/economiayempresa/EconomiaInformesMacro/Paginas/bdsice.aspx>

Examples

```
## Not run:
gdp
## End(Not run)
```

getp0	<i>getp0</i>
-------	--------------

Description

Get initial conditions for parameters of UComp object

Usage

```
getp0(y, model = "l1t/equal/arma(0,0)", periods = NA)
```

Arguments

y	a time series to forecast.
model	any valid UComp model without any ?.
periods	vector of fundamental period and harmonics required.

Details

Provides initial parameters of a given model for the time series. They may be changed arbitrarily by the user to include as an input p_0 to UC or UCforecast functions (see example below). There is no guarantee that the model will converge and selecting initial conditions should be used with care.

Value

A set of parameters p_0 of an object of class UComp to use as input to UC, UCforecast or UCsetup.

Author(s)

Diego J. Pedregal

See Also

[UC](#), [UCvalidate](#), [UCfilter](#), [UCsmooth](#), [UCdisturb](#), [UCcomponents](#), [UChp](#)

Examples

```
## Not run:
p0 <- getp0(log(AirPassengers), model = "l1t/equal/arma(0,0)")
p0[1] <- 0 # p0[1] <- NA
m <- UCforecast(log(AirPassengers), model = "l1t/equal/arma(0,0)", p0 = p0)

## End(Not run)
```

ident

ident

Description

Autocorrelation functions of a time series

Usage

```
ident(y, nCoef = min(37, floor(length(y)/4)), nPar = 0, runFromTests = FALSE)
```

Arguments

y	a vector, ts or tsibble object
nCoef	number of autocorrelation coefficients to estimate
nPar	number of parameters in a model if y is a residual
runFromTests	internal check

Value

A vector with all the dimensions

Author(s)

Diego J. Pedregal

See Also

[colMedians](#), [rowMedians](#), [tests](#), [sumStats](#), [gaussTest](#), [cusum](#), [varTest](#), [conv](#), [armaFilter](#), [dif](#), [roots](#), [zplane](#), [acft](#), [slide](#), [plotSlide](#), [Accuracy](#), [tsDisplay](#), [size](#)

Examples

```
ident(AirPassengers)
```

inv.box.cox

inv.box.cox

Description

Runs inverse of Box-Cox transform of a time series

Usage

```
inv.box.cox(x, lambda)
```

Arguments

x	Transformed time series object.
lambda	Lambda parameter used for Box-Cox transform.

Author(s)

Diego J. Pedregal

See Also

[box.cox](#), [UC](#), [UCforecast](#), [UCvalidate](#), [UCfilter](#), [UCsmooth](#), [UCdisturb](#), [UCcomponents](#)

Examples

```
## Not run:  
y <- inv.box.cox(box.cox(AirPassengers, 0.5), 0.5)  
plot(y)  
  
## End(Not run)
```

 invBoxCox

invBoxCox

Description

Calculates inverse of Box-Cox transformation with confidence bands, calculated as const time the standard error

Usage

```
invBoxCox(y, yVar, lambda, const = 2)
```

Arguments

y	matrix, array or vector
yVar	matrix, array or vector of variances of y
lambda	lambda parameter of Box-Cox transformation
const	number of standard error for confidence band

Author(s)

Diego J. Pedregal

ipi

Spanish Industrial Production Index

Description

Spanish Industrial Production Index (ipi).

Usage

```
ipi
```

Format

Objeto time series.

Monthly since 1975

<https://portal.mineco.gob.es/es-es/economiayempresa/EconomiaInformesMacro/Paginas/bdsice.aspx>

Examples

```
## Not run:
ipi
```

```
## End(Not run)
```

OECDgdp

OECD GDP

Description

Seasonally adjusted quarterly OECD real gross domestic product (OECDgdp).

Usage

OECDgdp

Format

Time series objects.

Quarterly data from 1962 to 2019

<https://portal.mineco.gob.es/es-es/economiaayempresa/EconomiaInformesMacro/Paginas/bdsice.aspx>

Examples

```
## Not run:  
OECDgdp  
  
## End(Not run)
```

plot.ARIMA

plot.ARIMA

Description

Plot zplane of ARIMA object

Usage

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

Arguments

x Object of class "ARIMA".
... Additional inputs to function.

Details

See help of ARIMA.

Author(s)

Diego J. Pedregal

See Also

[ARIMA](#), [ARIMAforecast](#), [ARIMAvalidate](#),

Examples

```
## Not run:  
m1 <- ARIMAforecast(log(gdp))  
plot(m1)  
  
## End(Not run)
```

plot.ETS

plot.ETS

Description

Plot components of ETS object

Plot components of TETS object

Usage

```
## S3 method for class 'ETS'  
plot(x, ...)  
  
## S3 method for class 'TETS'  
plot(x, ...)
```

Arguments

x Object of class “TETS”.
... Additional inputs to function.

Details

See help of ETS.

See help of TETS.

Author(s)

Diego J. Pedregal

See Also

[ETS](#), [ETSforecast](#), [ETSvalidate](#), [ETScomponents](#), [ETSestim](#)
[TETS](#), [TETSforecast](#), [TETSvalidate](#), [TETScomponents](#), [TETSestim](#)

Examples

```
## Not run:  
m1 <- ETSforecast(log(gdp))  
plot(m1)  
  
## End(Not run)  
## Not run:  
m1 <- TETSforecast(log(gdp))  
plot(m1)  
  
## End(Not run)
```

plotAcfPacf

plotAcfPacf

Description

Plot of ACF and PACF

Usage

```
plotAcfPacf(ACF, PACF, s = 1, n = NA, runFromTest = FALSE)
```

Arguments

ACF	variable to plot
PACF	second variable to plot
s	seasonal period
n	number of coefficients
runFromTest	internal check variable

Author(s)

Diego J. Pedregal

plotBar *plotBar*

Description

Plot variable in bars

Usage

```
plotBar(ACF, s = 1, n = NA, label = "ACF")
```

Arguments

ACF	variable to plot
s	seasonal period
n	number of coefficients
label	label for plot

Value

Handle of plot

Author(s)

Diego J. Pedregal

plotSlide *plotSlide*

Description

Plot summarised results from slide

Usage

```
plotSlide(py1, y, orig, step = 1, errorFun, collectFun = mean)
```

Arguments

py1	output from slide function
y	a vector or matrix of time series (the same used in slide call)
orig	starting forecasting origin (the same used in slide call)
step	observations ahead to move the forecasting origin (the same used in slide call)
errorFun	user function to calculate error measures
collectFun	aggregation function (mean, median, etc.)

Value

Results

Author(s)

Diego J. Pedregal

See Also

[colMedians](#), [rowMedians](#), [tests](#), [sumStats](#), [gaussTest](#), [ident](#), [cusum](#), [varTest](#), [conv](#), [armaFilter](#), [dif](#), [roots](#), [zplane](#), [acft](#), [slide](#), [Accuracy](#), [tsDisplay](#), [size](#)

Examples

```
## Not run: plotSlide(py1, AirPassengers, 100, 1, errorFun)
```

plus_one

plus_one

Description

Returns date of next to end time series y

Usage

```
plus_one(y)
```

Arguments

y a ts object

Value

Next time stamp

Author(s)

Diego J. Pedregal

predict.UComp	<i>predict.UComp</i>
---------------	----------------------

Description

Forecasting using structural Unobserved Components models with prediction intervals

Usage

```
## S3 method for class 'UComp'  
predict(object, newdata = NULL, n.ahead = NULL, level = 0.95, ...)
```

Arguments

object	Object of class “UComp”.
newdata	New output data to apply “UComp” object to.
n.ahead	Number of steps ahead to forecast or new inputs variables including their predictions.
level	Confidence level for prediction intervals.
...	Ignored.

Details

See help of UC.

Value

A matrix with the mean forecasts and lower and upper prediction intervals

Author(s)

Diego J. Pedregal

See Also

[UC](#), [UCforecast](#), [UCvalidate](#), [UCfilter](#), [UCsmooth](#), [UCdisturb](#), [UCcomponents](#)

Examples

```
## Not run:  
y <- log(AirPassengers)  
m1 <- UCforecast(y, model = "l1t/eq/arma(0,0)")  
f1 <- predict(m1)  
  
## End(Not run)
```

`print.ARIMA` *print.ARIMA*

Description

Prints an ARIMA object
Prints an ETS object
Prints a TOBIT TETS object

Usage

```
## S3 method for class 'ARIMA'  
print(x, ...)  
  
## S3 method for class 'ETS'  
print(x, ...)  
  
## S3 method for class 'TETS'  
print(x, ...)
```

Arguments

`x` Object of class “TETS”.
`...` Additional inputs to handle the way to print output.

Details

See help of ARIMA.
See help of ETS.
See help of TETS.

Author(s)

Diego J. Pedregal

See Also

[ARIMA](#), [ARIMAforecast](#), [ARIMAvalidate](#),
[ETS](#), [ETSforecast](#), [ETSvalidate](#), [ETScomponents](#), [ETSestim](#)
[TETS](#), [TETSforecast](#), [TETSvalidate](#), [TETScomponents](#), [TETSestim](#)

Examples

```
## Not run:
m1 <- ARIMAforecast(log(gdp))
print(m1)

## End(Not run)
## Not run:
m1 <- ETSforecast(log(gdp))
print(m1)

## End(Not run)
## Not run:
m1 <- TETSforecast(log(gdp))
print(m1)

## End(Not run)
```

removeNaNs

removeNaNs

Description

Remove nans at beginning or end of vector

Usage

```
removeNaNs(x)
```

Arguments

x a vector or a ts object

Value

vector with nans removed (only those at beginning or end)

Author(s)

Diego J. Pedregal

residuals.ETS	<i>residuals.ETS</i>
---------------	----------------------

Description

Residuals of ETS object

Residuals of TETS object

Usage

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

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

Arguments

object	Object of class “TETS”.
...	Additional inputs to function.

Details

See help of ETS.

See help of TETS.

Author(s)

Diego J. Pedregal

See Also

[ETS](#), [ETSforecast](#), [ETSvalidate](#), [ETScomponents](#), [ETSestim](#)

[TETS](#), [TETSforecast](#), [TETSvalidate](#), [TETScomponents](#), [TETSestim](#)

Examples

```
## Not run:  
m1 <- ETSforecast(log(gdp))  
residuals(m1)
```

```
## End(Not run)
```

```
## Not run:  
m1 <- TETSforecast(log(gdp))  
residuals(m1)
```

```
## End(Not run)
```

roots

roots

Description

Roots of polynomial

Usage

roots(x)

Arguments

x coefficients of polynomial in descending order

Value

Roots of polynomial

Author(s)

Diego J. Pedregal

See Also[colMedians](#), [rowMedians](#), [tests](#), [sumStats](#), [gaussTest](#), [ident](#), [cusum](#), [varTest](#), [conv](#), [armaFilter](#), [dif](#), [zplane](#), [acft](#), [slide](#), [plotSlide](#), [Accuracy](#), [tsDisplay](#), [size](#)**Examples**

```
roots(c(1, -2, 1))
roots(conv(c(1, -1), c(1, 0.8)))
```

rowMedians*rowMedians*

Description

Medians of matrix by rows

Usage

rowMedians(x, na.rm = TRUE, ...)

Arguments

x a matrix
na.rm boolean indicating whether to remove nans
... rest of inputs

Value

A vector with all the medians

Author(s)

Diego J. Pedregal

See Also

[colMedians](#), [tests](#), [sumStats](#), [gaussTest](#), [ident](#), [cusum](#), [varTest](#), [conv](#), [armaFilter](#), [dif](#),
[roots](#), [zplane](#), [acft](#), [slide](#), [plotSlide](#), [Accuracy](#), [tsDisplay](#), [size](#)

Examples

```
s <- rowMedians(matrix(4, 3, 2))
```

sales	<i>Sales index for large retailers in Spain</i>
-------	-------------------------------------------------

Description

Sales index for food of large retailers in Spain

Usage

```
sales
```

Format

Time series objects.

Monthly data from January 1995 to December 2019

<https://portal.mineco.gob.es/es-es/economiayempresa/EconomiaInformesMacro/Paginas/bdsice.aspx>

Examples

```
## Not run:  
sales
```

```
## End(Not run)
```

size	<i>size</i>
------	-------------

Description

size of vectors or matrices

Size of vector, matrix or array

Usage

```
size(y)
```

```
size(y)
```

Arguments

y a vector, matrix or array

Value

A vector with all the dimensions

Author(s)

Diego J. Pedregal

See Also

[colMedians](#), [rowMedians](#), [tests](#), [sumStats](#), [gaussTest](#), [ident](#), [cusum](#), [varTest](#), [conv](#), [armaFilter](#), [dif](#), [roots](#), [zplane](#), [acft](#), [slide](#), [plotSlide](#), [Accuracy](#), [tsDisplay](#)

Examples

```
s <- size(matrix(4, 3, 2))
s <- size(rep(4, 3))
s <- size(array(4, c(3, 2, 2)))
```

`slide`*slide*

Description

Rolling forecasting of a matrix of time series

Usage

```
slide(  
  y,  
  orig,  
  forecFun,  
  ...,  
  h = 12,  
  step = 1,  
  output = TRUE,  
  window = NA,  
  parallel = FALSE  
)
```

Arguments

<code>y</code>	a vector or matrix of time series
<code>orig</code>	starting forecasting origin
<code>forecFun</code>	user function that implements forecasting methods
<code>...</code>	rest of inputs to <code>forecFun</code> function
<code>h</code>	forecasting horizon
<code>step</code>	observations ahead to move the forecasting origin
<code>output</code>	output TRUE/FALSE
<code>window</code>	fixed window width in number of observations (NA for non fixed)
<code>parallel</code>	run forecasts in parallel

Details

Takes a time series and run forecasting methods implemented in function `forecFun` `h` steps ahead along the time series `y`, starting at forecasting origin `orig`, and moving `step` observations ahead. Forecasts may be run in parallel by setting `parallel` to `TRUE`. A fixed window width may be specified with input `window`. The output is of dimensions (`h`, `nOrigs`, `nModels`, `nSeries`)

Value

A vector with all the dimensions

Author(s)

Diego J. Pedregal

See Also

[colMedians](#), [rowMedians](#), [tests](#), [sumStats](#), [gaussTest](#), [ident](#), [cusum](#), [varTest](#), [conv](#), [armaFilter](#), [dif](#), [roots](#), [zplane](#), [acft](#), [plotSlide](#), [Accuracy](#), [tsDisplay](#), [size](#)

Examples

```
## Not run: slide(AirPassengers, 100, forecFun)
```

 slideAux

slideAux

Description

Auxiliary function run from slide

Usage

```
slideAux(
  y,
  orig,
  forecFun,
  h = 12,
  step = 1,
  output = TRUE,
  graph = TRUE,
  window = NA,
  parallel = FALSE,
  ...
)
```

Arguments

<code>y</code>	a vector or matrix of time series
<code>orig</code>	starting forecasting origin
<code>forecFun</code>	user function that implements forecasting methods
<code>h</code>	forecasting horizon
<code>step</code>	observations ahead to move the forecasting origin
<code>output</code>	output TRUE/FALSE
<code>graph</code>	graphical output TRUE/FALSE
<code>window</code>	fixed window width in number of observations (NA for non fixed)
<code>parallel</code>	run forecasts in parallel
<code>...</code>	rest of inputs to forecFun function

Value

Next time stamp

Author(s)

Diego J. Pedregal

summary.ARIMA	<i>summary.ARIMA</i>
---------------	----------------------

Description

Prints an ARIMA object on screen

Usage

```
## S3 method for class 'ARIMA'  
summary(object, ...)
```

Arguments

object	Object of class “ARIMA”.
...	Additional inputs to function.

Details

See help of ARIMA.

Author(s)

Diego J. Pedregal

See Also

[ARIMA](#), [ARIMAforecast](#), [ARIMAvalidate](#),

Examples

```
## Not run:  
m1 <- ARIMAforecast(log(gdp))  
summary(m1)  
  
## End(Not run)
```

summary.ETS	<i>summary.ETS</i>
-------------	--------------------

Description

Prints an ETS object on screen

Usage

```
## S3 method for class 'ETS'  
summary(object, ...)
```

Arguments

object	Object of class “ETS”.
...	Additional inputs to function.

Details

See help of ETS.

Author(s)

Diego J. Pedregal

See Also

[ETS](#), [ETSforecast](#), [ETSvalidate](#), [ETScomponents](#), [ETSestim](#)

Examples

```
## Not run:  
m1 <- ETSforecast(log(gdp))  
summary(m1)  
  
## End(Not run)
```

summary.TETS	<i>summary.TETS</i>
--------------	---------------------

Description

Prints a TOBIT TETS object on screen

Usage

```
## S3 method for class 'TETS'  
summary(object, ...)
```

Arguments

object	Object of class “TETS”.
...	Additional inputs to function.

Details

See help of TETS.

Author(s)

Diego J. Pedregal

See Also

[TETS](#), [TETSforecast](#), [TETSvalidate](#), [TETScomponents](#), [TETSestim](#)

Examples

```
## Not run:  
m1 <- TETSforecast(log(gdp))  
summary(m1)  
  
## End(Not run)
```

sumStats	<i>sumStats</i>
----------	-----------------

Description

Summary statistics of a matrix of variables

Usage

```
sumStats(y, decimals = 5)
```

Arguments

y	a vector, matrix of time series
decimals	number of decimals for table

Details

Position, dispersion, skewness, kurtosis, etc.

Value

Table of values

Author(s)

Diego J. Pedregal

See Also

[colMedians](#), [rowMedians](#), [tests](#), [gaussTest](#), [ident](#), [cusum](#), [varTest](#), [conv](#), [armaFilter](#), [dif](#), [roots](#), [zplane](#), [acft](#), [slide](#), [plotSlide](#), [Accuracy](#), [tsDisplay](#), [size](#)

Examples

```
s <- sumStats(AirPassengers)
```

tests

tests

Description

Tests on a time series

Usage

```
tests(  
  y,  
  parts = 1/3,  
  nCoef = min(25, length(x)/4),  
  nPar = 0,  
  s = frequency(y),  
  avoid = 16  
)
```

Arguments

<code>y</code>	a vector, ts or tsibble object
<code>parts</code>	proportion of sample to include in ratio of variances test
<code>nCoef</code>	number of autocorrelation coefficients to estimate
<code>nPar</code>	number of parameters in a model if <code>y</code> is a residual
<code>s</code>	seasonal period, number of observations per year
<code>avoid</code>	number of observations to avoid at beginning of sample to eliminate initial effects

Details

Multiple tests on a time series, including summary statistics, autocorrelation, Gaussianity and heteroskedasticity,

Author(s)

Diego J. Pedregal

See Also

[colMedians](#), [rowMedians](#), [sumStats](#), [gaussTest](#), [ident](#), [cusum](#), [varTest](#), [conv](#), [armaFilter](#), [dif](#), [roots](#), [zplane](#), [acft](#), [slide](#), [plotSlide](#), [Accuracy](#), [tsDisplay](#), [size](#)

Examples

```
tests(AirPassengers)
```

TETS

*TETS***Description**

Runs all relevant functions for TETS modelling

Usage

```
TETS(
  y,
  u = NULL,
  model = "???",
  s = frequency(y),
  h = 2 * s,
  criterion = "aicc",
  forIntervals = FALSE,
  bootstrap = FALSE,
  nSimul = 5000,
  verbose = FALSE,
  alphaL = c(0, 1),
  betaL = alphaL,
  gammaL = alphaL,
  phiL = c(0.8, 0.98),
  p0 = -99999,
  Ymin = -Inf,
  Ymax = Inf
)
```

Arguments

y	a time series to forecast (it may be either a numerical vector or a time series object). This is the only input required. If a vector, the additional input s should be supplied compulsorily (see below).
u	a matrix of input time series. If the output wanted to be forecast, matrix u should contain future values for inputs.
model	the model to estimate. It is a single string indicating the type of model for each component with one or two letters: <ul style="list-style-type: none"> • Error: ? / A • Trend: ? / N / A / Ad • Seasonal: ? / N / A
s	seasonal period of time series (1 for annual, 4 for quarterly, ...)
h	forecast horizon. If the model includes inputs h is not used, the length of u is used instead.
criterion	information criterion for identification ("aic", "bic" or "aicc").

forIntervals	estimate forecasting intervals (TRUE / FALSE)
bootstrap	use bootstrap simulation for predictive distributions
nSimul	number of simulation runs for bootstrap simulation of predictive distributions
verbose	intermediate estimation output (TRUE / FALSE)
alphaL	constraints limits for alpha parameter
betaL	constraints limits for beta parameter
gammaL	constraints limits for gamma parameter
phiL	constraints limits for phi parameter
p0	initial values for parameter search (alpha, beta, phi, gamma, sigma2) with constraints:
Ymin	scalar or vector of time varying censoring values from below
Ymax	scalar or vector of time varying censoring values from above

- $0 < \alpha < 1$
- $0 < \beta < \alpha$
- $0 < \phi < 1$
- $0 < \gamma < 1 - \alpha$
- $\sigma^2 > 0$

Details

See help of TETSforecast.

Value

An object of class TETS. See TETSforecast.

Author(s)

Diego J. Pedregal

See Also

[TETSforecast](#), [TETSvalidate](#), [TETScomponents](#), [TETSestim](#)

Examples

```
## Not run:
y <- log(AirPassengers)
m1 <- TETS(y)
m1 <- TETS(y, model = "MAM")

## End(Not run)
```

TETScomponents *TETScomponents*

Description

Estimates components of TOBIT TETS models

Usage

TETScomponents(m)

Arguments

m an object of type TETS created with TETSforecast

Value

The same input object with the appropriate fields filled in, in particular:

comp Estimated components in matrix form

Author(s)

Diego J. Pedregal

See Also

[TETS](#), [TETSforecast](#), [TETSvalidate](#), [TETSestim](#)

Examples

```
## Not run:  
m1 <- TETS(log(gdp))  
m1 <- TETScomponents(m1)  
  
## End(Not run)
```

TETSestim

TETSestim

Description

Estimates and forecasts TOBIT TETS models

Usage

```
TETSestim(m)
```

Arguments

`m` an object of type TETS created with TETSforecast

Details

TETSestim estimates and forecasts a time series using an a TOBIT TETS model

Value

The same input object with the appropriate fields filled in, in particular:

<code>p</code>	Estimated parameters
<code>yFor</code>	Forecasted values of output
<code>yForV</code>	Variance of forecasted values of output
<code>ySimul</code>	Bootstrap simulations for forecasting distribution evaluation

Author(s)

Diego J. Pedregal

See Also

[TETS](#), [TETSforecast](#), [TETSvalidate](#), [TETScomponents](#)

Examples

```
## Not run:  
m1 <- TETSsetup(log(gdp))  
m1 <- TETSestim(m1)  
  
## End(Not run)
```

TETSforecast

TETSforecast

Description

Estimates and forecasts TOBIT TETS general univariate models

Usage

```
TETSforecast(
  y,
  u = NULL,
  model = "???",
  s = frequency(y),
  h = max(2 * s, 6),
  criterion = "aicc",
  forIntervals = FALSE,
  bootstrap = FALSE,
  nSimul = 5000,
  verbose = FALSE,
  alphaL = c(0, 1),
  betaL = alphaL,
  gammaL = alphaL,
  phiL = c(0.8, 0.98),
  p0 = -99999,
  Ymin = -Inf,
  Ymax = Inf
)
```

Arguments

y	a time series to forecast (it may be either a numerical vector or a time series object). This is the only input required. If a vector, the additional input s should be supplied compulsorily (see below).
u	a matrix of input time series. If the output wanted to be forecast, matrix u should contain future values for inputs.
model	the model to estimate. It is a single string indicating the type of model for each component with one or two letters: <ul style="list-style-type: none"> • Error: ? / A • Trend: ? / N / A / Ad • Seasonal: ? / N / A
s	seasonal period of time series (1 for annual, 4 for quarterly, ...)
h	forecast horizon. If the model includes inputs h is not used, the length of u is used instead.
criterion	information criterion for identification ("aic", "bic" or "aicc").

forIntervals	estimate forecasting intervals (TRUE / FALSE)
bootstrap	use bootstrap simulation for predictive distributions
nSimul	number of simulation runs for bootstrap simulation of predictive distributions
verbose	intermediate estimation output (TRUE / FALSE)
alphaL	constraints limits for alpha parameter
betaL	constraints limits for beta parameter
gammaL	constraints limits for gamma parameter
phiL	constraints limits for phi parameter
p0	initial values for parameter search (alpha, beta, phi, gamma, sigma2) with constraints:
Ymin	scalar or vector of time varying censoring values from below
Ymax	scalar or vector of time varying censoring values from above

- $0 < \alpha < 1$
- $0 < \beta < \alpha$
- $0 < \phi < 1$
- $0 < \gamma < 1 - \alpha$
- $\sigma^2 > 0$

Details

TETSforecast is a function for modelling and forecasting univariate time series with TOBIT Exponential Smoothing (TETS) time series models. It sets up the model with a number of control variables that govern the way the rest of functions in the package will work. It also estimates the model parameters by Maximum Likelihood and forecasts the data.

Value

An object of class TETS. It is a list with fields including all the inputs and the fields listed below as outputs. All the functions in this package fill in part of the fields of any TETS object as specified in what follows (function TETS fills in all of them at once):

After running TETSforecast or TETSestim:

p	Estimated parameters
criteria	Values for estimation criteria (LogLik, AIC, BIC, AICc)
yFor	Forecasted values of output
yForV	Variance of forecasted values of output
ySimul	Bootstrap simulations for forecasting distribution evaluation

After running TETSvalidate:

table	Estimation and validation table
comp	Estimated components in matrix form

After running TETScomponents:

comp	Estimated components in matrix form
------	-------------------------------------

Author(s)

Diego J. Pedregal

See Also

[TETS](#), [TETSvalidate](#), [TETScomponents](#), [TETSestim](#)

Examples

```
## Not run:  
y <- log(AirPassengers)  
m1 <- TETSforecast(y)  
m1 <- TETSforecast(y, model = "A?A")  
  
## End(Not run)
```

TETSsetup

TETSsetup

Description

Sets up TOBIT TETS general univariate models

Usage

```
TETSsetup(  
  y,  
  u = NULL,  
  model = "???",  
  s = frequency(y),  
  h = 2 * s,  
  criterion = "aicc",  
  forIntervals = FALSE,  
  bootstrap = FALSE,  
  nSimul = 5000,  
  verbose = FALSE,  
  alphaL = c(0, 1),  
  betaL = alphaL,  
  gammaL = alphaL,  
  phiL = c(0.8, 0.98),  
  p0 = -99999,  
  Ymin = -Inf,  
  Ymax = Inf  
)
```

Arguments

y	a time series to forecast (it may be either a numerical vector or a time series object). This is the only input required. If a vector, the additional input s should be supplied compulsorily (see below).
u	a matrix of input time series. If the output wanted to be forecast, matrix u should contain future values for inputs.
model	the model to estimate. It is a single string indicating the type of model for each component with one or two letters: <ul style="list-style-type: none"> • Error: ? / A • Trend: ? / N / A / Ad • Seasonal: ? / N / A
s	seasonal period of time series (1 for annual, 4 for quarterly, ...)
h	forecast horizon. If the model includes inputs h is not used, the length of u is used instead.
criterion	information criterion for identification ("aic", "bic" or "aicc").
forIntervals	estimate forecasting intervals (TRUE / FALSE)
bootstrap	use bootstrap simulation for predictive distributions
nSimul	number of simulation runs for bootstrap simulation of predictive distributions
verbose	intermediate estimation output (TRUE / FALSE)
alphaL	constraints limits for alpha parameter
betaL	constraints limits for beta parameter
gammaL	constraints limits for gamma parameter
phiL	constraints limits for phi parameter
p0	initial values for parameter search (alpha, beta, phi, gamma, sigma2) with constraints:
Ymin	scalar or vector of time varying censoring values from below
Ymax	scalar or vector of time varying censoring values from above <ul style="list-style-type: none"> • $0 < \alpha < 1$ • $0 < \beta < \alpha$ • $0 < \phi < 1$ • $0 < \gamma < 1 - \alpha$ • $\sigma^2 > 0$

Details

See help of TETSforecast.

Value

An object of class TETS. See TETSforecast.

Author(s)

Diego J. Pedregal

See Also[TETS](#), [TETSforecast](#), [TETSvalidate](#), [TETScomponents](#), [TETSestim](#)**Examples**

```
## Not run:
y <- log(AirPassengers)
m1 <- TETSsetup(y)
m1 <- TETSsetup(y, model = "??")
m1 <- TETSsetup(y, model = "?AA")

## End(Not run)
```

TETSvalidate

*TETSvalidate***Description**

Shows a table of estimation and diagnostics results for TOBIT TETS models

Usage

TETSvalidate(m)

Arguments

m an object of type TETS created with TETSforecast

Value

The same input object with the appropriate fields filled in, in particular:

table Estimation and validation table

Author(s)

Diego J. Pedregal

See Also[TETS](#), [TETSforecast](#), [TETSvalidate](#), [TETScomponents](#)

Examples

```
## Not run:  
m1 <- TETSforecast(log(gdp))  
m1 <- TETSvalidate(m1)  
  
## End(Not run)
```

tsDisplay

tsDisplay

Description

Displays time series plot with autocorrelation functions

Usage

```
tsDisplay(y, nCoef = 25, nPar = 0, s = NA)
```

Arguments

<code>y</code>	a vector, ts or tsibble object
<code>nCoef</code>	number of autocorrelation coefficients to estimate
<code>nPar</code>	number of parameters in a model if y is a residual
<code>s</code>	seasonal period, number of observations per year

Author(s)

Diego J. Pedregal

See Also

[colMedians](#), [rowMedians](#), [tests](#), [sumStats](#), [gaussTest](#), [ident](#), [cusum](#), [varTest](#), [conv](#), [armaFilter](#), [dif](#), [roots](#), [zplane](#), [acft](#), [slide](#), [plotSlide](#), [Accuracy](#), [size](#)

Examples

```
tsDisplay(AirPassengers)
```

UC

UC

Description

Runs all relevant functions for UC modelling

Usage

```
UC(
  y,
  u = NULL,
  model = "?/none/?/?",
  h = 9999,
  lambda = 1,
  outlier = 9999,
  tTest = FALSE,
  criterion = "aic",
  periods = NA,
  verbose = FALSE,
  stepwise = FALSE,
  p0 = -9999.9,
  arma = TRUE,
  TVP = NULL,
  trendOptions = "none/rw/llt/dt",
  seasonalOptions = "none/equal/different",
  irregularOptions = "none/arma(0,0)"
)
```

Arguments

- | | |
|-------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| y | a time series to forecast (it may be either a numerical vector or a time series object). This is the only input required. If a vector, the additional input periods should be supplied compulsorily (see below). |
| u | a matrix of external regressors included only in the observation equation. (it may be either a numerical vector or a time series object). If the output wanted to be forecast, matrix u should contain future values for inputs. |
| model | the model to estimate. It is a single string indicating the type of model for each component. It allows two formats "trend/seasonal/irregular" or "trend/cycle/seasonal/irregular". The possibilities available for each component are: <ul style="list-style-type: none"> • Trend: ? / none / rw / irw / llt / dt / td; • Seasonal: ? / none / equal / different; • Irregular: ? / none / arma(0, 0) / arma(p, q) - with p and q integer positive orders; |

- Cycles: ? / none / combination of positive or negative numbers. Positive numbers fix the period of the cycle while negative values estimate the period taking as initial condition the absolute value of the period supplied. Several cycles with positive or negative values are possible and if a question mark is included, the model test for the existence of the cycles specified. The following are valid examples with different meanings: 48, 48?, -48, -48?, 48+60, -48+60, -48-60, 48-60, 48+60?, -48+60?, -48-60?, 48-60?.

h	forecast horizon. If the model includes inputs h is not used, the length of u is used instead.
lambda	Box-Cox transformation lambda, NULL for automatic estimation
outlier	critical level of outlier tests. If NA it does not carry out any outlier detection (default). A positive value indicates the critical minimum t test for outlier detection in any model during identification. Three types of outliers are identified, namely Additive Outliers (AO), Level Shifts (LS) and Slope Change (SC).
tTest	augmented Dickey Fuller test for unit roots used in stepwise algorithm (TRUE / FALSE). The number of models to search for is reduced, depending on the result of this test.
criterion	information criterion for identification ("aic", "bic" or "aicc").
periods	vector of fundamental period and harmonics required.
verbose	intermediate results shown about progress of estimation (TRUE / FALSE).
stepwise	stepwise identification procedure (TRUE / FALSE).
ρ	initial parameter vector for optimisation search.
arma	check for arma models for irregular components (TRUE / FALSE).
TVP	vector of zeros and ones to indicate TVP parameters.
trendOptions	trend models to select amongst (e.g., "rw/lt").
seasonalOptions	seasonal models to select amongst (e.g., "none/different").
irregularOptions	irregular models to select amongst (e.g., "none/arma(0,1)").

Details

UC is a function for modelling and forecasting univariate time series according to Unobserved Components models (UC). It sets up the model with a number of control variables that govern the way the rest of functions in the package work. It also estimates the model parameters by Maximum Likelihood, forecasts the data, performs smoothing, estimates model disturbances, estimates components and shows statistical diagnostics. Standard methods applicable to UComp objects are print, summary, plot, fitted, residuals, logLik, AIC, BIC, coef, predict, tsdiag.

Value

An object of class UComp. It is a list with fields including all the inputs and the fields listed below as outputs. All the functions in this package fill in part of the fields of any UComp object as specified in what follows (function UC fills in all of them at once):

After running UCforecast or UCest im:

- p: Estimated parameters
- v: Estimated innovations (white noise in correctly specified models)
- yFor: Forecasted values of output
- yForV: Forecasted values +/- one standard error
- criteria: Value of criteria for estimated model
- iter: Number of iterations in estimation
- grad: Gradient at estimated parameters
- covp: Covariance matrix of parameters

After running UCvalidate:

- table: Estimation and validation table

After running UCcomponents:

- comp: Estimated components in matrix form
- compV: Estimated components variance in matrix form

After running UCfilter, UCsmooth or UCdisturb:

- yFit: Fitted values of output
- yFitV: Variance of fitted values of output
- a: State estimates
- P: Variance of state estimates
- aFor: Forecasts of states
- PFor: Forecasts of states variances

After running UCdisturb:

- eta: State perturbations estimates
- eps: Observed perturbations estimates

Author(s)

Diego J. Pedregal

See Also

[UC](#), [UCvalidate](#), [UCfilter](#), [UCsmooth](#), [UCdisturb](#), [UCcomponents](#), [UChp](#)

Examples

```
## Not run:
y <- log(AirPassengers)
m1 <- UC(y)
m1 <- UC(y, model = "l1t/different/arma(0,0)")

## End(Not run)
```

UCcomponents

UCcomponents

Description

Estimates unobserved components of UC models Standard methods applicable to UComp objects are print, summary, plot, fitted, residuals, logLik, AIC, BIC, coef, predict, tdiag.

Usage

```
UCcomponents(sys)
```

Arguments

sys an object of type UComp created with UC or UCforecast

Value

The same input object with the appropriate fields filled in, in particular:

- comp: Estimated components in matrix form
- compV: Estimated components variance in matrix form

Author(s)

Diego J. Pedregal

See Also

[UC](#), [UCforecast](#), [UCvalidate](#), [UCfilter](#), [UCsmooth](#), [UCdisturb](#), [UChp](#)

Examples

```
## Not run:  
m1 <- UC(log(AirPassengers))  
m1 <- UCcomponents(m1)  
  
## End(Not run)
```

`UCdisturb`*UCdisturb*

Description

Runs the Disturbance Smoother for UC models Standard methods applicable to UComp objects are print, summary, plot, fitted, residuals, logLik, AIC, BIC, coef, predict, tsdiag.

Usage

```
UCdisturb(sys)
```

Arguments

`sys` an object of type UComp created with UC

Value

The same input object with the appropriate fields filled in, in particular:

- `yFit`: Fitted values of output
- `yFitV`: Variance of fitted values of output
- `a`: State estimates
- `P`: Variance of state estimates (diagonal of covariance matrices)
- `eta`: State perturbations estimates
- `eps`: Observed perturbations estimates

Author(s)

Diego J. Pedregal

See Also

[UC](#), [UCforecast](#), [UCvalidate](#), [UCfilter](#), [UCsmooth](#), [UCcomponents](#), [UChp](#)

Examples

```
## Not run:  
m1 <- UC(log(AirPassengers))  
m1 <- UCdisturb(m1)  
  
## End(Not run)
```

 UCestim

UCestim

Description

Estimates and forecasts UC models

Usage

UCestim(sys)

Arguments

sys an object of type UComp created with UC

Details

UCestim estimates and forecasts a time series using an UC model. The optimization method is a BFGS quasi-Newton algorithm with a backtracking line search using Armijo conditions. Parameter names in output table are the following:

- Damping: Damping factor for DT trend.
- Level: Variance of level disturbance.
- Slope: Variance of slope disturbance.
- Rho(#): Damping factor of cycle #.
- Period(#): Estimated period of cycle #.
- Var(#): Variance of cycle #.
- Seas(#): Seasonal harmonic with period #.
- Irregular: Variance of irregular component.
- AR(#): AR parameter of lag #.
- MA(#): MA parameter of lag #.
- AO#: Additive outlier in observation #.
- LS#: Level shift outlier in observation #.
- SC#: Slope change outlier in observation #.
- Beta(#): Beta parameter of input #.
- Cnst: Constant.

Standard methods applicable to UComp objects are print, summary, plot, fitted, residuals, logLik, AIC, BIC, coef, predict, tsdiag.

Value

The same input object with the appropriate fields filled in, in particular:

- yFit: Fitted values of output
- yFitV: Variance of fitted values of output
- a: State estimates
- P: Variance of state estimates (diagonal of covariance matrices)

Author(s)

Diego J. Pedregal

See Also

[UC](#), [UCforecast](#), [UCvalidate](#), [UCsmooth](#), [UCdisturb](#), [UCcomponents](#), [UChp](#)

Examples

```
## Not run:
m1 <- UC(log(AirPassengers))
m1 <- UCfilter(m1)

## End(Not run)
```

UCforecast

UCforecast

Description

Estimates and forecasts UC general univariate models

Usage

```
UCforecast(
  y,
  u = NULL,
  model = "?/none/?/?",
  h = 9999,
  lambda = 1,
  outlier = 9999,
  tTest = FALSE,
  criterion = "aic",
  periods = NA,
  verbose = FALSE,
  stepwise = FALSE,
  p0 = -9999.9,
  arma = TRUE,
```

```

TVP = NULL,
trendOptions = "none/rw/llt/dt",
seasonalOptions = "none/equal/different",
irregularOptions = "none/arma(0,0)"
)

```

Arguments

y	a time series to forecast (it may be either a numerical vector or a time series object). This is the only input required. If a vector, the additional input periods should be supplied compulsorily (see below).
u	a matrix of external regressors included only in the observation equation. (it may be either a numerical vector or a time series object). If the output wanted to be forecast, matrix u should contain future values for inputs.
model	the model to estimate. It is a single string indicating the type of model for each component. It allows two formats "trend/seasonal/irregular" or "trend/cycle/seasonal/irregular". The possibilities available for each component are: <ul style="list-style-type: none"> • Trend: ? / none / rw / irw / llt / dt / td; • Seasonal: ? / none / equal / different; • Irregular: ? / none / arma(0, 0) / arma(p, q) - with p and q integer positive orders; • Cycles: ? / none / combination of positive or negative numbers. Positive numbers fix the period of the cycle while negative values estimate the period taking as initial condition the absolute value of the period supplied. Several cycles with positive or negative values are possible and if a question mark is included, the model test for the existence of the cycles specified. The following are valid examples with different meanings: 48, 48?, -48, -48?, 48+60, -48+60, -48-60, 48-60, 48+60?, -48+60?, -48-60?, 48-60?.
h	forecast horizon. If the model includes inputs h is not used, the length of u is used instead.
lambda	Box-Cox transformation lambda, NULL for automatic estimation
outlier	critical level of outlier tests. If NA it does not carry out any outlier detection (default). A positive value indicates the critical minimum t test for outlier detection in any model during identification. Three types of outliers are identified, namely Additive Outliers (AO), Level Shifts (LS) and Slope Change (SC).
tTest	augmented Dickey Fuller test for unit roots used in stepwise algorithm (TRUE / FALSE). The number of models to search for is reduced, depending on the result of this test.
criterion	information criterion for identification ("aic", "bic" or "aicc").
periods	vector of fundamental period and harmonics required.
verbose	intermediate results shown about progress of estimation (TRUE / FALSE).
stepwise	stepwise identification procedure (TRUE / FALSE).
p0	initial parameter vector for optimisation search.
arma	check for arma models for irregular components (TRUE / FALSE).

TVP	vector of zeros and ones to indicate TVP parameters.
trendOptions	trend models to select amongst (e.g., "rw/lt").
seasonalOptions	seasonal models to select amongst (e.g., "none/different").
irregularOptions	irregular models to select amongst (e.g., "none/arma(0,1)").

Details

UCforecast is a function for modelling and forecasting univariate time series according to Unobserved Components models (UC). It sets up the model with a number of control variables that govern the way the rest of functions in the package work. It also estimates the model parameters by Maximum Likelihood and forecasts the data. Standard methods applicable to UComp objects are print, summary, plot, fitted, residuals, logLik, AIC, BIC, coef, predict, tsdiag.

Value

An object of class UComp. It is a list with fields including all the inputs and the fields listed below as outputs. All the functions in this package fill in part of the fields of any UComp object as specified in what follows (function UC fills in all of them at once):

After running UCforecast or UCestim:

- p: Estimated parameters
- v: Estimated innovations (white noise in correctly specified models)
- yFor: Forecasted values of output
- yForV: Forecasted values +/- one standard error
- criteria: Value of criteria for estimated model
- iter: Number of iterations in estimation
- grad: Gradient at estimated parameters
- covp: Covariance matrix of parameters

After running UCvalidate:

- table: Estimation and validation table

After running UCcomponents:

- comp: Estimated components in matrix form
- compV: Estimated components variance in matrix form

After running UCfilter, UCsmooth or UCdisturb:

- yFit: Fitted values of output
- yFitV: Variance of fitted values of output
- a: State estimates
- P: Variance of state estimates
- aFor: Forecasts of states

- PFor: Forecasts of states variances

After running UCdisturb:

- eta: State perturbations estimates
- eps: Observed perturbations estimates

Author(s)

Diego J. Pedregal

See Also

[UC](#), [UCvalidate](#), [UCfilter](#), [UCsmooth](#), [UCdisturb](#), [UCcomponents](#), [UChp](#)

Examples

```
## Not run:
y <- log(AirPassengers)
m1 <- UCforecast(y)
m1 <- UCforecast(y, model = "l1t/equal/arma(0,0)")

## End(Not run)
```

UChp

UChp

Description

Hodrick-Prescott filter estimation

Usage

```
UChp(y, lambda = 1600)
```

Arguments

y	A time series object
lambda	Smoothing constant (default: 1600)

Value

The cycle estimation

Author(s)

Diego J. Pedregal

See Also

[UC](#), [UCforecast](#), [UCvalidate](#), [UCfilter](#), [UCsmooth](#), [UCcomponents](#), [UCdisturb](#)

Examples

```
## Not run:  
cycle <- UChp(USgdp)  
plot(cycle)  
  
## End(Not run)
```

UComp

UComp

Description

Package for time series modelling and forecasting of times series models inspired on different sources:

Details

- Unobserved Components models due to A.C. Harvey (Basic Structural Model: BSM), enhanced with automatic identification tools by Diego J. Pedregal.
- ExponenTial Smoothing by R.J. Hyndman and colaborators.
- ARIMA models by V. Gómez and A. Maravall
- Tobit ETS models by Pedregal, Trapero and Holgado

The package is designed for automatic identification among a wide range of possible models. The models may include exogenous variables. ARMA irregular components and automatic detection of outliers in some instances.

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Maintainer

Diego J. Pedregal

Author(s)

Diego J. Pedregal

UCsetup

UCsetup

Description

Sets up UC general univariate models

Usage

```
UCsetup(  
  y,  
  u = NULL,  
  model = "?/none/?/?",  
  h = 9999,  
  lambda = 1,  
  outlier = 9999,  
  tTest = FALSE,  
  criterion = "aic",  
  periods = NA,  
  verbose = FALSE,  
  stepwise = FALSE,  
  p0 = -9999.9,  
  arma = FALSE,  
  TVP = NULL,  
  trendOptions = "none/rw/llt/dt",  
  seasonalOptions = "none/equal/different",  
  irregularOptions = "none/arma(0,0)"  
)
```

Arguments

y	a time series to forecast (it may be either a numerical vector or a time series object). This is the only input required. If a vector, the additional input periods should be supplied compulsorily (see below).
u	a matrix of external regressors included only in the observation equation. (it may be either a numerical vector or a time series object). If the output wanted to be forecast, matrix u should contain future values for inputs.
model	the model to estimate. It is a single string indicating the type of model for each component. It allows two formats "trend/seasonal/irregular" or "trend/cycle/seasonal/irregular". The possibilities available for each component are: <ul style="list-style-type: none"> • Trend: ? / none / rw / irw / llt / dt / td; • Seasonal: ? / none / equal / different; • Irregular: ? / none / arma(0, 0) / arma(p, q) - with p and q integer positive orders; • Cycles: ? / none / combination of positive or negative numbers. Positive numbers fix the period of the cycle while negative values estimate the period taking as initial condition the absolute value of the period supplied. Several cycles with positive or negative values are possible and if a question mark is included, the model test for the existence of the cycles specified. The following are valid examples with different meanings: 48, 48?, -48, -48?, 48+60, -48+60, -48-60, 48-60, 48+60?, -48+60?, -48-60?, 48-60?.
h	forecast horizon. If the model includes inputs h is not used, the length of u is used instead.
lambda	Box-Cox transformation lambda, NULL for automatic estimation
outlier	critical level of outlier tests. If NA it does not carry out any outlier detection (default). A positive value indicates the critical minimum t test for outlier detection in any model during identification. Three types of outliers are identified, namely Additive Outliers (AO), Level Shifts (LS) and Slope Change (SC).
tTest	augmented Dickey Fuller test for unit roots used in stepwise algorithm (TRUE / FALSE). The number of models to search for is reduced, depending on the result of this test.
criterion	information criterion for identification ("aic", "bic" or "aicc").
periods	vector of fundamental period and harmonics required.
verbose	intermediate results shown about progress of estimation (TRUE / FALSE).
stepwise	stepwise identification procedure (TRUE / FALSE).
p0	initial parameter vector for optimisation search.
arma	check for arma models for irregular components (TRUE / FALSE).
TVP	vector of zeros and ones to indicate TVP parameters.
trendOptions	trend models to select amongst (e.g., "rw/llt").
seasonalOptions	seasonal models to select amongst (e.g., "none/different").
irregularOptions	irregular models to select amongst (e.g., "none/arma(0,1)").

Details

See help of UC.

Value

An object of class UComp. It is a list with fields including all the inputs and the fields listed below as outputs. All the functions in this package fill in part of the fields of any UComp object as specified in what follows (function UC fills in all of them at once):

After running UCforecast or UCestim:

- p: Estimated parameters
- v: Estimated innovations (white noise in correctly specified models)
- yFor: Forecasted values of output
- yForV: Variance of forecasts
- criteria: Value of criteria for estimated model
- iter: Number of iterations in estimation
- grad: Gradient at estimated parameters
- covp: Covariance matrix of parameters

After running UCvalidate:

- table: Estimation and validation table

After running UCcomponents:

- comp: Estimated components in matrix form
- compV: Estimated components variance in matrix form

After running UCfilter, UCsmooth or UCdisturb:

- yFit: Fitted values of output
- yFitV: Estimated fitted values variance
- a: State estimates
- P: Variance of state estimates
- aFor: Forecasts of states
- PFor: Forecasts of states variances

After running UCdisturb:

- eta: State perturbations estimates
- eps: Observed perturbations estimates

Standard methods applicable to UComp objects are print, summary, plot, fitted, residuals, logLik, AIC, BIC, coef, predict, tsdiag.

Author(s)

Diego J. Pedregal

See Also

[UC](#), [UCforecast](#), [UCvalidate](#), [UCfilter](#), [UCsmooth](#), [UCdisturb](#), [UCcomponents](#), [UChp](#)

Examples

```
## Not run:
y <- log(AirPassengers)
m1 <- UCsetup(y)
m1 <- UCsetup(y, outlier = 4)
m1 <- UCsetup(y, model = "11t/equal/arma(0,0)")
m1 <- UCsetup(y, model = "?/?/?/?")
m1 <- UCsetup(y, model = "11t/?/equal/?", outlier = 4)

## End(Not run)
```

UCsmooth

UCsmooth

Description

Runs the Fixed Interval Smoother for UC models Standard methods applicable to UComp objects are print, summary, plot, fitted, residuals, logLik, AIC, BIC, coef, predict, tsdiag.

Usage

```
UCsmooth(sys)
```

Arguments

`sys` an object of type UComp created with UC

Value

The same input object with the appropriate fields filled in, in particular:

- `yFit`: Fitted values of output
- `yFitV`: Variance of fitted values of output
- `a`: State estimates
- `P`: Variance of state estimates (diagonal of covariance matrices)

Author(s)

Diego J. Pedregal

See Also

[UC](#), [UCforecast](#), [UCvalidate](#), [UCfilter](#), [UCdisturb](#), [UCcomponents](#), [UChp](#)

Examples

```
## Not run:  
m1 <- UC(log(AirPassengers))  
m1 <- UCsmooth(m1)  
  
## End(Not run)
```

UCvalidate

UCvalidate

Description

Shows a table of estimation and diagnostics results for UC models. Equivalent to print or summary. The table shows information in four sections: Firstly, information about the model estimated, the relevant periods of the seasonal component included, and further information about convergence. Secondly, parameters with their names are provided, the asymptotic standard errors, the ratio of the two, and the gradient at the optimum. One asterisk indicates concentrated-out parameters and two asterisks signals parameters constrained during estimation. Thirdly, information criteria and the value of the log-likelihood. Finally, diagnostic statistics about innovations, namely, the Ljung-Box Q test of absence of autocorrelation statistic for several lags, the Jarque-Bera gaussianity test, and a standard ratio of variances test.

Usage

```
UCvalidate(sys, printScreen = TRUE)
```

Arguments

sys	an object of type UComp created with UC
printScreen	print to screen or just return output table

Value

The same input object with the appropriate fields filled in, in particular:

- table: Estimation and validation table

Author(s)

Diego J. Pedregal

See Also

[UC](#), [UCforecast](#), [UCfilter](#), [UCsmooth](#), [UCdisturb](#), [UCcomponents](#), [UChp](#)

Examples

```
## Not run:  
m1 <- UC(log(gdp))  
m1 <- UCvalidate(m1)  
  
## End(Not run)
```

USgdp	<i>US GDP</i>
-------	---------------

Description

Seasonally adjusted quarterly US real gross domestic product (USgdp).

Usage

USgdp

Format

Time series objects.
Quarterly data from 1962 to 2019

Source

[USgdp](#)

Examples

```
## Not run:  
USgdp  
  
## End(Not run)
```

varTest	<i>varTest</i>
---------	----------------

Description

Ratio of variances test

Usage

varTest(y, parts = 1/3)

Arguments

`y` a vector, ts or tsibble object
`parts` portion of sample to estimate variances

Value

Table with test results

Author(s)

Diego J. Pedregal

See Also

[colMedians](#), [rowMedians](#), [tests](#), [sumStats](#), [gaussTest](#), [ident](#), [cusum](#), [conv](#), [armaFilter](#), [dif](#), [roots](#), [zplane](#), [acft](#), [slide](#), [plotSlide](#), [Accuracy](#), [tsDisplay](#), [size](#)

Examples

```
varTest(AirPassengers)
```

zplane

zplane

Description

Real-imaginary plane to show roots of digital filters (ARMA)

Usage

```
zplane(MApolynomial = 1, ARpolynomial = 1)
```

Arguments

`MApolynomial` coefficients of numerator polynomial in descending order
`ARpolynomial` coefficients of denominator polynomial in descending order

Details

Shows the real-imaginary plane to show zeros (roots of numerator or MA polynomial) and poles (roots of denominator of AR polynomial). Unit roots and real vs imaginary roots can be seen by eye

Author(s)

Diego J. Pedregal

See Also

[colMedians](#), [rowMedians](#), [tests](#), [sumStats](#), [gaussTest](#), [ident](#), [cusum](#), [varTest](#), [conv](#), [armaFilter](#), [dif](#), [roots](#), [acft](#), [slide](#), [plotSlide](#), [Accuracy](#), [tsDisplay](#), [size](#)

Examples

```
zplane(c(1, -2, 1), c(1, -0.8))
```

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